



# Derivatives Monthly Statistics Report

For June 2009

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 15-March-10			Currency Future	8.1100	8.1922	8.1083	8.1922	53.00
30/06/2009	\$ / R On 14-June-10			Currency Future	8.2400	8.3254	8.2399	8.3254	0.00
30/06/2009	\$ / R On 14-September-09			Currency Future	7.8400	7.9218	7.8413	7.9218	234,841.00
30/06/2009	\$ / R On 14-December-09			Currency Future	7.9700	8.0567	7.9743	8.0567	33,315.00
30/06/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	536	0	536	0	0.00
30/06/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	628	0	628	0	0.00
30/06/2009	\$ / R On 14-June-10	8.35	Call	Currency Future	640	684	640	684	0.00
30/06/2009	\$ / R On 14-June-10	8.35	Put	Currency Future	750	708	750	708	0.00
30/06/2009	\$ / R On 14-September-09	7.90	Call	Currency Future	260	300	260	300	0.00
30/06/2009	\$ / R On 14-September-09	7.90	Put	Currency Future	319	278	319	278	25.00
30/06/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	417	454	417	454	0.00
30/06/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	492	447	492	447	0.00
30/06/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	502	529	502	529	0.00
30/06/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	694	637	694	637	0.00
30/06/2009	\$ / R On 14-June-10	8.45	Call	Currency Future	606	649	606	649	0.00
30/06/2009	\$ / R On 14-June-10	8.45	Put	Currency Future	816	773	816	773	0.00
30/06/2009	\$ / R On 14-September-09	8.05	Call	Currency Future	211	245	211	245	0.00
30/06/2009	\$ / R On 14-September-09	8.05	Put	Currency Future	420	373	420	373	0.00
30/06/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	366	400	366	400	0.00
30/06/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	592	543	592	543	0.00
30/06/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	455	480	455	480	0.00
30/06/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	797	738	797	738	0.00
30/06/2009	\$ / R On 14-June-10	8.55	Call	Currency Future	575	616	575	616	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-June-10	8.55	Put	Currency Future	885	840	885	840	0.00
30/06/2009	\$ / R On 14-September-09	8.15	Call	Currency Future	184	214	184	214	25.00
30/06/2009	\$ / R On 14-September-09	8.15	Put	Currency Future	492	442	492	442	25.00
30/06/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	336	368	336	368	0.00
30/06/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	662	611	662	611	0.00
30/06/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	470	496	470	496	0.00
30/06/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	762	703	762	703	0.00
30/06/2009	\$ / R On 14-September-09	8.30	Call	Currency Future	150	176	150	176	2,000.00
30/06/2009	\$ / R On 14-September-09	8.30	Put	Currency Future	609	554	609	554	0.00
30/06/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	414	436	414	436	0.00
30/06/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	906	844	906	844	0.00
30/06/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	518	556	518	556	0.00
30/06/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1028	980	1028	980	0.00
30/06/2009	\$ / R On 14-September-09	8.35	Call	Currency Future	140	165	140	165	0.00
30/06/2009	\$ / R On 14-September-09	8.35	Put	Currency Future	649	593	649	593	0.00
30/06/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	309	338	309	338	247.00
30/06/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	735	682	735	682	0.00
30/06/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	285	312	285	312	0.00
30/06/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	811	755	811	755	0.00
30/06/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	427	450	427	450	0.00
30/06/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	869	808	869	808	0.00
30/06/2009	\$ / R On 14-June-10	8.70	Call	Currency Future	532	570	532	570	0.00
30/06/2009	\$ / R On 14-June-10	8.70	Put	Currency Future	992	945	992	945	0.00
30/06/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	297	325	297	325	0.00
30/06/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	773	718	773	718	0.00
30/06/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	441	465	441	465	0.00
30/06/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	833	772	833	772	0.00
30/06/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	560	600	560	600	0.00
30/06/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	920	875	920	875	0.00
30/06/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	160	188	160	188	0.00
30/06/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	569	516	569	516	0.00
30/06/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	323	353	323	353	0.00
30/06/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	698	646	698	646	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-June-10	8.65	Call	Currency Future	546	585	546	585	0.00
30/06/2009	\$ / R On 14-June-10	8.65	Put	Currency Future	956	909	956	909	0.00
30/06/2009	\$ / R On 14-September-09	8.20	Call	Currency Future	172	200	172	200	140.00
30/06/2009	\$ / R On 14-September-09	8.20	Put	Currency Future	530	479	530	479	140.00
30/06/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	323	353	323	353	0.00
30/06/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	698	646	698	646	0.00
30/06/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	336	368	336	368	0.00
30/06/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	662	611	662	611	0.00
30/06/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	486	512	486	512	0.00
30/06/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	728	670	728	670	0.00
30/06/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	590	632	590	632	0.00
30/06/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	850	806	850	806	0.00
30/06/2009	\$ / R On 14-September-09	7.60	Call	Currency Future	406	461	406	461	13,157.00
30/06/2009	\$ / R On 14-September-09	7.60	Put	Currency Future	165	139	165	139	200.00
30/06/2009	\$ / R On 14-September-09	8.40	Call	Currency Future	132	155	132	155	25.00
30/06/2009	\$ / R On 14-September-09	8.40	Put	Currency Future	690	633	690	633	0.00
30/06/2009	\$ / R On 14-September-09	8.95	Call	Currency Future	67	81	67	81	200.00
30/06/2009	\$ / R On 14-September-09	8.95	Put	Currency Future	1176	1109	1176	1109	0.00
30/06/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	351	383	351	383	0.00
30/06/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	627	576	627	576	0.00
30/06/2009	\$ / R On 14-September-09	7.95	Call	Currency Future	242	280	242	280	0.00
30/06/2009	\$ / R On 14-September-09	7.95	Put	Currency Future	351	308	351	308	140.00
30/06/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	123	145	123	145	140.00
30/06/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	732	674	732	674	0.00
30/06/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	297	325	297	325	0.00
30/06/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	773	718	773	718	0.00
30/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	111	118	111	118	17,948.00
30/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3052	2976	3052	2976	0.00
30/06/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	63	68	63	68	28,058.00
30/06/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4255	4176	4255	4176	0.00
30/06/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	298	314	298	314	17,948.00
30/06/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1340	1272	1340	1272	0.00
30/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	203	216	203	216	28,058.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1945	1873	1945	1873	0.00
30/06/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	119	131	119	131	29,129.00
30/06/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	4029	3956	4029	3956	0.00
30/06/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	379	408	379	408	2,533.00
30/06/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1539	1483	1539	1483	0.00
30/06/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	69	78	69	78	174.00
30/06/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2645	2571	2645	2571	0.00
30/06/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	19	22	19	22	1,093.00
30/06/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4344	4265	4344	4265	0.00
30/06/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	10	12	10	12	9,626.00
30/06/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	5036	4955	5036	4955	0.00
30/06/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	104	116	104	116	11,094.00
30/06/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	2029	1959	2029	1959	0.00
30/06/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	116	137	116	137	30.00
30/06/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	774	715	774	715	0.00
30/06/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	137	152	137	152	3,000.00
30/06/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	1663	1595	1663	1595	0.00
30/06/2009	\$ / R On 14-September-09	7.25	Call	Currency Future	651	721	651	721	0.00
30/06/2009	\$ / R On 14-September-09	7.25	Put	Currency Future	60	50	60	50	2,000.00
30/06/2009	\$ / R On 14-September-09	8.00	Call	Currency Future	226	262	226	262	2,000.00
30/06/2009	\$ / R On 14-September-09	8.00	Put	Currency Future	385	340	385	340	0.00
30/06/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	85	102	85	102	15,157.00
30/06/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	994	930	994	930	0.00
30/06/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	389	410	389	410	0.00
30/06/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	981	918	981	918	0.00
30/06/2009	\$ / R On 14-June-10	8.80	Call	Currency Future	505	542	505	542	0.00
30/06/2009	\$ / R On 14-June-10	8.80	Put	Currency Future	1065	1017	1065	1017	0.00
30/06/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	123	145	123	145	0.00
30/06/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	732	674	732	674	0.00
30/06/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	274	300	274	300	0.00
30/06/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	849	793	849	793	0.00
30/06/2009	\$ / R On 14-June-10	8.85	Call	Currency Future	493	529	493	529	0.00
30/06/2009	\$ / R On 14-June-10	8.85	Put	Currency Future	1103	1053	1103	1053	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	263	288	263	288	0.00
30/06/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	889	831	889	831	0.00
30/06/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	377	397	377	397	0.00
30/06/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1019	955	1019	955	0.00
30/06/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	263	288	263	288	0.00
30/06/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	889	831	889	831	0.00
30/06/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	345	363	345	363	0.00
30/06/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1136	1071	1136	1071	0.00
30/06/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	457	491	457	491	0.00
30/06/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1217	1166	1217	1166	0.00
30/06/2009	\$ / R On 14-September-09	8.60	Call	Currency Future	102	121	102	121	0.00
30/06/2009	\$ / R On 14-September-09	8.60	Put	Currency Future	861	799	861	799	0.00
30/06/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	234	256	234	256	0.00
30/06/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	1009	950	1009	950	0.00
30/06/2009	\$ / R On 14-June-10	8.90	Call	Currency Future	480	516	480	516	0.00
30/06/2009	\$ / R On 14-June-10	8.90	Put	Currency Future	1141	1091	1141	1091	0.00
30/06/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	253	277	253	277	0.00
30/06/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	928	870	928	870	0.00
30/06/2009	\$ / R On 14-June-10	9.05	Call	Currency Future	446	480	446	480	0.00
30/06/2009	\$ / R On 14-June-10	9.05	Put	Currency Future	1256	1204	1256	1204	0.00
30/06/2009	\$ / R On 14-September-09	8.65	Call	Currency Future	96	114	96	114	100.00
30/06/2009	\$ / R On 14-September-09	8.65	Put	Currency Future	905	842	905	842	0.00
30/06/2009	\$ / R On 15-March-10	9.05	Call	Currency Future	316	332	316	332	0.00
30/06/2009	\$ / R On 15-March-10	9.05	Put	Currency Future	1257	1190	1257	1190	0.00
30/06/2009	\$ / R On 14-June-10	9.20	Call	Currency Future	416	447	416	447	0.00
30/06/2009	\$ / R On 14-June-10	9.20	Put	Currency Future	1376	1322	1376	1322	0.00
30/06/2009	\$ / R On 14-September-09	8.80	Call	Currency Future	81	96	81	96	0.00
30/06/2009	\$ / R On 14-September-09	8.80	Put	Currency Future	1039	974	1039	974	0.00
30/06/2009	\$ / R On 14-December-09	7.40	Call	Currency Future	758	815	758	815	13,513.00
30/06/2009	\$ / R On 14-December-09	7.40	Put	Currency Future	184	158	184	158	0.00
30/06/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	208	229	208	229	13,513.00
30/06/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1134	1072	1134	1072	0.00
30/06/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	201	221	201	221	0.00

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30/06/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1176	1114	1176	1114	0.00
30/06/2009	\$ / R On 14-June-10	9.15	Call	Currency Future	425	458	425	458	21,978.00
30/06/2009	\$ / R On 14-June-10	9.15	Put	Currency Future	1336	1282	1336	1282	0.00
30/06/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	208	229	208	229	0.00
30/06/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1134	1072	1134	1072	0.00
30/06/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	335	352	335	352	0.00
30/06/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1176	1110	1176	1110	0.00
30/06/2009	\$ / R On 14-June-10	9.10	Call	Currency Future	436	469	436	469	0.00
30/06/2009	\$ / R On 14-June-10	9.10	Put	Currency Future	1296	1243	1296	1243	0.00
30/06/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	91	108	91	108	0.00
30/06/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	949	886	949	886	0.00
30/06/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	216	238	216	238	0.00
30/06/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1092	1031	1092	1031	0.00
30/06/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	355	374	355	374	0.00
30/06/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1097	1032	1097	1032	0.00
30/06/2009	\$ / R On 14-June-10	8.95	Call	Currency Future	469	503	469	503	0.00
30/06/2009	\$ / R On 14-June-10	8.95	Put	Currency Future	1179	1128	1179	1128	0.00
30/06/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	243	266	243	266	0.00
30/06/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	969	910	969	910	0.00
30/06/2009	\$ / R On 14-September-09	8.55	Call	Currency Future	109	129	109	129	0.00
30/06/2009	\$ / R On 14-September-09	8.55	Put	Currency Future	817	757	817	757	0.00
30/06/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	225	247	225	247	0.00
30/06/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1050	990	1050	990	0.00
30/06/2009	\$ / R On 14-September-09	8.90	Call	Currency Future	71	86	71	86	0.00
30/06/2009	\$ / R On 14-September-09	8.90	Put	Currency Future	1130	1064	1130	1064	0.00
30/06/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	193	213	193	213	0.00
30/06/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1219	1156	1219	1156	0.00
30/06/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	274	289	274	289	0.00
30/06/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1466	1396	1466	1396	0.00
30/06/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	59	72	59	72	0.00
30/06/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	1268	1200	1268	1200	0.00
30/06/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	174	192	174	192	0.00
30/06/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	1349	1285	1349	1285	0.00

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30/06/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	260	274	260	274	0.00
30/06/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1551	1481	1551	1481	0.00
30/06/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	362	391	362	391	0.00
30/06/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	1623	1565	1623	1565	0.00
30/06/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	49	60	49	60	0.00
30/06/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	1408	1338	1408	1338	0.00
30/06/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	157	173	157	173	0.00
30/06/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1482	1416	1482	1416	0.00
30/06/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	240	253	240	253	0.00
30/06/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1682	1611	1682	1611	0.00
30/06/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	340	366	340	366	0.00
30/06/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	1750	1691	1750	1691	0.00
30/06/2009	\$ / R On 14-September-09	9.30	Call	Currency Future	43	53	43	53	0.00
30/06/2009	\$ / R On 14-September-09	9.30	Put	Currency Future	1502	1431	1502	1431	0.00
30/06/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	147	162	147	162	0.00
30/06/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	1572	1505	1572	1505	0.00
30/06/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	142	157	142	157	0.00
30/06/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1618	1550	1618	1550	0.00
30/06/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	253	266	253	266	0.00
30/06/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1595	1524	1595	1524	0.00
30/06/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	355	382	355	382	0.00
30/06/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1665	1607	1665	1607	0.00
30/06/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	157	173	157	173	0.00
30/06/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1482	1416	1482	1416	0.00
30/06/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	227	240	227	240	0.00
30/06/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1769	1698	1769	1698	0.00
30/06/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	326	351	326	351	0.00
30/06/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	1836	1776	1836	1776	0.00
30/06/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	39	48	39	48	0.00
30/06/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1597	1526	1597	1526	0.00
30/06/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	132	147	132	147	0.00
30/06/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	1708	1641	1708	1641	0.00
30/06/2009	\$ / R On 14-June-10	9.60	Call	Currency Future	347	374	347	374	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-June-10	9.60	Put	Currency Future	1707	1649	1707	1649	0.00
30/06/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	168	185	168	185	0.00
30/06/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1393	1328	1393	1328	0.00
30/06/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	227	240	227	240	0.00
30/06/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1769	1698	1769	1698	0.00
30/06/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	90	96	90	96	0.00
30/06/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3482	3404	3482	3404	0.00
30/06/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	131	144	131	144	21,978.00
30/06/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	3791	3719	3791	3719	0.00
30/06/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	41	50	41	50	0.00
30/06/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	1550	1479	1550	1479	0.00
30/06/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	142	157	142	157	0.00
30/06/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1618	1550	1618	1550	0.00
30/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	234	247	234	247	0.00
30/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1726	1654	1726	1654	0.00
30/06/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	333	359	333	359	0.00
30/06/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	1793	1733	1793	1733	0.00
30/06/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	198	210	198	210	0.00
30/06/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1989	1918	1989	1918	0.00
30/06/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	289	314	289	314	0.00
30/06/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	2049	1988	2049	1988	0.00
30/06/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	29	36	29	36	0.00
30/06/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1838	1765	1838	1765	0.00
30/06/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	111	124	111	124	0.00
30/06/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	1937	1867	1937	1867	0.00
30/06/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	182	194	182	194	0.00
30/06/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2124	2051	2124	2051	0.00
30/06/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	269	293	269	293	0.00
30/06/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	2180	2117	2180	2117	0.00
30/06/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	9	11	9	11	1,000.00
30/06/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	2567	2490	2567	2490	0.00
30/06/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	25	31	25	31	0.00
30/06/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	1984	1909	1984	1909	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	160	170	160	170	0.00
30/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2352	2278	2352	2278	0.00
30/06/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	241	262	241	262	0.00
30/06/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2401	2337	2401	2337	0.00
30/06/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	17	22	17	22	0.00
30/06/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	2225	2150	2225	2150	0.00
30/06/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	88	99	88	99	0.00
30/06/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2264	2192	2264	2192	0.00
30/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	178	188	178	188	0.00
30/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2169	2096	2169	2096	0.00
30/06/2009	\$ / R On 14-June-10	10.20	Call	Currency Future	263	286	263	286	0.00
30/06/2009	\$ / R On 14-June-10	10.20	Put	Currency Future	2223	2161	2223	2161	0.00
30/06/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	24	30	24	30	0.00
30/06/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	2032	1958	2032	1958	0.00
30/06/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	97	109	97	109	0.00
30/06/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	2123	2052	2123	2052	0.00
30/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	192	204	192	204	0.00
30/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2034	1962	2034	1962	0.00
30/06/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	282	306	282	306	0.00
30/06/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2092	2031	2092	2031	0.00
30/06/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	28	35	28	35	0.00
30/06/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	1886	1813	1886	1813	0.00
30/06/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	107	120	107	120	0.00
30/06/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	1983	1913	1983	1913	0.00
30/06/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	379	408	379	408	26,596.00
30/06/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1539	1483	1539	1483	0.00
30/06/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	192	204	192	204	0.00
30/06/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2034	1962	2034	1962	0.00
30/06/2009	\$ / R On 14-September-09	9.75	Call	Currency Future	26	33	26	33	0.00
30/06/2009	\$ / R On 14-September-09	9.75	Put	Currency Future	1935	1861	1935	1861	0.00
30/06/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	107	120	107	120	0.00
30/06/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	1983	1913	1983	1913	0.00
30/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	173	184	173	184	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2215	2141	2215	2141	0.00
30/06/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	22	28	22	28	0.00
30/06/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	2080	2007	2080	2007	0.00
30/06/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	94	105	94	105	0.00
30/06/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	2170	2099	2170	2099	0.00
30/06/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	173	184	173	184	0.00
30/06/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2215	2141	2215	2141	0.00
30/06/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	22	28	22	28	0.00
30/06/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	2080	2007	2080	2007	0.00
30/06/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	145	154	145	154	0.00
30/06/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	2537	2462	2537	2462	0.00
30/06/2009	\$ / R On 14-September-09	10.25	Call	Currency Future	11	15	11	15	0.00
30/06/2009	\$ / R On 14-September-09	10.25	Put	Currency Future	2420	2343	2420	2343	0.00
30/06/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	78	88	78	88	0.00
30/06/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	2454	2381	2454	2381	0.00
30/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	142	150	142	150	0.00
30/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2583	2508	2583	2508	0.00
30/06/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	10	14	10	14	0.00
30/06/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	2469	2392	2469	2392	0.00
30/06/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	74	83	74	83	0.00
30/06/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	2549	2476	2549	2476	0.00
30/06/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	149	158	149	158	0.00
30/06/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	2490	2416	2490	2416	0.00
30/06/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	10	12	10	12	0.00
30/06/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	2518	2441	2518	2441	0.00
30/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	138	147	138	147	0.00
30/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2630	2554	2630	2554	0.00
30/06/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	10	12	10	12	0.00
30/06/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	2518	2441	2518	2441	0.00
30/06/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	71	80	71	80	0.00
30/06/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	2597	2524	2597	2524	0.00
30/06/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	128	136	128	136	0.00
30/06/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	2770	2694	2770	2694	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-September-09	10.50	Call	Currency Future	7	9	7	9	0.00
30/06/2009	\$ / R On 14-September-09	10.50	Put	Currency Future	2666	2588	2666	2588	0.00
30/06/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	67	76	67	76	0.00
30/06/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	2692	2619	2692	2619	0.00
30/06/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	113	121	113	121	0.00
30/06/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3005	2929	3005	2929	0.00
30/06/2009	\$ / R On 14-September-09	10.70	Call	Currency Future	5	6	5	6	0.00
30/06/2009	\$ / R On 14-September-09	10.70	Put	Currency Future	2864	2784	2864	2784	0.00
30/06/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	59	67	59	67	0.00
30/06/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2884	2810	2884	2810	0.00
30/06/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	101	108	101	108	0.00
30/06/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3243	3165	3243	3165	0.00
30/06/2009	\$ / R On 14-September-09	10.95	Call	Currency Future	3	4	3	4	0.00
30/06/2009	\$ / R On 14-September-09	10.95	Put	Currency Future	3112	3032	3112	3032	0.00
30/06/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	50	57	50	57	0.00
30/06/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3126	3051	3126	3051	0.00
30/06/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	103	110	103	110	0.00
30/06/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3195	3118	3195	3118	0.00
30/06/2009	\$ / R On 14-September-09	13.00	Call	Currency Future	0	0	0	0	0.00
30/06/2009	\$ / R On 14-September-09	13.00	Put	Currency Future	5159	5078	5159	5078	0.00
30/06/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	4	5	4	5	0.00
30/06/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	3012	2933	3012	2933	0.00
30/06/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	52	59	52	59	0.00
30/06/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	3078	3002	3078	3002	0.00
30/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	108	115	108	115	0.00
30/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3100	3023	3100	3023	0.00
30/06/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	4	5	4	5	0.00
30/06/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	2963	2883	2963	2883	0.00
30/06/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	55	63	55	63	0.00
30/06/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	2981	2906	2981	2906	0.00
30/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	106	113	106	113	0.00
30/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3147	3070	3147	3070	0.00
30/06/2009	\$ / R On 14-September-09	10.75	Call	Currency Future	4	6	4	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
30/06/2009	\$ / R On 14-September-09	10.75	Put	Currency Future	2913	2834	2913	2834	0.00
30/06/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	122	130	122	130	0.00
30/06/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2864	2788	2864	2788	0.00
30/06/2009	\$ / R On 14-September-09	10.45	Call	Currency Future	8	10	8	10	0.00
30/06/2009	\$ / R On 14-September-09	10.45	Put	Currency Future	2617	2539	2617	2539	0.00
30/06/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	13	17	13	17	0.00
30/06/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	2371	2295	2371	2295	0.00
30/06/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	80	90	80	90	0.00
30/06/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	2406	2334	2406	2334	0.00
30/06/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	76	85	76	85	0.00
30/06/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	2501	2428	2501	2428	0.00
30/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	125	133	125	133	0.00
30/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2817	2741	2817	2741	0.00
30/06/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	65	73	65	73	0.00
30/06/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	2740	2667	2740	2667	0.00
30/06/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	6	8	6	8	0.00
30/06/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2765	2686	2765	2686	0.00
30/06/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	61	69	61	69	0.00
30/06/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	2836	2762	2836	2762	0.00
30/06/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	5	7	5	7	0.00
30/06/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2814	2735	2814	2735	0.00
30/06/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	59	67	59	67	0.00
30/06/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2884	2810	2884	2810	0.00
30/06/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	116	124	116	124	0.00
30/06/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	2958	2882	2958	2882	0.00
30/06/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	111	118	111	118	0.00
30/06/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3052	2976	3052	2976	0.00
30/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	119	127	119	127	0.00
30/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2911	2835	2911	2835	0.00
30/06/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	131	140	131	140	0.00
30/06/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	2723	2648	2723	2648	0.00
30/06/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	15	20	15	20	0.00
30/06/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	2274	2198	2274	2198	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	85	96	85	96	0.00
30/06/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2311	2239	2311	2239	0.00
30/06/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	138	147	138	147	0.00
30/06/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2630	2554	2630	2554	0.00
30/06/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	20	26	20	26	0.00
30/06/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	2129	2054	2129	2054	0.00
30/06/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	91	102	91	102	0.00
30/06/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2217	2145	2217	2145	0.00
30/06/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	125	133	125	133	0.00
30/06/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2817	2741	2817	2741	0.00
30/06/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	14	18	14	18	0.00
30/06/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	2323	2246	2323	2246	0.00
30/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	99	105	99	105	0.00
30/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3290	3213	3290	3213	0.00
30/06/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	93	99	93	99	0.00
30/06/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	3424	3347	3424	3347	0.00
30/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	97	103	97	103	0.00
30/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3338	3261	3338	3261	0.00
30/06/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	69	78	69	78	9,530.00
30/06/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2645	2571	2645	2571	0.00
30/06/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	97	103	97	103	0.00
30/06/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3338	3261	3338	3261	0.00
30/06/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	7	8	7	8	0.00
30/06/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2715	2637	2715	2637	0.00
30/06/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	63	71	63	71	0.00
30/06/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	2788	2714	2788	2714	0.00
30/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	94	101	94	101	0.00
30/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3386	3308	3386	3308	0.00
30/06/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	6	8	6	8	0.00
30/06/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2765	2686	2765	2686	0.00
30/06/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	85	90	85	90	0.00
30/06/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3626	3548	3626	3548	0.00
30/06/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	92	98	92	98	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3434	3356	3434	3356	0.00
30/06/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	81	86	81	86	0.00
30/06/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3722	3644	3722	3644	0.00
30/06/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	4	5	4	5	0.00
30/06/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	3012	2933	3012	2933	0.00
30/06/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	88	94	88	94	0.00
30/06/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3530	3452	3530	3452	0.00
30/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	87	92	87	92	0.00
30/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3578	3500	3578	3500	0.00
30/06/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	7	8	7	8	0.00
30/06/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2715	2637	2715	2637	0.00
30/06/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	10	14	10	14	0.00
30/06/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	2469	2392	2469	2392	0.00
30/06/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	13	17	13	17	0.00
30/06/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	2371	2295	2371	2295	0.00
30/06/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	18	24	18	24	0.00
30/06/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	2177	2102	2177	2102	0.00
30/06/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	91	102	91	102	0.00
30/06/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2217	2145	2217	2145	0.00
30/06/2009	\$ / R On 14-September-09	11.30	Call	Currency Future	2	3	2	3	0.00
30/06/2009	\$ / R On 14-September-09	11.30	Put	Currency Future	3461	3381	3461	3381	0.00
30/06/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	48	54	48	54	0.00
30/06/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	3223	3147	3223	3147	0.00
30/06/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	49	56	49	56	0.00
30/06/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	3175	3099	3175	3099	0.00
30/06/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	44	50	44	50	0.00
30/06/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3369	3293	3369	3293	0.00
30/06/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	46	53	46	53	0.00
30/06/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	3272	3196	3272	3196	0.00
30/06/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	19	22	19	22	10,100.00
30/06/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4344	4265	4344	4265	0.00
30/06/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	35	42	35	42	0.00
30/06/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	3661	3585	3661	3585	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	38	45	38	45	0.00
30/06/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	3564	3488	3564	3488	0.00
30/06/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	24	29	24	29	0.00
30/06/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	4050	3972	4050	3972	0.00
30/06/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	17	20	17	20	0.00
30/06/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	4443	4364	4443	4364	0.00
30/06/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	12	14	12	14	0.00
30/06/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4837	4757	4837	4757	0.00
30/06/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	8	10	8	10	0.00
30/06/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	5234	5153	5234	5153	0.00
30/06/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	27	32	27	32	0.00
30/06/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	3953	3875	3953	3875	0.00
30/06/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	13	15	13	15	0.00
30/06/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	4739	4659	4739	4659	0.00
30/06/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	9	11	9	11	0.00
30/06/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5135	5054	5135	5054	0.00
30/06/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	180	198	180	198	0.00
30/06/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1306	1242	1306	1242	0.00
30/06/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	119	133	119	133	0.00
30/06/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	1844	1776	1844	1776	0.00
30/06/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	22	27	22	27	0.00
30/06/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4148	4070	4148	4070	0.00
30/06/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	7	9	7	9	0.00
30/06/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	5333	5252	5333	5252	0.00
30/06/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	127	142	127	142	0.00
30/06/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	1753	1686	1753	1686	0.00
30/06/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	85	96	85	96	0.00
30/06/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2311	2239	2311	2239	0.00
30/06/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	41	47	41	47	0.00
30/06/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	3467	3390	3467	3390	0.00
30/06/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	14	17	14	17	0.00
30/06/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	4640	4560	4640	4560	0.00
30/06/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	225	247	225	247	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1050	990	1050	990	0.00
30/06/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	29	35	29	35	0.00
30/06/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3855	3778	3855	3778	0.00
30/06/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	6	7	6	7	0.00
30/06/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	5631	5550	5631	5550	0.00
30/06/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	16	18	16	18	0.00
30/06/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	4541	4462	4541	4462	0.00
30/06/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	9	11	9	11	0.00
30/06/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5135	5054	5135	5054	0.00
30/06/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	5	6	5	6	0.00
30/06/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	5731	5649	5731	5649	0.00
30/06/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	243	266	243	266	0.00
30/06/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	969	910	969	910	0.00
30/06/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	32	38	32	38	0.00
30/06/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	3758	3681	3758	3681	0.00
30/06/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	11	13	11	13	0.00
30/06/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	4936	4856	4936	4856	0.00
30/06/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	6	7	6	7	0.00
30/06/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	5532	5451	5532	5451	0.00
30/06/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	20	24	20	24	0.00
30/06/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	4246	4168	4246	4168	0.00
30/06/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	12	14	12	14	0.00
30/06/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4837	4757	4837	4757	0.00
30/06/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	7	8	7	8	0.00
30/06/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	5432	5351	5432	5351	0.00
30/06/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	152	167	152	167	0.00
30/06/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	1527	1461	1527	1461	0.00
30/06/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	100	112	100	112	0.00
30/06/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2076	2006	2076	2006	0.00
30/06/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	31	36	31	36	0.00
30/06/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	3806	3730	3806	3730	0.00
30/06/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	18	21	18	21	0.00
30/06/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4394	4314	4394	4314	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	10	12	10	12	0.00
30/06/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	4986	4905	4986	4905	0.00
30/06/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	6	7	6	7	0.00
30/06/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	5582	5500	5582	5500	0.00
30/06/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	29	35	29	35	0.00
30/06/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3855	3778	3855	3778	0.00
30/06/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	399	435	399	435	0.00
30/06/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	525	478	525	478	0.00
30/06/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	417	454	417	454	0.00
30/06/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	492	447	492	447	0.00
30/06/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	162	179	162	179	0.00
30/06/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1438	1372	1438	1372	0.00
30/06/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	50	57	50	57	0.00
30/06/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3126	3051	3126	3051	0.00
30/06/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	34	40	34	40	0.00
30/06/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3709	3633	3709	3633	0.00
30/06/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	20	23	20	23	0.00
30/06/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	4295	4216	4295	4216	0.00
30/06/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	11	13	11	13	0.00
30/06/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	4887	4807	4887	4807	0.00
30/06/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	477	523	477	523	0.00
30/06/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	403	366	403	366	0.00
30/06/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	180	198	180	198	0.00
30/06/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1306	1242	1306	1242	0.00
30/06/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	22	27	22	27	0.00
30/06/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4148	4070	4148	4070	0.00
30/06/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	215	228	215	228	0.00
30/06/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1857	1786	1857	1786	0.00
30/06/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	182	194	182	194	0.00
30/06/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2124	2051	2124	2051	0.00
30/06/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	164	174	164	174	0.00
30/06/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	2306	2232	2306	2232	0.00
30/06/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	156	166	156	166	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2398	2324	2398	2324	0.00
30/06/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	57	61	57	61	0.00
30/06/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4499	4419	4499	4419	0.00
30/06/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	455	499	455	499	0.00
30/06/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	430	392	430	392	0.00
30/06/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	274	300	274	300	0.00
30/06/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	849	793	849	793	0.00
30/06/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	115	128	115	128	0.00
30/06/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	1890	1822	1890	1822	0.00
30/06/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	54	61	54	61	0.00
30/06/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	3029	2954	3029	2954	0.00
30/06/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	37	43	37	43	0.00
30/06/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3612	3537	3612	3537	0.00
30/06/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	21	25	21	25	0.00
30/06/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	4197	4119	4197	4119	0.00
30/06/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	8	9	8	9	0.00
30/06/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	5284	5203	5284	5203	0.00
30/06/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	246	260	246	260	0.00
30/06/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1638	1567	1638	1567	0.00
30/06/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	87	92	87	92	0.00
30/06/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3578	3500	3578	3500	0.00
30/06/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	27	29	27	29	0.00
30/06/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	5618	5537	5618	5537	0.00
30/06/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	578	628	578	628	0.00
30/06/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	303	271	303	271	0.00
30/06/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	44	50	44	50	0.00
30/06/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3369	3293	3369	3293	0.00
30/06/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	31	38	31	38	0.00
30/06/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1790	1717	1790	1717	0.00
30/06/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	28	35	28	35	0.00
30/06/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	1886	1813	1886	1813	0.00
30/06/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	25	31	25	31	0.00
30/06/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	1984	1909	1984	1909	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	9	11	9	11	0.00
30/06/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	2567	2490	2567	2490	0.00
30/06/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	267	281	267	281	0.00
30/06/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1509	1439	1509	1439	0.00
30/06/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	122	130	122	130	0.00
30/06/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2864	2788	2864	2788	0.00
30/06/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	29	33	29	33	0.00
30/06/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	5471	5390	5471	5390	0.00
30/06/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	33	40	33	40	0.00
30/06/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1741	1669	1741	1669	0.00
30/06/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	29	36	29	36	0.00
30/06/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1838	1765	1838	1765	0.00
30/06/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	282	297	282	297	0.00
30/06/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1424	1355	1424	1355	0.00
30/06/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	32	35	32	35	0.00
30/06/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	5373	5293	5373	5293	0.00
30/06/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	605	656	605	656	0.00
30/06/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	281	250	281	250	0.00
30/06/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	216	238	216	238	0.00
30/06/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1092	1031	1092	1031	0.00
30/06/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	45	51	45	51	0.00
30/06/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	3321	3244	3321	3244	0.00
30/06/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	28	33	28	33	0.00
30/06/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	3904	3827	3904	3827	0.00
30/06/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	34	43	34	43	0.00
30/06/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	1693	1621	1693	1621	0.00
30/06/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	290	305	290	305	0.00
30/06/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1381	1313	1381	1313	0.00
30/06/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	108	115	108	115	0.00
30/06/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3100	3023	3100	3023	0.00
30/06/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	33	36	33	36	0.00
30/06/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	5324	5244	5324	5244	0.00
30/06/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	634	686	634	686	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	259	229	259	229	0.00
30/06/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	307	323	307	323	0.00
30/06/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1298	1231	1298	1231	0.00
30/06/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	35	38	35	38	0.00
30/06/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	5227	5146	5227	5146	0.00
30/06/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	435	476	435	476	0.00
30/06/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	461	419	461	419	0.00
30/06/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	168	185	168	185	0.00
30/06/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1393	1328	1393	1328	0.00
30/06/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	15	20	15	20	0.00
30/06/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	2274	2198	2274	2198	0.00
30/06/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	42	48	42	48	0.00
30/06/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	3418	3342	3418	3342	0.00
30/06/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	26	30	26	30	0.00
30/06/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	4001	3924	4001	3924	0.00
30/06/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	15	18	15	18	0.00
30/06/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	4591	4511	4591	4511	0.00
30/06/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	5	6	5	6	0.00
30/06/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	5781	5699	5781	5699	0.00
30/06/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	3	4	3	4	0.00
30/06/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	3062	2982	3062	2982	0.00
30/06/2009	\$ / R On 14-September-09	11.00	Call	Currency Future	3	4	3	4	0.00
30/06/2009	\$ / R On 14-September-09	11.00	Put	Currency Future	3162	3082	3162	3082	0.00
30/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	77	83	77	83	0.00
30/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3819	3740	3819	3740	0.00
30/06/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	22	25	22	25	0.00
30/06/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	5864	5783	5864	5783	0.00
30/06/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	27	32	27	32	0.00
30/06/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	3953	3875	3953	3875	0.00
30/06/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	14	18	14	18	0.00
30/06/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	2323	2246	2323	2246	0.00
30/06/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	221	235	221	235	0.00
30/06/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1813	1742	1813	1742	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	83	88	83	88	0.00
30/06/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3674	3596	3674	3596	0.00
30/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	79	84	79	84	0.00
30/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3771	3692	3771	3692	0.00
30/06/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	23	26	23	26	0.00
30/06/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	5815	5733	5815	5733	0.00
30/06/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	4	5	4	5	0.00
30/06/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	5930	5848	5930	5848	0.00
30/06/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	3	4	3	4	0.00
30/06/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	3212	3132	3212	3132	0.00
30/06/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	3	3	3	3	0.00
30/06/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	3311	3231	3311	3231	0.00
30/06/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	77	83	77	83	0.00
30/06/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3819	3740	3819	3740	0.00
30/06/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	74	79	74	79	0.00
30/06/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	3915	3837	3915	3837	0.00
30/06/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	71	75	71	75	0.00
30/06/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	4012	3933	4012	3933	0.00
30/06/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	20	22	20	22	0.00
30/06/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	6061	5979	6061	5979	0.00
30/06/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	5	6	5	6	0.00
30/06/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	5830	5749	5830	5749	0.00
30/06/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	209	222	209	222	0.00
30/06/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1901	1830	1901	1830	0.00
30/06/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	99	105	99	105	0.00
30/06/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3290	3213	3290	3213	0.00
30/06/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	79	84	79	84	0.00
30/06/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3771	3692	3771	3692	0.00
30/06/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	75	81	75	81	0.00
30/06/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3867	3788	3867	3788	0.00
30/06/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	22	24	22	24	0.00
30/06/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	5913	5832	5913	5832	0.00
30/06/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	28	33	28	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
30/06/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	3904	3827	3904	3827	0.00
30/06/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	16	19	16	19	0.00
30/06/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	4492	4413	4492	4413	0.00
30/06/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	5	6	5	6	0.00
30/06/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	5681	5600	5681	5600	0.00
30/06/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	4	5	4	5	0.00
30/06/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	2963	2883	2963	2883	0.00
30/06/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	25	27	25	27	0.00
30/06/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	5717	5635	5717	5635	0.00
30/06/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	4	5	4	5	0.00
30/06/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	6030	5948	6030	5948	0.00
30/06/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	3	4	3	4	0.00
30/06/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	3212	3132	3212	3132	0.00
30/06/2009	\$ / R On 14-September-09	11.25	Call	Currency Future	2	3	2	3	0.00
30/06/2009	\$ / R On 14-September-09	11.25	Put	Currency Future	3411	3331	3411	3331	0.00
30/06/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	382	417	382	417	0.00
30/06/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	558	510	558	510	0.00
30/06/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	366	400	366	400	0.00
30/06/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	592	543	592	543	0.00
30/06/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	3	4	3	4	0.00
30/06/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	3062	2982	3062	2982	0.00
30/06/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	3	3	3	3	0.00
30/06/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	3261	3182	3261	3182	0.00
30/06/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	274	289	274	289	0.00
30/06/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1466	1396	1466	1396	0.00
30/06/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	30	34	30	34	0.00
30/06/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	5422	5341	5422	5341	0.00
30/06/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	578	628	578	628	0.00
30/06/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	303	271	303	271	0.00
30/06/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	366	385	366	385	0.00
30/06/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1058	993	1058	993	0.00
30/06/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	37	41	37	41	0.00
30/06/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	5129	5049	5129	5049	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	17	22	17	22	0.00
30/06/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	2225	2150	2225	2150	0.00
30/06/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	335	352	335	352	0.00
30/06/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1176	1110	1176	1110	0.00
30/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	135	143	135	143	0.00
30/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2676	2601	2676	2601	0.00
30/06/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	106	113	106	113	0.00
30/06/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3147	3070	3147	3070	0.00
30/06/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	34	37	34	37	0.00
30/06/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	5275	5195	5275	5195	0.00
30/06/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	119	127	119	127	0.00
30/06/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2911	2835	2911	2835	0.00
30/06/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	94	101	94	101	0.00
30/06/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3386	3308	3386	3308	0.00
30/06/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	28	31	28	31	0.00
30/06/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	5520	5439	5520	5439	0.00
30/06/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	142	150	142	150	0.00
30/06/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2583	2508	2583	2508	0.00
30/06/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	135	143	135	143	0.00
30/06/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2676	2601	2676	2601	0.00
30/06/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	36	40	36	40	0.00
30/06/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	5178	5098	5178	5098	0.00
30/06/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	325	342	325	342	0.00
30/06/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1217	1150	1217	1150	0.00
30/06/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	3	3	3	3	0.00
30/06/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	3261	3182	3261	3182	0.00
30/06/2009	\$ / R On 14-September-09	11.20	Call	Currency Future	3	3	3	3	0.00
30/06/2009	\$ / R On 14-September-09	11.20	Put	Currency Future	3361	3281	3361	3281	0.00
30/06/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	28	30	28	30	0.00
30/06/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	5569	5488	5569	5488	0.00
30/06/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	34	40	34	40	0.00
30/06/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3709	3633	3709	3633	0.00
30/06/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	11	13	11	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	4887	4807	4887	4807	0.00
30/06/2009	\$ / R On 14-December-09	14.05	Call	Currency Future	4	4	4	4	0.00
30/06/2009	\$ / R On 14-December-09	14.05	Put	Currency Future	6079	5998	6079	5998	0.00
30/06/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	5	7	5	7	0.00
30/06/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2814	2735	2814	2735	0.00
30/06/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	3	3	3	3	0.00
30/06/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	3311	3231	3311	3231	0.00
30/06/2009	\$ / R On 14-September-09	11.35	Call	Currency Future	2	3	2	3	0.00
30/06/2009	\$ / R On 14-September-09	11.35	Put	Currency Future	3511	3431	3511	3431	0.00
30/06/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	39	43	39	43	0.00
30/06/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	5080	5000	5080	5000	0.00
30/06/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	152	162	152	162	0.00
30/06/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	2444	2369	2444	2369	0.00
30/06/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	43	47	43	47	0.00
30/06/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	4935	4855	4935	4855	0.00
30/06/2009	\$ / R On 14-December-09	7.85	Call	Currency Future	501	547	501	547	0.00
30/06/2009	\$ / R On 14-December-09	7.85	Put	Currency Future	377	341	377	341	0.00
30/06/2009	\$ / R On 14-December-09	13.45	Call	Currency Future	6	8	6	8	0.00
30/06/2009	\$ / R On 14-December-09	13.45	Put	Currency Future	5482	5401	5482	5401	0.00
30/06/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	156	166	156	166	0.00
30/06/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2398	2324	2398	2324	0.00
30/06/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	44	49	44	49	0.00
30/06/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	4886	4806	4886	4806	0.00
30/06/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	551	600	551	600	0.00
30/06/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	327	293	327	293	0.00
30/06/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	7	8	7	8	0.00
30/06/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5383	5302	5383	5302	0.00
30/06/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	47	52	47	52	0.00
30/06/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4789	4710	4789	4710	0.00
30/06/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	169	179	169	179	0.00
30/06/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2260	2187	2260	2187	0.00
30/06/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	160	170	160	170	0.00
30/06/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2352	2278	2352	2278	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	46	50	46	50	0.00
30/06/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	4838	4758	4838	4758	0.00
30/06/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	573	607	573	607	0.00
30/06/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	565	515	565	515	0.00
30/06/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	187	199	187	199	0.00
30/06/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	2079	2007	2079	2007	0.00
30/06/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	58	62	58	62	0.00
30/06/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4450	4370	4450	4370	0.00
30/06/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	554	586	554	586	0.00
30/06/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	596	543	596	543	0.00
30/06/2009	\$ / R On 14-December-09	7.25	Call	Currency Future	861	922	861	922	0.00
30/06/2009	\$ / R On 14-December-09	7.25	Put	Currency Future	137	116	137	116	0.00
30/06/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	253	277	253	277	0.00
30/06/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	928	870	928	870	0.00
30/06/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	14	16	14	16	0.00
30/06/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4689	4609	4689	4609	0.00
30/06/2009	\$ / R On 14-December-09	13.05	Call	Currency Future	9	11	9	11	0.00
30/06/2009	\$ / R On 14-December-09	13.05	Put	Currency Future	5085	5004	5085	5004	0.00
30/06/2009	\$ / R On 14-September-09	9.15	Call	Currency Future	52	63	52	63	0.00
30/06/2009	\$ / R On 14-September-09	9.15	Put	Currency Future	1361	1292	1361	1292	0.00
30/06/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	36	45	36	45	0.00
30/06/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1645	1573	1645	1573	0.00
30/06/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	33	40	33	40	0.00
30/06/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1741	1669	1741	1669	0.00
30/06/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	616	651	616	651	0.00
30/06/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	507	459	507	459	0.00
30/06/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	209	222	209	222	0.00
30/06/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1901	1830	1901	1830	0.00
30/06/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	61	65	61	65	0.00
30/06/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	4352	4273	4352	4273	0.00
30/06/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	898	960	898	960	0.00
30/06/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	123	103	123	103	0.00
30/06/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	55	67	55	67	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	1314	1246	1314	1246	0.00
30/06/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	39	48	39	48	0.00
30/06/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1597	1526	1597	1526	0.00
30/06/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	638	675	638	675	0.00
30/06/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	480	433	480	433	0.00
30/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	62	66	62	66	0.00
30/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4304	4224	4304	4224	0.00
30/06/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	780	831	780	831	0.00
30/06/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	540	505	540	505	0.00
30/06/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	318	344	318	344	0.00
30/06/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1878	1819	1878	1819	0.00
30/06/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	303	328	303	328	0.00
30/06/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1963	1903	1963	1903	0.00
30/06/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	276	300	276	300	0.00
30/06/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	2136	2074	2136	2074	0.00
30/06/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	252	274	252	274	0.00
30/06/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2312	2248	2312	2248	0.00
30/06/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	109	120	109	120	0.00
30/06/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	4269	4195	4269	4195	0.00
30/06/2009	\$ / R On 14-June-10	8.05	Call	Currency Future	757	808	757	808	0.00
30/06/2009	\$ / R On 14-June-10	8.05	Put	Currency Future	568	532	568	532	0.00
30/06/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	310	336	310	336	0.00
30/06/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1920	1861	1920	1861	0.00
30/06/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	296	321	296	321	0.00
30/06/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2006	1945	2006	1945	0.00
30/06/2009	\$ / R On 14-June-10	10.25	Call	Currency Future	257	280	257	280	0.00
30/06/2009	\$ / R On 14-June-10	10.25	Put	Currency Future	2267	2205	2267	2205	0.00
30/06/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	246	268	246	268	0.00
30/06/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2356	2292	2356	2292	0.00
30/06/2009	\$ / R On 14-June-10	12.45	Call	Currency Future	107	118	107	118	0.00
30/06/2009	\$ / R On 14-June-10	12.45	Put	Currency Future	4317	4243	4317	4243	0.00
30/06/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	46	56	46	56	0.00
30/06/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	1455	1385	1455	1385	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-June-10	8.20	Call	Currency Future	695	743	695	743	0.00
30/06/2009	\$ / R On 14-June-10	8.20	Put	Currency Future	655	617	655	617	0.00
30/06/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	303	328	303	328	0.00
30/06/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1963	1903	1963	1903	0.00
30/06/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	252	274	252	274	0.00
30/06/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2312	2248	2312	2248	0.00
30/06/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	230	251	230	251	0.00
30/06/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	2490	2426	2490	2426	0.00
30/06/2009	\$ / R On 14-June-10	12.60	Call	Currency Future	102	112	102	112	0.00
30/06/2009	\$ / R On 14-June-10	12.60	Put	Currency Future	4462	4387	4462	4387	0.00
30/06/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	663	717	663	717	0.00
30/06/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	239	210	239	210	0.00
30/06/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	201	221	201	221	0.00
30/06/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1176	1114	1176	1114	0.00
30/06/2009	\$ / R On 14-December-09	10.85	Call	Currency Future	57	65	57	65	0.00
30/06/2009	\$ / R On 14-December-09	10.85	Put	Currency Future	2933	2858	2933	2858	0.00
30/06/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	37	43	37	43	0.00
30/06/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3612	3537	3612	3537	0.00
30/06/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	7	8	7	8	0.00
30/06/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5383	5302	5383	5302	0.00
30/06/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	36	45	36	45	0.00
30/06/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1645	1573	1645	1573	0.00
30/06/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	24	30	24	30	0.00
30/06/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	2032	1958	2032	1958	0.00
30/06/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	20	26	20	26	0.00
30/06/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	2129	2054	2129	2054	0.00
30/06/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	178	188	178	188	0.00
30/06/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2169	2096	2169	2096	0.00
30/06/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	169	179	169	179	0.00
30/06/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2260	2187	2260	2187	0.00
30/06/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	52	57	52	57	0.00
30/06/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4644	4565	4644	4565	0.00
30/06/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	282	306	282	306	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2092	2031	2092	2031	0.00
30/06/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	246	268	246	268	0.00
30/06/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2356	2292	2356	2292	0.00
30/06/2009	\$ / R On 14-June-10	10.45	Call	Currency Future	235	256	235	256	0.00
30/06/2009	\$ / R On 14-June-10	10.45	Put	Currency Future	2445	2381	2445	2381	0.00
30/06/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	225	246	225	246	0.00
30/06/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	2535	2470	2535	2470	0.00
30/06/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	216	236	216	236	0.00
30/06/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	2626	2560	2626	2560	0.00
30/06/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	97	107	97	107	0.00
30/06/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	4607	4532	4607	4532	0.00
30/06/2009	\$ / R On 14-December-09	7.30	Call	Currency Future	826	886	826	886	0.00
30/06/2009	\$ / R On 14-December-09	7.30	Put	Currency Future	152	129	152	129	0.00
30/06/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	49	60	49	60	0.00
30/06/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	1408	1338	1408	1338	0.00
30/06/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	31	38	31	38	0.00
30/06/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1790	1717	1790	1717	0.00
30/06/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	594	629	594	629	0.00
30/06/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	536	487	536	487	0.00
30/06/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	203	216	203	216	0.00
30/06/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1945	1873	1945	1873	0.00
30/06/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	60	64	60	64	0.00
30/06/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4401	4321	4401	4321	0.00
30/06/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	715	764	715	764	0.00
30/06/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	625	588	625	588	0.00
30/06/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	310	336	310	336	0.00
30/06/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1920	1861	1920	1861	0.00
30/06/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	103	114	103	114	0.00
30/06/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	4414	4339	4414	4339	0.00
30/06/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	662	699	662	699	0.00
30/06/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	453	407	453	407	0.00
30/06/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	221	235	221	235	0.00
30/06/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1813	1742	1813	1742	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-December-09	6.90	Call	Currency Future	1138	1212	1138	1212	0.00
30/06/2009	\$ / R On 14-December-09	6.90	Put	Currency Future	63	56	63	56	0.00
30/06/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	578	628	578	628	0.00
30/06/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	303	271	303	271	0.00
30/06/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	790	833	790	833	0.00
30/06/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	331	291	331	291	0.00
30/06/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	253	266	253	266	0.00
30/06/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1595	1524	1595	1524	0.00
30/06/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	62	66	62	66	0.00
30/06/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4304	4224	4304	4224	0.00
30/06/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	901	956	901	956	0.00
30/06/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	411	381	411	381	0.00
30/06/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	371	399	371	399	0.00
30/06/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1581	1524	1581	1524	0.00
30/06/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	296	321	296	321	0.00
30/06/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2006	1945	2006	1945	0.00
30/06/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	59	72	59	72	0.00
30/06/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	1268	1200	1268	1200	0.00
30/06/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	818	862	818	862	0.00
30/06/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	309	270	309	270	0.00
30/06/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	927	984	927	984	0.00
30/06/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	387	358	387	358	0.00
30/06/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	318	344	318	344	0.00
30/06/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1878	1819	1878	1819	0.00
30/06/2009	\$ / R On 14-June-10	12.20	Call	Currency Future	117	129	117	129	0.00
30/06/2009	\$ / R On 14-June-10	12.20	Put	Currency Future	4077	4004	4077	4004	0.00
30/06/2009	\$ / R On 14-December-09	6.85	Call	Currency Future	1182	1258	1182	1258	0.00
30/06/2009	\$ / R On 14-December-09	6.85	Put	Currency Future	58	51	58	51	0.00
30/06/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	88	99	88	99	0.00
30/06/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2264	2192	2264	2192	0.00
30/06/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	847	892	847	892	0.00
30/06/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	288	250	288	250	0.00
30/06/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	267	281	267	281	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1509	1439	1509	1439	0.00
30/06/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	65	69	65	69	0.00
30/06/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	4206	4127	4206	4127	0.00
30/06/2009	\$ / R On 14-June-10	7.65	Call	Currency Future	954	1012	954	1012	0.00
30/06/2009	\$ / R On 14-June-10	7.65	Put	Currency Future	364	336	364	336	0.00
30/06/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	388	417	388	417	0.00
30/06/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	1498	1442	1498	1442	0.00
30/06/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	371	399	371	399	0.00
30/06/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1581	1524	1581	1524	0.00
30/06/2009	\$ / R On 14-June-10	12.25	Call	Currency Future	115	127	115	127	0.00
30/06/2009	\$ / R On 14-June-10	12.25	Put	Currency Future	4125	4051	4125	4051	0.00
30/06/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	1093	1167	1093	1167	0.00
30/06/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	69	61	69	61	0.00
30/06/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	551	600	551	600	0.00
30/06/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	327	293	327	293	0.00
30/06/2009	\$ / R On 14-December-09	10.25	Call	Currency Future	83	93	83	93	0.00
30/06/2009	\$ / R On 14-December-09	10.25	Put	Currency Future	2359	2286	2359	2286	0.00
30/06/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	18	21	18	21	0.00
30/06/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4394	4314	4394	4314	0.00
30/06/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	1093	1167	1093	1167	0.00
30/06/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	69	61	69	61	0.00
30/06/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	1228	1303	1228	1303	0.00
30/06/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	53	47	53	47	0.00
30/06/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	63	76	63	76	0.00
30/06/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1221	1154	1221	1154	0.00
30/06/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	55	67	55	67	0.00
30/06/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	1314	1246	1314	1246	0.00
30/06/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	876	924	876	924	0.00
30/06/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	268	231	268	231	0.00
30/06/2009	\$ / R On 14-June-10	7.60	Call	Currency Future	982	1040	982	1040	0.00
30/06/2009	\$ / R On 14-June-10	7.60	Put	Currency Future	342	315	342	315	0.00
30/06/2009	\$ / R On 14-June-10	9.30	Call	Currency Future	397	427	397	427	0.00
30/06/2009	\$ / R On 14-June-10	9.30	Put	Currency Future	1457	1402	1457	1402	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	4424	4507	4424	4507	0.00
30/06/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
30/06/2009	\$ / R On 14-December-09	5.05	Call	Currency Future	2927	3009	2927	3009	0.00
30/06/2009	\$ / R On 14-December-09	5.05	Put	Currency Future	3	3	3	3	0.00
30/06/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	1459	1537	1459	1537	0.00
30/06/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	34	30	34	30	0.00
30/06/2009	\$ / R On 14-December-09	15.55	Call	Currency Future	1	1	1	1	0.00
30/06/2009	\$ / R On 14-December-09	15.55	Put	Currency Future	7577	7494	7577	7494	0.00
30/06/2009	\$ / R On 14-September-09	3.40	Call	Currency Future	4441	4522	4441	4522	0.00
30/06/2009	\$ / R On 14-September-09	3.40	Put	Currency Future	0	0	0	0	0.00
30/06/2009	\$ / R On 14-September-09	4.90	Call	Currency Future	2941	3022	2941	3022	0.00
30/06/2009	\$ / R On 14-September-09	4.90	Put	Currency Future	0	0	0	0	0.00
30/06/2009	\$ / R On 14-September-09	6.40	Call	Currency Future	1448	1528	1448	1528	0.00
30/06/2009	\$ / R On 14-September-09	6.40	Put	Currency Future	7	7	7	7	0.00
30/06/2009	\$ / R On 14-September-09	12.40	Call	Currency Future	1	1	1	1	0.00
30/06/2009	\$ / R On 14-September-09	12.40	Put	Currency Future	4559	4479	4559	4479	0.00
30/06/2009	\$ / R On 14-September-09	13.90	Call	Currency Future	0	0	0	0	0.00
30/06/2009	\$ / R On 14-September-09	13.90	Put	Currency Future	6059	5978	6059	5978	0.00
30/06/2009	\$ / R On 14-September-09	15.40	Call	Currency Future	0	0	0	0	0.00
30/06/2009	\$ / R On 14-September-09	15.40	Put	Currency Future	7559	7478	7559	7478	0.00
30/06/2009	\$ / R On 15-March-10	3.65	Call	Currency Future	4459	4542	4459	4542	0.00
30/06/2009	\$ / R On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
30/06/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	2967	3050	2967	3050	0.00
30/06/2009	\$ / R On 15-March-10	5.15	Put	Currency Future	9	8	9	8	0.00
30/06/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1524	1596	1524	1596	0.00
30/06/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	65	54	65	54	0.00
30/06/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	54	59	54	59	0.00
30/06/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	4596	4516	4596	4516	0.00
30/06/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	7	8	7	8	0.00
30/06/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	7549	7466	7549	7466	0.00
30/06/2009	\$ / R On 14-June-10	3.75	Call	Currency Future	4491	4577	4491	4577	0.00
30/06/2009	\$ / R On 14-June-10	3.75	Put	Currency Future	1	1	1	1	0.00
30/06/2009	\$ / R On 14-June-10	5.25	Call	Currency Future	3005	3090	3005	3090	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-June-10	5.25	Put	Currency Future	15	15	15	15	0.00
30/06/2009	\$ / R On 14-June-10	6.75	Call	Currency Future	1598	1673	1598	1673	0.00
30/06/2009	\$ / R On 14-June-10	6.75	Put	Currency Future	108	98	108	98	0.00
30/06/2009	\$ / R On 14-June-10	8.25	Call	Currency Future	675	722	675	722	0.00
30/06/2009	\$ / R On 14-June-10	8.25	Put	Currency Future	685	647	685	647	0.00
30/06/2009	\$ / R On 14-June-10	11.25	Call	Currency Future	169	186	169	186	0.00
30/06/2009	\$ / R On 14-June-10	11.25	Put	Currency Future	3179	3110	3179	3110	0.00
30/06/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	59	65	59	65	0.00
30/06/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	6069	5990	6069	5990	0.00
30/06/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	27	31	27	31	0.00
30/06/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	7537	7456	7537	7456	0.00
30/06/2009	\$ / R On 14-December-09	3.30	Call	Currency Future	4674	4757	4674	4757	0.00
30/06/2009	\$ / R On 14-December-09	3.30	Put	Currency Future	0	0	0	0	0.00
30/06/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	3176	3259	3176	3259	0.00
30/06/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	2	2	2	2	0.00
30/06/2009	\$ / R On 14-December-09	6.30	Call	Currency Future	1696	1775	1696	1775	0.00
30/06/2009	\$ / R On 14-December-09	6.30	Put	Currency Future	22	19	22	19	0.00
30/06/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	526	573	526	573	0.00
30/06/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	351	316	351	316	0.00
30/06/2009	\$ / R On 14-December-09	15.30	Call	Currency Future	1	1	1	1	0.00
30/06/2009	\$ / R On 14-December-09	15.30	Put	Currency Future	7327	7245	7327	7245	0.00
30/06/2009	\$ / R On 14-September-09	3.20	Call	Currency Future	4641	4722	4641	4722	0.00
30/06/2009	\$ / R On 14-September-09	3.20	Put	Currency Future	0	0	0	0	0.00
30/06/2009	\$ / R On 14-September-09	4.70	Call	Currency Future	3141	3222	3141	3222	0.00
30/06/2009	\$ / R On 14-September-09	4.70	Put	Currency Future	0	0	0	0	0.00
30/06/2009	\$ / R On 14-September-09	6.20	Call	Currency Future	1646	1726	1646	1726	0.00
30/06/2009	\$ / R On 14-September-09	6.20	Put	Currency Future	5	4	5	4	0.00
30/06/2009	\$ / R On 14-September-09	7.70	Call	Currency Future	351	401	351	401	0.00
30/06/2009	\$ / R On 14-September-09	7.70	Put	Currency Future	210	180	210	180	0.00
30/06/2009	\$ / R On 14-September-09	12.20	Call	Currency Future	1	1	1	1	0.00
30/06/2009	\$ / R On 14-September-09	12.20	Put	Currency Future	4359	4279	4359	4279	0.00
30/06/2009	\$ / R On 14-September-09	13.70	Call	Currency Future	0	0	0	0	0.00
30/06/2009	\$ / R On 14-September-09	13.70	Put	Currency Future	5859	5778	5859	5778	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-September-09	15.20	Call	Currency Future	0	0	0	0	0.00
30/06/2009	\$ / R On 14-September-09	15.20	Put	Currency Future	7359	7278	7359	7278	0.00
30/06/2009	\$ / R On 15-March-10	3.40	Call	Currency Future	4708	4792	4708	4792	0.00
30/06/2009	\$ / R On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
30/06/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	3215	3298	3215	3298	0.00
30/06/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	7	6	7	6	0.00
30/06/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1749	1825	1749	1825	0.00
30/06/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	41	33	41	33	0.00
30/06/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	8	9	8	9	0.00
30/06/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	7300	7217	7300	7217	0.00
30/06/2009	\$ / R On 14-June-10	3.50	Call	Currency Future	4740	4826	4740	4826	0.00
30/06/2009	\$ / R On 14-June-10	3.50	Put	Currency Future	1	0	1	0	0.00
30/06/2009	\$ / R On 14-June-10	5.00	Call	Currency Future	3252	3337	3252	3337	0.00
30/06/2009	\$ / R On 14-June-10	5.00	Put	Currency Future	12	12	12	12	0.00
30/06/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1814	1892	1814	1892	0.00
30/06/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	74	67	74	67	0.00
30/06/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	187	205	187	205	0.00
30/06/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	2947	2879	2947	2879	0.00
30/06/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	105	116	105	116	0.00
30/06/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	4365	4291	4365	4291	0.00
30/06/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	63	71	63	71	0.00
30/06/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	5823	5745	5823	5745	0.00
30/06/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	31	35	31	35	0.00
30/06/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	7291	7210	7291	7210	0.00
30/06/2009	\$ / R On 14-September-09	3.15	Call	Currency Future	4691	4772	4691	4772	0.00
30/06/2009	\$ / R On 14-September-09	3.15	Put	Currency Future	0	0	0	0	0.00
30/06/2009	\$ / R On 14-September-09	4.65	Call	Currency Future	3191	3272	3191	3272	0.00
30/06/2009	\$ / R On 14-September-09	4.65	Put	Currency Future	0	0	0	0	0.00
30/06/2009	\$ / R On 14-September-09	6.15	Call	Currency Future	1696	1776	1696	1776	0.00
30/06/2009	\$ / R On 14-September-09	6.15	Put	Currency Future	4	4	4	4	0.00
30/06/2009	\$ / R On 14-September-09	7.65	Call	Currency Future	378	430	378	430	0.00
30/06/2009	\$ / R On 14-September-09	7.65	Put	Currency Future	186	159	186	159	0.00
30/06/2009	\$ / R On 14-September-09	12.15	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
30/06/2009	\$ / R On 14-September-09	12.15	Put	Currency Future	4310	4229	4310	4229	0.00
30/06/2009	\$ / R On 14-September-09	13.65	Call	Currency Future	0	0	0	0	0.00
30/06/2009	\$ / R On 14-September-09	13.65	Put	Currency Future	5809	5728	5809	5728	0.00
30/06/2009	\$ / R On 14-September-09	15.15	Call	Currency Future	0	0	0	0	0.00
30/06/2009	\$ / R On 14-September-09	15.15	Put	Currency Future	7309	7228	7309	7228	0.00
30/06/2009	\$ / R On 14-December-09	7.35	Call	Currency Future	791	850	791	850	0.00
30/06/2009	\$ / R On 14-December-09	7.35	Put	Currency Future	167	143	167	143	0.00
30/06/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	455	499	455	499	0.00
30/06/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	430	392	430	392	0.00
30/06/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	14	16	14	16	0.00
30/06/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4689	4609	4689	4609	0.00
30/06/2009	\$ / R On 14-September-09	8.85	Call	Currency Future	76	91	76	91	0.00
30/06/2009	\$ / R On 14-September-09	8.85	Put	Currency Future	1085	1019	1085	1019	0.00
30/06/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	41	50	41	50	0.00
30/06/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	1550	1479	1550	1479	0.00
30/06/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1004	1056	1004	1056	0.00
30/06/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	196	164	196	164	0.00
30/06/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	307	323	307	323	0.00
30/06/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1298	1231	1298	1231	0.00
30/06/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	290	305	290	305	0.00
30/06/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1381	1313	1381	1313	0.00
30/06/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	234	247	234	247	0.00
30/06/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1726	1654	1726	1654	0.00
30/06/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	72	77	72	77	0.00
30/06/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	3964	3885	3964	3885	0.00
30/06/2009	\$ / R On 14-June-10	7.35	Call	Currency Future	1133	1196	1133	1196	0.00
30/06/2009	\$ / R On 14-June-10	7.35	Put	Currency Future	243	221	243	221	0.00
30/06/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	406	437	406	437	0.00
30/06/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1416	1361	1416	1361	0.00
30/06/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	355	382	355	382	0.00
30/06/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1665	1607	1665	1607	0.00
30/06/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	133	147	133	147	0.00
30/06/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	3743	3671	3743	3671	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-December-09	5.00	Call	Currency Future	2977	3059	2977	3059	0.00
30/06/2009	\$ / R On 14-December-09	5.00	Put	Currency Future	3	3	3	3	0.00
30/06/2009	\$ / R On 14-December-09	6.00	Call	Currency Future	1986	2067	1986	2067	0.00
30/06/2009	\$ / R On 14-December-09	6.00	Put	Currency Future	12	11	12	11	0.00
30/06/2009	\$ / R On 14-December-09	7.00	Call	Currency Future	1052	1123	1052	1123	0.00
30/06/2009	\$ / R On 14-December-09	7.00	Put	Currency Future	78	66	78	66	0.00
30/06/2009	\$ / R On 14-September-09	6.90	Call	Currency Future	960	1037	960	1037	0.00
30/06/2009	\$ / R On 14-September-09	6.90	Put	Currency Future	18	15	18	15	0.00
30/06/2009	\$ / R On 14-September-09	7.40	Call	Currency Future	535	599	535	599	0.00
30/06/2009	\$ / R On 14-September-09	7.40	Put	Currency Future	94	77	94	77	0.00
30/06/2009	\$ / R On 15-March-10	5.10	Call	Currency Future	3017	3100	3017	3100	0.00
30/06/2009	\$ / R On 15-March-10	5.10	Put	Currency Future	8	7	8	7	0.00
30/06/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	2030	2112	2030	2112	0.00
30/06/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	22	20	22	20	0.00
30/06/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1145	1209	1145	1209	0.00
30/06/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	137	116	137	116	0.00
30/06/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	69	74	69	74	0.00
30/06/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	4061	3982	4061	3982	0.00
30/06/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	40	44	40	44	0.00
30/06/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	5032	4952	5032	4952	0.00
30/06/2009	\$ / R On 14-June-10	5.20	Call	Currency Future	3055	3140	3055	3140	0.00
30/06/2009	\$ / R On 14-June-10	5.20	Put	Currency Future	15	14	15	14	0.00
30/06/2009	\$ / R On 14-June-10	6.20	Call	Currency Future	2087	2168	2087	2168	0.00
30/06/2009	\$ / R On 14-June-10	6.20	Put	Currency Future	47	43	47	43	0.00
30/06/2009	\$ / R On 14-June-10	7.20	Call	Currency Future	1236	1306	1236	1306	0.00
30/06/2009	\$ / R On 14-June-10	7.20	Put	Currency Future	196	180	196	180	0.00
30/06/2009	\$ / R On 14-June-10	11.20	Call	Currency Future	173	189	173	189	0.00
30/06/2009	\$ / R On 14-June-10	11.20	Put	Currency Future	3133	3064	3133	3064	0.00
30/06/2009	\$ / R On 14-June-10	13.20	Call	Currency Future	82	91	82	91	0.00
30/06/2009	\$ / R On 14-June-10	13.20	Put	Currency Future	5042	4966	5042	4966	0.00
30/06/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	2183	2265	2183	2265	0.00
30/06/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	9	8	9	8	0.00
30/06/2009	\$ / R On 14-September-09	6.70	Call	Currency Future	1153	1232	1153	1232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-September-09	6.70	Put	Currency Future	12	11	12	11	0.00
30/06/2009	\$ / R On 14-September-09	7.20	Call	Currency Future	693	764	693	764	0.00
30/06/2009	\$ / R On 14-September-09	7.20	Put	Currency Future	51	42	51	42	0.00
30/06/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	3165	3248	3165	3248	0.00
30/06/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	7	6	7	6	0.00
30/06/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	2178	2260	2178	2260	0.00
30/06/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	19	17	19	17	0.00
30/06/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1267	1334	1267	1334	0.00
30/06/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	108	91	108	91	0.00
30/06/2009	\$ / R On 14-June-10	6.00	Call	Currency Future	2277	2360	2277	2360	0.00
30/06/2009	\$ / R On 14-June-10	6.00	Put	Currency Future	37	35	37	35	0.00
30/06/2009	\$ / R On 14-June-10	7.00	Call	Currency Future	1392	1464	1392	1464	0.00
30/06/2009	\$ / R On 14-June-10	7.00	Put	Currency Future	152	139	152	139	0.00
30/06/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	126	139	126	139	0.00
30/06/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	3886	3813	3886	3813	0.00
30/06/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	88	98	88	98	0.00
30/06/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	4848	4773	4848	4773	0.00
30/06/2009	\$ / R On 14-December-09	14.60	Call	Currency Future	2	3	2	3	0.00
30/06/2009	\$ / R On 14-December-09	14.60	Put	Currency Future	6628	6546	6628	6546	0.00
30/06/2009	\$ / R On 14-September-09	6.65	Call	Currency Future	1202	1282	1202	1282	0.00
30/06/2009	\$ / R On 14-September-09	6.65	Put	Currency Future	11	10	11	10	0.00
30/06/2009	\$ / R On 14-September-09	7.15	Call	Currency Future	735	808	735	808	0.00
30/06/2009	\$ / R On 14-September-09	7.15	Put	Currency Future	44	36	44	36	0.00
30/06/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	2227	2309	2227	2309	0.00
30/06/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	18	17	18	17	0.00
30/06/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1308	1376	1308	1376	0.00
30/06/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	100	84	100	84	0.00
30/06/2009	\$ / R On 14-December-09	15.15	Call	Currency Future	1	2	1	2	0.00
30/06/2009	\$ / R On 14-December-09	15.15	Put	Currency Future	7177	7095	7177	7095	0.00
30/06/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	162	179	162	179	0.00
30/06/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	3273	3203	3273	3203	0.00
30/06/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	111	122	111	122	0.00
30/06/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	4221	4147	4221	4147	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	78	87	78	87	0.00
30/06/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	5188	5111	5188	5111	0.00
30/06/2009	\$ / R On 14-December-09	4.75	Call	Currency Future	3226	3308	3226	3308	0.00
30/06/2009	\$ / R On 14-December-09	4.75	Put	Currency Future	2	2	2	2	0.00
30/06/2009	\$ / R On 14-December-09	5.75	Call	Currency Future	2233	2314	2233	2314	0.00
30/06/2009	\$ / R On 14-December-09	5.75	Put	Currency Future	8	8	8	8	0.00
30/06/2009	\$ / R On 14-December-09	6.75	Call	Currency Future	1273	1350	1273	1350	0.00
30/06/2009	\$ / R On 14-December-09	6.75	Put	Currency Future	49	43	49	43	0.00
30/06/2009	\$ / R On 14-December-09	15.25	Call	Currency Future	1	1	1	1	0.00
30/06/2009	\$ / R On 14-December-09	15.25	Put	Currency Future	7277	7195	7277	7195	0.00
30/06/2009	\$ / R On 14-September-09	6.60	Call	Currency Future	1251	1331	1251	1331	0.00
30/06/2009	\$ / R On 14-September-09	6.60	Put	Currency Future	10	9	10	9	0.00
30/06/2009	\$ / R On 14-September-09	7.10	Call	Currency Future	779	852	779	852	0.00
30/06/2009	\$ / R On 14-September-09	7.10	Put	Currency Future	37	31	37	31	0.00
30/06/2009	\$ / R On 14-September-09	8.10	Call	Currency Future	197	229	197	229	0.00
30/06/2009	\$ / R On 14-September-09	8.10	Put	Currency Future	455	407	455	407	0.00
30/06/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	3264	3348	3264	3348	0.00
30/06/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	6	5	6	5	0.00
30/06/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	2276	2358	2276	2358	0.00
30/06/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	18	16	18	16	0.00
30/06/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	1350	1419	1350	1419	0.00
30/06/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	92	77	92	77	0.00
30/06/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	686	724	686	724	0.00
30/06/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	427	382	427	382	0.00
30/06/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	3302	3387	3302	3387	0.00
30/06/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	12	11	12	11	0.00
30/06/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	2325	2408	2325	2408	0.00
30/06/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	35	33	35	33	0.00
30/06/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	1432	1505	1432	1505	0.00
30/06/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	142	130	142	130	0.00
30/06/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	802	854	802	854	0.00
30/06/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	513	479	513	479	0.00
30/06/2009	\$ / R On 14-June-10	11.45	Call	Currency Future	156	172	156	172	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-June-10	11.45	Put	Currency Future	3366	3296	3366	3296	0.00
30/06/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	76	84	76	84	0.00
30/06/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	5286	5209	5286	5209	0.00
30/06/2009	\$ / R On 14-September-09	11.60	Call	Currency Future	2	2	2	2	0.00
30/06/2009	\$ / R On 14-September-09	11.60	Put	Currency Future	3760	3680	3760	3680	0.00
30/06/2009	\$ / R On 14-September-09	12.60	Call	Currency Future	0	0	0	0	0.00
30/06/2009	\$ / R On 14-September-09	12.60	Put	Currency Future	4759	4679	4759	4679	0.00
30/06/2009	\$ / R On 14-December-09	4.85	Call	Currency Future	3127	3209	3127	3209	0.00
30/06/2009	\$ / R On 14-December-09	4.85	Put	Currency Future	2	2	2	2	0.00
30/06/2009	\$ / R On 14-December-09	5.85	Call	Currency Future	2134	2215	2134	2215	0.00
30/06/2009	\$ / R On 14-December-09	5.85	Put	Currency Future	10	9	10	9	0.00
30/06/2009	\$ / R On 14-December-09	15.35	Call	Currency Future	1	1	1	1	0.00
30/06/2009	\$ / R On 14-December-09	15.35	Put	Currency Future	7377	7295	7377	7295	0.00
30/06/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	91	108	91	108	0.00
30/06/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	949	886	949	886	0.00
30/06/2009	\$ / R On 14-September-09	11.70	Call	Currency Future	2	2	2	2	0.00
30/06/2009	\$ / R On 14-September-09	11.70	Put	Currency Future	3860	3780	3860	3780	0.00
30/06/2009	\$ / R On 14-September-09	12.70	Call	Currency Future	0	0	0	0	0.00
30/06/2009	\$ / R On 14-September-09	12.70	Put	Currency Future	4859	4779	4859	4779	0.00
30/06/2009	\$ / R On 14-June-10	5.10	Call	Currency Future	3153	3238	3153	3238	0.00
30/06/2009	\$ / R On 14-June-10	5.10	Put	Currency Future	13	13	13	13	0.00
30/06/2009	\$ / R On 14-June-10	6.10	Call	Currency Future	2182	2264	2182	2264	0.00
30/06/2009	\$ / R On 14-June-10	6.10	Put	Currency Future	42	39	42	39	0.00
30/06/2009	\$ / R On 14-June-10	7.10	Call	Currency Future	1313	1384	1313	1384	0.00
30/06/2009	\$ / R On 14-June-10	7.10	Put	Currency Future	173	159	173	159	0.00
30/06/2009	\$ / R On 14-June-10	8.10	Call	Currency Future	736	785	736	785	0.00
30/06/2009	\$ / R On 14-June-10	8.10	Put	Currency Future	596	560	596	560	0.00
30/06/2009	\$ / R On 14-June-10	10.60	Call	Currency Future	221	241	221	241	0.00
30/06/2009	\$ / R On 14-June-10	10.60	Put	Currency Future	2581	2515	2581	2515	0.00
30/06/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	147	162	147	162	0.00
30/06/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	3507	3436	3507	3436	0.00
30/06/2009	\$ / R On 14-June-10	13.60	Call	Currency Future	72	80	72	80	0.00
30/06/2009	\$ / R On 14-June-10	13.60	Put	Currency Future	5432	5355	5432	5355	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-December-09	4.90	Call	Currency Future	3077	3159	3077	3159	0.00
30/06/2009	\$ / R On 14-December-09	4.90	Put	Currency Future	2	2	2	2	0.00
30/06/2009	\$ / R On 14-December-09	5.90	Call	Currency Future	2085	2166	2085	2166	0.00
30/06/2009	\$ / R On 14-December-09	5.90	Put	Currency Future	10	9	10	9	0.00
30/06/2009	\$ / R On 14-December-09	15.40	Call	Currency Future	1	1	1	1	0.00
30/06/2009	\$ / R On 14-December-09	15.40	Put	Currency Future	7427	7344	7427	7344	0.00
30/06/2009	\$ / R On 14-September-09	6.75	Call	Currency Future	1104	1183	1104	1183	0.00
30/06/2009	\$ / R On 14-September-09	6.75	Put	Currency Future	13	12	13	12	0.00
30/06/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	325	374	325	374	0.00
30/06/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	234	202	234	202	0.00
30/06/2009	\$ / R On 14-September-09	11.75	Call	Currency Future	2	2	2	2	0.00
30/06/2009	\$ / R On 14-September-09	11.75	Put	Currency Future	3910	3830	3910	3830	0.00
30/06/2009	\$ / R On 14-September-09	12.75	Call	Currency Future	0	0	0	0	0.00
30/06/2009	\$ / R On 14-September-09	12.75	Put	Currency Future	4909	4829	4909	4829	0.00
30/06/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	3066	3149	3066	3149	0.00
30/06/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	8	7	8	7	0.00
30/06/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	2079	2161	2079	2161	0.00
30/06/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	21	19	21	19	0.00
30/06/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1185	1250	1185	1250	0.00
30/06/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	127	108	127	108	0.00
30/06/2009	\$ / R On 14-June-10	5.15	Call	Currency Future	3104	3189	3104	3189	0.00
30/06/2009	\$ / R On 14-June-10	5.15	Put	Currency Future	14	14	14	14	0.00
30/06/2009	\$ / R On 14-June-10	6.15	Call	Currency Future	2134	2216	2134	2216	0.00
30/06/2009	\$ / R On 14-June-10	6.15	Put	Currency Future	44	41	44	41	0.00
30/06/2009	\$ / R On 14-June-10	7.15	Call	Currency Future	1274	1344	1274	1344	0.00
30/06/2009	\$ / R On 14-June-10	7.15	Put	Currency Future	184	169	184	169	0.00
30/06/2009	\$ / R On 14-June-10	11.65	Call	Currency Future	144	159	144	159	0.00
30/06/2009	\$ / R On 14-June-10	11.65	Put	Currency Future	3554	3483	3554	3483	0.00
30/06/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	100	111	100	111	0.00
30/06/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	4510	4435	4510	4435	0.00
30/06/2009	\$ / R On 14-June-10	13.65	Call	Currency Future	71	79	71	79	0.00
30/06/2009	\$ / R On 14-June-10	13.65	Put	Currency Future	5481	5403	5481	5403	0.00
30/06/2009	\$ / R On 14-September-09	6.80	Call	Currency Future	1055	1134	1055	1134	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-September-09	6.80	Put	Currency Future	14	13	14	13	0.00
30/06/2009	\$ / R On 14-September-09	7.30	Call	Currency Future	611	679	611	679	0.00
30/06/2009	\$ / R On 14-September-09	7.30	Put	Currency Future	69	58	69	58	0.00
30/06/2009	\$ / R On 14-September-09	7.80	Call	Currency Future	302	348	302	348	0.00
30/06/2009	\$ / R On 14-September-09	7.80	Put	Currency Future	260	226	260	226	0.00
30/06/2009	\$ / R On 14-September-09	11.80	Call	Currency Future	1	2	1	2	0.00
30/06/2009	\$ / R On 14-September-09	11.80	Put	Currency Future	3960	3880	3960	3880	0.00
30/06/2009	\$ / R On 14-September-09	12.80	Call	Currency Future	0	0	0	0	0.00
30/06/2009	\$ / R On 14-September-09	12.80	Put	Currency Future	4959	4879	4959	4879	0.00
30/06/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	211	231	211	231	0.00
30/06/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2671	2605	2671	2605	0.00
30/06/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	141	155	141	155	0.00
30/06/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	3601	3530	3601	3530	0.00
30/06/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	98	109	98	109	0.00
30/06/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4558	4483	4558	4483	0.00
30/06/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	70	77	70	77	0.00
30/06/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	5530	5452	5530	5452	0.00
30/06/2009	\$ / R On 14-September-09	11.65	Call	Currency Future	2	2	2	2	0.00
30/06/2009	\$ / R On 14-September-09	11.65	Put	Currency Future	3810	3730	3810	3730	0.00
30/06/2009	\$ / R On 14-September-09	12.65	Call	Currency Future	0	0	0	0	0.00
30/06/2009	\$ / R On 14-September-09	12.65	Put	Currency Future	4809	4729	4809	4729	0.00
30/06/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	153	168	153	168	0.00
30/06/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	3413	3343	3413	3343	0.00
30/06/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	74	83	74	83	0.00
30/06/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	5334	5257	5334	5257	0.00
30/06/2009	\$ / R On 14-December-09	4.65	Call	Currency Future	3326	3408	3326	3408	0.00
30/06/2009	\$ / R On 14-December-09	4.65	Put	Currency Future	2	2	2	2	0.00
30/06/2009	\$ / R On 14-December-09	5.65	Call	Currency Future	2331	2413	2331	2413	0.00
30/06/2009	\$ / R On 14-December-09	5.65	Put	Currency Future	7	7	7	7	0.00
30/06/2009	\$ / R On 14-December-09	6.65	Call	Currency Future	1365	1443	1365	1443	0.00
30/06/2009	\$ / R On 14-December-09	6.65	Put	Currency Future	41	36	41	36	0.00
30/06/2009	\$ / R On 14-September-09	6.50	Call	Currency Future	1350	1429	1350	1429	0.00
30/06/2009	\$ / R On 14-September-09	6.50	Put	Currency Future	8	8	8	8	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-September-09	7.00	Call	Currency Future	868	943	868	943	0.00
30/06/2009	\$ / R On 14-September-09	7.00	Put	Currency Future	27	22	27	22	0.00
30/06/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	468	527	468	527	0.00
30/06/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	126	105	126	105	0.00
30/06/2009	\$ / R On 14-September-09	11.50	Call	Currency Future	2	2	2	2	0.00
30/06/2009	\$ / R On 14-September-09	11.50	Put	Currency Future	3661	3581	3661	3581	0.00
30/06/2009	\$ / R On 14-September-09	12.50	Call	Currency Future	0	1	0	1	0.00
30/06/2009	\$ / R On 14-September-09	12.50	Put	Currency Future	4659	4579	4659	4579	0.00
30/06/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	3364	3447	3364	3447	0.00
30/06/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	5	5	5	5	0.00
30/06/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	2374	2457	2374	2457	0.00
30/06/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	16	14	16	14	0.00
30/06/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	1436	1507	1436	1507	0.00
30/06/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	78	65	78	65	0.00
30/06/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	736	777	736	777	0.00
30/06/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	378	335	378	335	0.00
30/06/2009	\$ / R On 14-June-10	4.90	Call	Currency Future	3351	3436	3351	3436	0.00
30/06/2009	\$ / R On 14-June-10	4.90	Put	Currency Future	11	11	11	11	0.00
30/06/2009	\$ / R On 14-June-10	5.90	Call	Currency Future	2373	2456	2373	2456	0.00
30/06/2009	\$ / R On 14-June-10	5.90	Put	Currency Future	33	31	33	31	0.00
30/06/2009	\$ / R On 14-June-10	6.90	Call	Currency Future	1473	1546	1473	1546	0.00
30/06/2009	\$ / R On 14-June-10	6.90	Put	Currency Future	133	121	133	121	0.00
30/06/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	826	879	826	879	0.00
30/06/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	486	453	486	453	0.00
30/06/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	241	262	241	262	0.00
30/06/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2401	2337	2401	2337	0.00
30/06/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	159	175	159	175	0.00
30/06/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	3319	3250	3319	3250	0.00
30/06/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	77	85	77	85	0.00
30/06/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	5237	5160	5237	5160	0.00
30/06/2009	\$ / R On 14-December-09	4.60	Call	Currency Future	3376	3458	3376	3458	0.00
30/06/2009	\$ / R On 14-December-09	4.60	Put	Currency Future	2	1	2	1	0.00
30/06/2009	\$ / R On 14-December-09	5.60	Call	Currency Future	2381	2463	2381	2463	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-December-09	5.60	Put	Currency Future	7	6	7	6	0.00
30/06/2009	\$ / R On 14-December-09	6.60	Call	Currency Future	1412	1489	1412	1489	0.00
30/06/2009	\$ / R On 14-December-09	6.60	Put	Currency Future	38	33	38	33	0.00
30/06/2009	\$ / R On 14-December-09	15.10	Call	Currency Future	1	2	1	2	0.00
30/06/2009	\$ / R On 14-December-09	15.10	Put	Currency Future	7127	7045	7127	7045	0.00
30/06/2009	\$ / R On 14-September-09	6.45	Call	Currency Future	1399	1479	1399	1479	0.00
30/06/2009	\$ / R On 14-September-09	6.45	Put	Currency Future	8	7	8	7	0.00
30/06/2009	\$ / R On 14-September-09	6.95	Call	Currency Future	913	990	913	990	0.00
30/06/2009	\$ / R On 14-September-09	6.95	Put	Currency Future	22	18	22	18	0.00
30/06/2009	\$ / R On 14-September-09	7.45	Call	Currency Future	501	562	501	562	0.00
30/06/2009	\$ / R On 14-September-09	7.45	Put	Currency Future	109	90	109	90	0.00
30/06/2009	\$ / R On 14-September-09	11.45	Call	Currency Future	2	2	2	2	0.00
30/06/2009	\$ / R On 14-September-09	11.45	Put	Currency Future	3611	3531	3611	3531	0.00
30/06/2009	\$ / R On 14-September-09	12.45	Call	Currency Future	0	1	0	1	0.00
30/06/2009	\$ / R On 14-September-09	12.45	Put	Currency Future	4609	4529	4609	4529	0.00
30/06/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	3413	3497	3413	3497	0.00
30/06/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	5	4	5	4	0.00
30/06/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	2424	2506	2424	2506	0.00
30/06/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	15	14	15	14	0.00
30/06/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1480	1551	1480	1551	0.00
30/06/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	71	59	71	59	0.00
30/06/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	762	805	762	805	0.00
30/06/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	354	312	354	312	0.00
30/06/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	66	71	66	71	0.00
30/06/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	4158	4078	4158	4078	0.00
30/06/2009	\$ / R On 14-June-10	4.85	Call	Currency Future	3400	3486	3400	3486	0.00
30/06/2009	\$ / R On 14-June-10	4.85	Put	Currency Future	11	10	11	10	0.00
30/06/2009	\$ / R On 14-June-10	5.85	Call	Currency Future	2421	2505	2421	2505	0.00
30/06/2009	\$ / R On 14-June-10	5.85	Put	Currency Future	32	29	32	29	0.00
30/06/2009	\$ / R On 14-June-10	6.85	Call	Currency Future	1514	1588	1514	1588	0.00
30/06/2009	\$ / R On 14-June-10	6.85	Put	Currency Future	124	113	124	113	0.00
30/06/2009	\$ / R On 14-June-10	7.85	Call	Currency Future	850	904	850	904	0.00
30/06/2009	\$ / R On 14-June-10	7.85	Put	Currency Future	460	429	460	429	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	3450	3535	3450	3535	0.00
30/06/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	10	10	10	10	0.00
30/06/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2470	2553	2470	2553	0.00
30/06/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	30	28	30	28	0.00
30/06/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1555	1630	1555	1630	0.00
30/06/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	116	105	116	105	0.00
30/06/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	875	930	875	930	0.00
30/06/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	435	404	435	404	0.00
30/06/2009	\$ / R On 14-June-10	11.30	Call	Currency Future	166	182	166	182	0.00
30/06/2009	\$ / R On 14-June-10	11.30	Put	Currency Future	3226	3157	3226	3157	0.00
30/06/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	113	125	113	125	0.00
30/06/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	4173	4099	4173	4099	0.00
30/06/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	80	88	80	88	0.00
30/06/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	5140	5063	5140	5063	0.00
30/06/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3526	3608	3526	3608	0.00
30/06/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	1	1	1	1	0.00
30/06/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2530	2612	2530	2612	0.00
30/06/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	5	5	5	5	0.00
30/06/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1553	1632	1553	1632	0.00
30/06/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	29	25	29	25	0.00
30/06/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	725	781	725	781	0.00
30/06/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	201	175	201	175	0.00
30/06/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	100	112	100	112	0.00
30/06/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2076	2006	2076	2006	0.00
30/06/2009	\$ / R On 14-December-09	14.95	Call	Currency Future	2	2	2	2	0.00
30/06/2009	\$ / R On 14-December-09	14.95	Put	Currency Future	6977	6895	6977	6895	0.00
30/06/2009	\$ / R On 14-September-09	6.30	Call	Currency Future	1547	1627	1547	1627	0.00
30/06/2009	\$ / R On 14-September-09	6.30	Put	Currency Future	6	5	6	5	0.00
30/06/2009	\$ / R On 14-September-09	12.30	Call	Currency Future	1	1	1	1	0.00
30/06/2009	\$ / R On 14-September-09	12.30	Put	Currency Future	4459	4379	4459	4379	0.00
30/06/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3562	3646	3562	3646	0.00
30/06/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	4	3	4	3	0.00
30/06/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2571	2654	2571	2654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	13	12	13	12	0.00
30/06/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1613	1687	1613	1687	0.00
30/06/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	55	45	55	45	0.00
30/06/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	41	46	41	46	0.00
30/06/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	4983	4903	4983	4903	0.00
30/06/2009	\$ / R On 14-June-10	4.65	Call	Currency Future	3598	3684	3598	3684	0.00
30/06/2009	\$ / R On 14-June-10	4.65	Put	Currency Future	9	8	9	8	0.00
30/06/2009	\$ / R On 14-June-10	5.65	Call	Currency Future	2615	2699	2615	2699	0.00
30/06/2009	\$ / R On 14-June-10	5.65	Put	Currency Future	25	23	25	23	0.00
30/06/2009	\$ / R On 14-June-10	6.65	Call	Currency Future	1683	1760	1683	1760	0.00
30/06/2009	\$ / R On 14-June-10	6.65	Put	Currency Future	93	84	93	84	0.00
30/06/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	176	193	176	193	0.00
30/06/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	3086	3018	3086	3018	0.00
30/06/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	84	93	84	93	0.00
30/06/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	4994	4918	4994	4918	0.00
30/06/2009	\$ / R On 14-December-09	4.35	Call	Currency Future	3625	3708	3625	3708	0.00
30/06/2009	\$ / R On 14-December-09	4.35	Put	Currency Future	1	1	1	1	0.00
30/06/2009	\$ / R On 14-December-09	5.35	Call	Currency Future	2629	2711	2629	2711	0.00
30/06/2009	\$ / R On 14-December-09	5.35	Put	Currency Future	5	4	5	4	0.00
30/06/2009	\$ / R On 14-December-09	6.35	Call	Currency Future	1648	1727	1648	1727	0.00
30/06/2009	\$ / R On 14-December-09	6.35	Put	Currency Future	24	21	24	21	0.00
30/06/2009	\$ / R On 14-December-09	14.85	Call	Currency Future	2	2	2	2	0.00
30/06/2009	\$ / R On 14-December-09	14.85	Put	Currency Future	6877	6795	6877	6795	0.00
30/06/2009	\$ / R On 14-September-09	6.25	Call	Currency Future	1597	1677	1597	1677	0.00
30/06/2009	\$ / R On 14-September-09	6.25	Put	Currency Future	5	5	5	5	0.00
30/06/2009	\$ / R On 14-September-09	12.25	Call	Currency Future	1	1	1	1	0.00
30/06/2009	\$ / R On 14-September-09	12.25	Put	Currency Future	4409	4329	4409	4329	0.00
30/06/2009	\$ / R On 15-March-10	4.50	Call	Currency Future	3612	3695	3612	3695	0.00
30/06/2009	\$ / R On 15-March-10	4.50	Put	Currency Future	4	3	4	3	0.00
30/06/2009	\$ / R On 15-March-10	5.50	Call	Currency Future	2621	2704	2621	2704	0.00
30/06/2009	\$ / R On 15-March-10	5.50	Put	Currency Future	13	11	13	11	0.00
30/06/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1658	1733	1658	1733	0.00
30/06/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	50	41	50	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
30/06/2009	\$ / R On 14-June-10	4.60	Call	Currency Future	3648	3733	3648	3733	0.00
30/06/2009	\$ / R On 14-June-10	4.60	Put	Currency Future	8	8	8	8	0.00
30/06/2009	\$ / R On 14-June-10	5.60	Call	Currency Future	2664	2748	2664	2748	0.00
30/06/2009	\$ / R On 14-June-10	5.60	Put	Currency Future	24	22	24	22	0.00
30/06/2009	\$ / R On 14-June-10	6.60	Call	Currency Future	1726	1803	1726	1803	0.00
30/06/2009	\$ / R On 14-June-10	6.60	Put	Currency Future	86	78	86	78	0.00
30/06/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	180	197	180	197	0.00
30/06/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	3040	2971	3040	2971	0.00
30/06/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	121	134	121	134	0.00
30/06/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	3981	3908	3981	3908	0.00
30/06/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	85	95	85	95	0.00
30/06/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	4945	4869	4945	4869	0.00
30/06/2009	\$ / R On 14-December-09	4.30	Call	Currency Future	3675	3758	3675	3758	0.00
30/06/2009	\$ / R On 14-December-09	4.30	Put	Currency Future	1	1	1	1	0.00
30/06/2009	\$ / R On 14-December-09	5.30	Call	Currency Future	2679	2761	2679	2761	0.00
30/06/2009	\$ / R On 14-December-09	5.30	Put	Currency Future	4	4	4	4	0.00
30/06/2009	\$ / R On 14-December-09	14.80	Call	Currency Future	2	2	2	2	0.00
30/06/2009	\$ / R On 14-December-09	14.80	Put	Currency Future	6828	6745	6828	6745	0.00
30/06/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	3712	3795	3712	3795	0.00
30/06/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	3	3	3	3	0.00
30/06/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	2720	2802	2720	2802	0.00
30/06/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	11	10	11	10	0.00
30/06/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	939	988	939	988	0.00
30/06/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	230	196	230	196	0.00
30/06/2009	\$ / R On 14-June-10	4.55	Call	Currency Future	3698	3783	3698	3783	0.00
30/06/2009	\$ / R On 14-June-10	4.55	Put	Currency Future	8	7	8	7	0.00
30/06/2009	\$ / R On 14-June-10	5.55	Call	Currency Future	2712	2796	2712	2796	0.00
30/06/2009	\$ / R On 14-June-10	5.55	Put	Currency Future	22	21	22	21	0.00
30/06/2009	\$ / R On 14-June-10	6.55	Call	Currency Future	1770	1847	1770	1847	0.00
30/06/2009	\$ / R On 14-June-10	6.55	Put	Currency Future	80	72	80	72	0.00
30/06/2009	\$ / R On 14-June-10	7.55	Call	Currency Future	1011	1070	1011	1070	0.00
30/06/2009	\$ / R On 14-June-10	7.55	Put	Currency Future	321	295	321	295	0.00
30/06/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	183	201	183	201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	2993	2925	2993	2925	0.00
30/06/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	124	136	124	136	0.00
30/06/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	3934	3861	3934	3861	0.00
30/06/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	87	96	87	96	0.00
30/06/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	4897	4821	4897	4821	0.00
30/06/2009	\$ / R On 14-December-09	4.25	Call	Currency Future	3725	3808	3725	3808	0.00
30/06/2009	\$ / R On 14-December-09	4.25	Put	Currency Future	1	1	1	1	0.00
30/06/2009	\$ / R On 14-December-09	5.25	Call	Currency Future	2728	2810	2728	2810	0.00
30/06/2009	\$ / R On 14-December-09	5.25	Put	Currency Future	4	4	4	4	0.00
30/06/2009	\$ / R On 14-December-09	6.25	Call	Currency Future	1744	1824	1744	1824	0.00
30/06/2009	\$ / R On 14-December-09	6.25	Put	Currency Future	20	17	20	17	0.00
30/06/2009	\$ / R On 14-December-09	14.75	Call	Currency Future	2	2	2	2	0.00
30/06/2009	\$ / R On 14-December-09	14.75	Put	Currency Future	6778	6696	6778	6696	0.00
30/06/2009	\$ / R On 14-June-10	4.50	Call	Currency Future	3747	3832	3747	3832	0.00
30/06/2009	\$ / R On 14-June-10	4.50	Put	Currency Future	7	7	7	7	0.00
30/06/2009	\$ / R On 14-June-10	5.50	Call	Currency Future	2761	2845	2761	2845	0.00
30/06/2009	\$ / R On 14-June-10	5.50	Put	Currency Future	21	20	21	20	0.00
30/06/2009	\$ / R On 14-June-10	7.50	Call	Currency Future	1040	1100	1040	1100	0.00
30/06/2009	\$ / R On 14-June-10	7.50	Put	Currency Future	300	275	300	275	0.00
30/06/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3662	3745	3662	3745	0.00
30/06/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	3	3	3	3	0.00
30/06/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2670	2753	2670	2753	0.00
30/06/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	12	11	12	11	0.00
30/06/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1703	1779	1703	1779	0.00
30/06/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	45	37	45	37	0.00
30/06/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	907	955	907	955	0.00
30/06/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	249	213	249	213	0.00
30/06/2009	\$ / R On 14-September-09	6.35	Call	Currency Future	1498	1578	1498	1578	0.00
30/06/2009	\$ / R On 14-September-09	6.35	Put	Currency Future	7	6	7	6	0.00
30/06/2009	\$ / R On 14-September-09	6.85	Call	Currency Future	1007	1086	1007	1086	0.00
30/06/2009	\$ / R On 14-September-09	6.85	Put	Currency Future	15	14	15	14	0.00
30/06/2009	\$ / R On 14-September-09	7.35	Call	Currency Future	571	638	571	638	0.00
30/06/2009	\$ / R On 14-September-09	7.35	Put	Currency Future	80	67	80	67	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-September-09	7.85	Call	Currency Future	279	323	279	323	0.00
30/06/2009	\$ / R On 14-September-09	7.85	Put	Currency Future	288	251	288	251	0.00
30/06/2009	\$ / R On 14-September-09	12.35	Call	Currency Future	1	1	1	1	0.00
30/06/2009	\$ / R On 14-September-09	12.35	Put	Currency Future	4509	4429	4509	4429	0.00
30/06/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	3513	3596	3513	3596	0.00
30/06/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	4	4	4	4	0.00
30/06/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	2522	2605	2522	2605	0.00
30/06/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	14	12	14	12	0.00
30/06/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1568	1641	1568	1641	0.00
30/06/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	60	49	60	49	0.00
30/06/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3549	3634	3549	3634	0.00
30/06/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	9	9	9	9	0.00
30/06/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2566	2650	2566	2650	0.00
30/06/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	27	25	27	25	0.00
30/06/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1640	1716	1640	1716	0.00
30/06/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	100	91	100	91	0.00
30/06/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	3761	3845	3761	3845	0.00
30/06/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	3	3	3	3	0.00
30/06/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	2769	2852	2769	2852	0.00
30/06/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	11	10	11	10	0.00
30/06/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1795	1872	1795	1872	0.00
30/06/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	37	30	37	30	0.00
30/06/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	971	1022	971	1022	0.00
30/06/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	213	180	213	180	0.00
30/06/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	52	58	52	58	0.00
30/06/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	6312	6233	6312	6233	0.00
30/06/2009	\$ / R On 14-June-10	11.55	Call	Currency Future	150	165	150	165	0.00
30/06/2009	\$ / R On 14-June-10	11.55	Put	Currency Future	3460	3389	3460	3389	0.00
30/06/2009	\$ / R On 14-June-10	14.55	Call	Currency Future	50	57	50	57	0.00
30/06/2009	\$ / R On 14-June-10	14.55	Put	Currency Future	6360	6282	6360	6282	0.00
30/06/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	49	56	49	56	0.00
30/06/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	6409	6330	6409	6330	0.00
30/06/2009	\$ / R On 14-December-09	4.40	Call	Currency Future	3575	3658	3575	3658	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	\$ / R On 14-December-09	4.40	Put	Currency Future	1	1	1	1	0.00
30/06/2009	\$ / R On 14-December-09	5.40	Call	Currency Future	2579	2661	2579	2661	0.00
30/06/2009	\$ / R On 14-December-09	5.40	Put	Currency Future	5	5	5	5	0.00
30/06/2009	\$ / R On 14-December-09	6.40	Call	Currency Future	1600	1679	1600	1679	0.00
30/06/2009	\$ / R On 14-December-09	6.40	Put	Currency Future	26	23	26	23	0.00
30/06/2009	\$ / R On 14-December-09	14.90	Call	Currency Future	2	2	2	2	0.00
30/06/2009	\$ / R On 14-December-09	14.90	Put	Currency Future	6927	6845	6927	6845	0.00
30/06/2009	\$ / R On 14-December-09	4.05	Call	Currency Future	3925	0	3925	0	0.00
30/06/2009	\$ / R On 14-December-09	4.05	Put	Currency Future	1	0	1	0	0.00
30/06/2009	\$ / R On 14-December-09	6.05	Call	Currency Future	1938	0	1938	0	0.00
30/06/2009	\$ / R On 14-December-09	6.05	Put	Currency Future	13	0	13	0	0.00
30/06/2009	\$ / R On 14-December-09	7.05	Call	Currency Future	1012	0	1012	0	0.00
30/06/2009	\$ / R On 14-December-09	7.05	Put	Currency Future	88	0	88	0	0.00
30/06/2009	\$ / R On 14-December-09	14.55	Call	Currency Future	2	0	2	0	0.00
30/06/2009	\$ / R On 14-December-09	14.55	Put	Currency Future	6578	0	6578	0	0.00
30/06/2009	\$ / R On 14-September-09	5.90	Call	Currency Future	1944	0	1944	0	0.00
30/06/2009	\$ / R On 14-September-09	5.90	Put	Currency Future	3	0	3	0	0.00
30/06/2009	\$ / R On 14-September-09	11.90	Call	Currency Future	1	0	1	0	0.00
30/06/2009	\$ / R On 14-September-09	11.90	Put	Currency Future	4060	0	4060	0	0.00
30/06/2009	\$ / R On 15-March-10	4.20	Call	Currency Future	3911	0	3911	0	0.00
30/06/2009	\$ / R On 15-March-10	4.20	Put	Currency Future	2	0	2	0	0.00
30/06/2009	\$ / R On 15-March-10	5.20	Call	Currency Future	2918	0	2918	0	0.00
30/06/2009	\$ / R On 15-March-10	5.20	Put	Currency Future	9	0	9	0	0.00
30/06/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1936	0	1936	0	0.00
30/06/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	27	0	27	0	0.00
30/06/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1073	0	1073	0	0.00
30/06/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	165	0	165	0	0.00
30/06/2009	\$ / R On 14-June-10	4.30	Call	Currency Future	3946	0	3946	0	0.00
30/06/2009	\$ / R On 14-June-10	4.30	Put	Currency Future	6	0	6	0	0.00
30/06/2009	\$ / R On 14-June-10	5.30	Call	Currency Future	2956	0	2956	0	0.00
30/06/2009	\$ / R On 14-June-10	5.30	Put	Currency Future	16	0	16	0	0.00
30/06/2009	\$ / R On 14-June-10	6.30	Call	Currency Future	1993	0	1993	0	0.00
30/06/2009	\$ / R On 14-June-10	6.30	Put	Currency Future	54	0	54	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
30/06/2009	\$ / R On 14-June-10	7.30	Call	Currency Future	1165	0	1165	0	0.00
30/06/2009	\$ / R On 14-June-10	7.30	Put	Currency Future	225	0	225	0	0.00
30/06/2009	\$ / R On 14-June-10	8.30	Call	Currency Future	657	0	657	0	0.00
30/06/2009	\$ / R On 14-June-10	8.30	Put	Currency Future	717	0	717	0	0.00
30/06/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	95	0	95	0	0.00
30/06/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	4655	0	4655	0	0.00
30/06/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	57	0	57	0	0.00
30/06/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	6117	0	6117	0	0.00
30/06/2009	£ / R On 15-March-10			Currency Future	13.3300	13.5517	13.3309	13.5517	20.00
30/06/2009	£ / R On 14-June-10			Currency Future	13.5400	13.7711	13.5429	13.7711	0.00
30/06/2009	£ / R On 14-September-09			Currency Future	12.9000	13.1107	12.8994	13.1107	21,919.00
30/06/2009	£ / R On 14-December-09			Currency Future	13.1100	13.3306	13.1146	13.3306	13,291.00
30/06/2009	£ / R On 15-March-10	13.55	Call	Currency Future	763	840	763	840	0.00
30/06/2009	£ / R On 15-March-10	13.55	Put	Currency Future	982	839	982	839	0.00
30/06/2009	£ / R On 14-June-10	13.75	Call	Currency Future	929	1013	929	1013	0.00
30/06/2009	£ / R On 14-June-10	13.75	Put	Currency Future	1136	992	1136	992	0.00
30/06/2009	£ / R On 14-September-09	13.10	Call	Currency Future	338	415	338	415	0.00
30/06/2009	£ / R On 14-September-09	13.10	Put	Currency Future	539	404	539	404	0.00
30/06/2009	£ / R On 14-December-09	13.35	Call	Currency Future	573	645	573	645	0.00
30/06/2009	£ / R On 14-December-09	13.35	Put	Currency Future	808	665	808	665	0.00
30/06/2009	£ / R On 15-March-10	13.70	Call	Currency Future	714	785	714	785	0.00
30/06/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1083	934	1083	934	0.00
30/06/2009	£ / R On 14-June-10	13.95	Call	Currency Future	863	940	863	940	0.00
30/06/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1270	1119	1270	1119	0.00
30/06/2009	£ / R On 14-September-09	13.25	Call	Currency Future	293	358	293	358	0.00
30/06/2009	£ / R On 14-September-09	13.25	Put	Currency Future	644	497	644	497	0.00
30/06/2009	£ / R On 14-December-09	13.50	Call	Currency Future	525	590	525	590	0.00
30/06/2009	£ / R On 14-December-09	13.50	Put	Currency Future	910	759	910	759	0.00
30/06/2009	£ / R On 15-March-10	13.75	Call	Currency Future	698	768	698	768	0.00
30/06/2009	£ / R On 15-March-10	13.75	Put	Currency Future	1117	966	1117	966	0.00
30/06/2009	£ / R On 14-September-09	13.30	Call	Currency Future	280	341	280	341	0.00
30/06/2009	£ / R On 14-September-09	13.30	Put	Currency Future	680	530	680	530	0.00
30/06/2009	£ / R On 15-March-10	13.90	Call	Currency Future	653	718	653	718	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 15-March-10	13.90	Put	Currency Future	1223	1066	1223	1066	0.00
30/06/2009	£ / R On 14-June-10	14.10	Call	Currency Future	817	890	817	890	0.00
30/06/2009	£ / R On 14-June-10	14.10	Put	Currency Future	1374	1219	1374	1219	0.00
30/06/2009	£ / R On 14-September-09	13.45	Call	Currency Future	244	296	244	296	0.00
30/06/2009	£ / R On 14-September-09	13.45	Put	Currency Future	795	635	795	635	0.00
30/06/2009	£ / R On 14-December-09	13.65	Call	Currency Future	469	540	469	540	0.00
30/06/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1004	859	1004	859	0.00
30/06/2009	£ / R On 15-March-10	14.05	Call	Currency Future	612	672	612	672	0.00
30/06/2009	£ / R On 15-March-10	14.05	Put	Currency Future	1331	1171	1331	1171	0.00
30/06/2009	£ / R On 14-June-10	14.25	Call	Currency Future	774	843	774	843	0.00
30/06/2009	£ / R On 14-June-10	14.25	Put	Currency Future	1482	1322	1482	1322	0.00
30/06/2009	£ / R On 14-September-09	13.65	Call	Currency Future	200	247	200	247	0.00
30/06/2009	£ / R On 14-September-09	13.65	Put	Currency Future	951	786	951	786	0.00
30/06/2009	£ / R On 14-December-09	13.85	Call	Currency Future	402	468	402	468	0.00
30/06/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1137	987	1137	987	0.00
30/06/2009	£ / R On 14-December-09	13.85	Call	Currency Future	402	468	402	468	0.00
30/06/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1137	987	1137	987	0.00
30/06/2009	£ / R On 14-September-09	13.50	Call	Currency Future	233	283	233	283	0.00
30/06/2009	£ / R On 14-September-09	13.50	Put	Currency Future	834	672	834	672	0.00
30/06/2009	£ / R On 14-December-09	13.70	Call	Currency Future	451	524	451	524	0.00
30/06/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1037	894	1037	894	0.00
30/06/2009	£ / R On 14-December-09	13.70	Call	Currency Future	451	524	451	524	0.00
30/06/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1037	894	1037	894	0.00
30/06/2009	£ / R On 15-March-10	13.85	Call	Currency Future	668	734	668	734	0.00
30/06/2009	£ / R On 15-March-10	13.85	Put	Currency Future	1187	1033	1187	1033	0.00
30/06/2009	£ / R On 14-June-10	14.05	Call	Currency Future	832	906	832	906	0.00
30/06/2009	£ / R On 14-June-10	14.05	Put	Currency Future	1339	1185	1339	1185	0.00
30/06/2009	£ / R On 14-December-09	13.65	Call	Currency Future	469	540	469	540	0.00
30/06/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1004	859	1004	859	0.00
30/06/2009	£ / R On 15-March-10	13.80	Call	Currency Future	683	751	683	751	0.00
30/06/2009	£ / R On 15-March-10	13.80	Put	Currency Future	1152	999	1152	999	0.00
30/06/2009	£ / R On 14-June-10	14.00	Call	Currency Future	847	923	847	923	0.00
30/06/2009	£ / R On 14-June-10	14.00	Put	Currency Future	1304	1152	1304	1152	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 14-September-09	13.40	Call	Currency Future	255	310	255	310	0.00
30/06/2009	£ / R On 14-September-09	13.40	Put	Currency Future	756	599	756	599	0.00
30/06/2009	£ / R On 14-December-09	13.60	Call	Currency Future	487	556	487	556	0.00
30/06/2009	£ / R On 14-December-09	13.60	Put	Currency Future	972	825	972	825	0.00
30/06/2009	£ / R On 14-June-10	13.95	Call	Currency Future	863	940	863	940	0.00
30/06/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1270	1119	1270	1119	0.00
30/06/2009	£ / R On 14-September-09	13.40	Call	Currency Future	255	310	255	310	0.00
30/06/2009	£ / R On 14-September-09	13.40	Put	Currency Future	756	599	756	599	0.00
30/06/2009	£ / R On 14-December-09	13.60	Call	Currency Future	487	556	487	556	0.00
30/06/2009	£ / R On 14-December-09	13.60	Put	Currency Future	972	825	972	825	0.00
30/06/2009	£ / R On 14-June-10	13.90	Call	Currency Future	879	958	879	958	0.00
30/06/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1236	1087	1236	1087	0.00
30/06/2009	£ / R On 15-March-10	13.50	Call	Currency Future	781	861	781	861	0.00
30/06/2009	£ / R On 15-March-10	13.50	Put	Currency Future	950	809	950	809	0.00
30/06/2009	£ / R On 14-June-10	13.40	Call	Currency Future	1059	1157	1059	1157	12,179.00
30/06/2009	£ / R On 14-June-10	13.40	Put	Currency Future	916	786	916	786	0.00
30/06/2009	£ / R On 14-June-10	13.70	Call	Currency Future	946	1032	946	1032	0.00
30/06/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1103	961	1103	961	0.00
30/06/2009	£ / R On 14-June-10	17.50	Call	Currency Future	274	297	274	297	12,179.00
30/06/2009	£ / R On 14-June-10	17.50	Put	Currency Future	4231	4026	4231	4026	0.00
30/06/2009	£ / R On 14-September-09	13.10	Call	Currency Future	338	415	338	415	0.00
30/06/2009	£ / R On 14-September-09	13.10	Put	Currency Future	539	404	539	404	0.00
30/06/2009	£ / R On 14-December-09	13.30	Call	Currency Future	590	665	590	665	0.00
30/06/2009	£ / R On 14-December-09	13.30	Put	Currency Future	775	634	775	634	0.00
30/06/2009	£ / R On 15-March-10	13.65	Call	Currency Future	730	803	730	803	0.00
30/06/2009	£ / R On 15-March-10	13.65	Put	Currency Future	1049	902	1049	902	0.00
30/06/2009	£ / R On 14-June-10	13.85	Call	Currency Future	895	976	895	976	0.00
30/06/2009	£ / R On 14-June-10	13.85	Put	Currency Future	1202	1055	1202	1055	0.00
30/06/2009	£ / R On 14-December-09	13.45	Call	Currency Future	540	607	540	607	0.00
30/06/2009	£ / R On 14-December-09	13.45	Put	Currency Future	876	727	876	727	0.00
30/06/2009	£ / R On 15-March-10	13.95	Call	Currency Future	639	702	639	702	0.00
30/06/2009	£ / R On 15-March-10	13.95	Put	Currency Future	1258	1101	1258	1101	0.00
30/06/2009	£ / R On 14-June-10	14.15	Call	Currency Future	803	874	803	874	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 14-June-10	14.15	Put	Currency Future	1410	1253	1410	1253	0.00
30/06/2009	£ / R On 14-September-09	13.55	Call	Currency Future	223	270	223	270	0.00
30/06/2009	£ / R On 14-September-09	13.55	Put	Currency Future	874	709	874	709	0.00
30/06/2009	£ / R On 14-December-09	13.75	Call	Currency Future	434	505	434	505	0.00
30/06/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1070	924	1070	924	0.00
30/06/2009	£ / R On 14-September-09	13.35	Call	Currency Future	267	325	267	325	0.00
30/06/2009	£ / R On 14-September-09	13.35	Put	Currency Future	718	564	718	564	0.00
30/06/2009	£ / R On 14-December-09	13.55	Call	Currency Future	506	572	506	572	0.00
30/06/2009	£ / R On 14-December-09	13.55	Put	Currency Future	941	792	941	792	0.00
30/06/2009	£ / R On 14-September-09	13.15	Call	Currency Future	322	395	322	395	0.00
30/06/2009	£ / R On 14-September-09	13.15	Put	Currency Future	573	434	573	434	0.00
30/06/2009	£ / R On 14-June-10	13.70	Call	Currency Future	946	1032	946	1032	0.00
30/06/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1103	961	1103	961	0.00
30/06/2009	£ / R On 14-December-09	13.75	Call	Currency Future	434	505	434	505	0.00
30/06/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1070	924	1070	924	0.00
30/06/2009	£ / R On 14-June-10	13.90	Call	Currency Future	879	958	879	958	0.00
30/06/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1236	1087	1236	1087	0.00
30/06/2009	£ / R On 15-March-10	13.60	Call	Currency Future	746	822	746	822	0.00
30/06/2009	£ / R On 15-March-10	13.60	Put	Currency Future	1015	870	1015	870	0.00
30/06/2009	£ / R On 14-September-09	13.20	Call	Currency Future	307	376	307	376	0.00
30/06/2009	£ / R On 14-September-09	13.20	Put	Currency Future	608	465	608	465	0.00
30/06/2009	£ / R On 14-December-09	13.40	Call	Currency Future	556	626	556	626	0.00
30/06/2009	£ / R On 14-December-09	13.40	Put	Currency Future	841	695	841	695	0.00
30/06/2009	£ / R On 14-September-09	13.15	Call	Currency Future	322	395	322	395	0.00
30/06/2009	£ / R On 14-September-09	13.15	Put	Currency Future	573	434	573	434	0.00
30/06/2009	£ / R On 14-June-10	13.50	Call	Currency Future	1020	1114	1020	1114	0.00
30/06/2009	£ / R On 14-June-10	13.50	Put	Currency Future	977	843	977	843	0.00
30/06/2009	£ / R On 14-September-09	13.00	Call	Currency Future	373	457	373	457	0.00
30/06/2009	£ / R On 14-September-09	13.00	Put	Currency Future	473	347	473	347	0.00
30/06/2009	£ / R On 14-December-09	13.20	Call	Currency Future	626	706	626	706	0.00
30/06/2009	£ / R On 14-December-09	13.20	Put	Currency Future	712	575	712	575	0.00
30/06/2009	£ / R On 14-September-09	12.95	Call	Currency Future	392	481	392	481	0.00
30/06/2009	£ / R On 14-September-09	12.95	Put	Currency Future	442	320	442	320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 14-December-09	13.15	Call	Currency Future	645	727	645	727	0.00
30/06/2009	£ / R On 14-December-09	13.15	Put	Currency Future	681	547	681	547	0.00
30/06/2009	£ / R On 14-June-10	13.45	Call	Currency Future	1039	1135	1039	1135	0.00
30/06/2009	£ / R On 14-June-10	13.45	Put	Currency Future	946	814	946	814	0.00
30/06/2009	£ / R On 14-September-09	12.90	Call	Currency Future	412	505	412	505	0.00
30/06/2009	£ / R On 14-September-09	12.90	Put	Currency Future	412	295	412	295	0.00
30/06/2009	£ / R On 14-December-09	13.10	Call	Currency Future	665	749	665	749	0.00
30/06/2009	£ / R On 14-December-09	13.10	Put	Currency Future	651	518	651	518	0.00
30/06/2009	£ / R On 14-June-10	13.25	Call	Currency Future	1122	1226	1122	1226	0.00
30/06/2009	£ / R On 14-June-10	13.25	Put	Currency Future	829	705	829	705	0.00
30/06/2009	£ / R On 14-September-09	12.75	Call	Currency Future	477	589	477	589	0.00
30/06/2009	£ / R On 14-September-09	12.75	Put	Currency Future	328	228	328	228	0.00
30/06/2009	£ / R On 14-December-09	12.95	Call	Currency Future	727	821	727	821	0.00
30/06/2009	£ / R On 14-December-09	12.95	Put	Currency Future	562	440	562	440	0.00
30/06/2009	£ / R On 14-June-10	13.35	Call	Currency Future	1079	1180	1079	1180	0.00
30/06/2009	£ / R On 14-June-10	13.35	Put	Currency Future	887	758	887	758	0.00
30/06/2009	£ / R On 14-September-09	12.85	Call	Currency Future	432	532	432	532	0.00
30/06/2009	£ / R On 14-September-09	12.85	Put	Currency Future	383	271	383	271	0.00
30/06/2009	£ / R On 14-December-09	13.00	Call	Currency Future	706	796	706	796	0.00
30/06/2009	£ / R On 14-December-09	13.00	Put	Currency Future	591	465	591	465	0.00
30/06/2009	£ / R On 14-September-09	13.05	Call	Currency Future	355	435	355	435	0.00
30/06/2009	£ / R On 14-September-09	13.05	Put	Currency Future	506	375	506	375	0.00
30/06/2009	£ / R On 14-June-10	13.80	Call	Currency Future	912	994	912	994	0.00
30/06/2009	£ / R On 14-June-10	13.80	Put	Currency Future	1169	1023	1169	1023	0.00
30/06/2009	£ / R On 14-December-09	13.60	Call	Currency Future	487	556	487	556	0.00
30/06/2009	£ / R On 14-December-09	13.60	Put	Currency Future	972	825	972	825	0.00
30/06/2009	£ / R On 14-September-09	13.60	Call	Currency Future	213	258	213	258	0.00
30/06/2009	£ / R On 14-September-09	13.60	Put	Currency Future	914	747	914	747	0.00
30/06/2009	£ / R On 14-December-09	13.80	Call	Currency Future	418	486	418	486	0.00
30/06/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1103	956	1103	956	0.00
30/06/2009	£ / R On 14-September-09	13.65	Call	Currency Future	200	247	200	247	0.00
30/06/2009	£ / R On 14-September-09	13.65	Put	Currency Future	951	786	951	786	0.00
30/06/2009	£ / R On 14-June-10	14.60	Call	Currency Future	685	745	685	745	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 14-June-10	14.60	Put	Currency Future	1743	1574	1743	1574	0.00
30/06/2009	£ / R On 14-September-09	14.10	Call	Currency Future	109	146	109	146	0.00
30/06/2009	£ / R On 14-September-09	14.10	Put	Currency Future	1310	1136	1310	1136	0.00
30/06/2009	£ / R On 14-December-09	14.30	Call	Currency Future	278	327	278	327	0.00
30/06/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1464	1296	1464	1296	0.00
30/06/2009	£ / R On 14-June-10	14.35	Call	Currency Future	748	813	748	813	0.00
30/06/2009	£ / R On 14-June-10	14.35	Put	Currency Future	1555	1392	1555	1392	0.00
30/06/2009	£ / R On 14-September-09	13.80	Call	Currency Future	165	216	165	216	0.00
30/06/2009	£ / R On 14-September-09	13.80	Put	Currency Future	1066	905	1066	905	0.00
30/06/2009	£ / R On 14-December-09	14.00	Call	Currency Future	356	416	356	416	0.00
30/06/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1242	1086	1242	1086	0.00
30/06/2009	£ / R On 14-September-09	13.90	Call	Currency Future	144	190	144	190	0.00
30/06/2009	£ / R On 14-September-09	13.90	Put	Currency Future	1145	980	1145	980	0.00
30/06/2009	£ / R On 14-December-09	14.05	Call	Currency Future	342	400	342	400	0.00
30/06/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1278	1120	1278	1120	0.00
30/06/2009	£ / R On 14-September-09	13.85	Call	Currency Future	154	203	154	203	0.00
30/06/2009	£ / R On 14-September-09	13.85	Put	Currency Future	1105	942	1105	942	0.00
30/06/2009	£ / R On 14-December-09	14.05	Call	Currency Future	342	400	342	400	0.00
30/06/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1278	1120	1278	1120	0.00
30/06/2009	£ / R On 14-September-09	13.90	Call	Currency Future	144	190	144	190	0.00
30/06/2009	£ / R On 14-September-09	13.90	Put	Currency Future	1145	980	1145	980	0.00
30/06/2009	£ / R On 14-December-09	14.10	Call	Currency Future	329	385	329	385	0.00
30/06/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1314	1154	1314	1154	0.00
30/06/2009	£ / R On 14-September-09	14.05	Call	Currency Future	117	156	117	156	0.00
30/06/2009	£ / R On 14-September-09	14.05	Put	Currency Future	1268	1096	1268	1096	0.00
30/06/2009	£ / R On 14-December-09	14.25	Call	Currency Future	290	341	290	341	0.00
30/06/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1426	1260	1426	1260	0.00
30/06/2009	£ / R On 14-September-09	14.25	Call	Currency Future	88	119	88	119	0.00
30/06/2009	£ / R On 14-September-09	14.25	Put	Currency Future	1439	1258	1439	1258	0.00
30/06/2009	£ / R On 14-December-09	14.45	Call	Currency Future	245	288	245	288	0.00
30/06/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1580	1407	1580	1407	0.00
30/06/2009	£ / R On 14-September-09	14.20	Call	Currency Future	95	128	95	128	0.00
30/06/2009	£ / R On 14-September-09	14.20	Put	Currency Future	1395	1217	1395	1217	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 14-December-09	14.35	Call	Currency Future	267	313	267	313	0.00
30/06/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1502	1333	1502	1333	0.00
30/06/2009	£ / R On 14-September-09	14.10	Call	Currency Future	109	146	109	146	0.00
30/06/2009	£ / R On 14-September-09	14.10	Put	Currency Future	1310	1136	1310	1136	0.00
30/06/2009	£ / R On 14-December-09	14.40	Call	Currency Future	255	301	255	301	0.00
30/06/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1541	1370	1541	1370	0.00
30/06/2009	£ / R On 14-September-09	14.35	Call	Currency Future	76	103	76	103	0.00
30/06/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1527	1343	1527	1343	0.00
30/06/2009	£ / R On 14-September-09	14.45	Call	Currency Future	65	89	65	89	0.00
30/06/2009	£ / R On 14-September-09	14.45	Put	Currency Future	1616	1429	1616	1429	0.00
30/06/2009	£ / R On 14-September-09	14.50	Call	Currency Future	61	83	61	83	0.00
30/06/2009	£ / R On 14-September-09	14.50	Put	Currency Future	1661	1472	1661	1472	0.00
30/06/2009	£ / R On 14-December-09	14.50	Call	Currency Future	234	276	234	276	0.00
30/06/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1620	1445	1620	1445	0.00
30/06/2009	£ / R On 14-September-09	14.30	Call	Currency Future	82	111	82	111	0.00
30/06/2009	£ / R On 14-September-09	14.30	Put	Currency Future	1483	1300	1483	1300	0.00
30/06/2009	£ / R On 14-September-09	14.85	Call	Currency Future	35	48	35	48	0.00
30/06/2009	£ / R On 14-September-09	14.85	Put	Currency Future	1985	1788	1985	1788	0.00
30/06/2009	£ / R On 14-December-09	14.90	Call	Currency Future	164	194	164	194	0.00
30/06/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1949	1763	1949	1763	0.00
30/06/2009	£ / R On 14-September-09	15.10	Call	Currency Future	23	32	23	32	0.00
30/06/2009	£ / R On 14-September-09	15.10	Put	Currency Future	2223	2021	2223	2021	0.00
30/06/2009	£ / R On 14-December-09	14.85	Call	Currency Future	171	203	171	203	0.00
30/06/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1907	1722	1907	1722	0.00
30/06/2009	£ / R On 14-September-09	15.60	Call	Currency Future	9	13	9	13	0.00
30/06/2009	£ / R On 14-September-09	15.60	Put	Currency Future	2710	2503	2710	2503	0.00
30/06/2009	£ / R On 14-September-09	15.35	Call	Currency Future	15	21	15	21	0.00
30/06/2009	£ / R On 14-September-09	15.35	Put	Currency Future	2465	2260	2465	2260	0.00
30/06/2009	£ / R On 14-September-09	15.25	Call	Currency Future	17	25	17	25	0.00
30/06/2009	£ / R On 14-September-09	15.25	Put	Currency Future	2368	2164	2368	2164	0.00
30/06/2009	£ / R On 14-September-09	15.15	Call	Currency Future	21	30	21	30	0.00
30/06/2009	£ / R On 14-September-09	15.15	Put	Currency Future	2271	2069	2271	2069	0.00
30/06/2009	£ / R On 14-September-09	14.85	Call	Currency Future	35	48	35	48	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 14-September-09	14.85	Put	Currency Future	1985	1788	1985	1788	0.00
30/06/2009	£ / R On 14-September-09	14.60	Call	Currency Future	52	71	52	71	0.00
30/06/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1752	1561	1752	1561	0.00
30/06/2009	£ / R On 14-September-09	14.75	Call	Currency Future	41	57	41	57	0.00
30/06/2009	£ / R On 14-September-09	14.75	Put	Currency Future	1891	1696	1891	1696	0.00
30/06/2009	£ / R On 14-September-09	15.10	Call	Currency Future	23	32	23	32	0.00
30/06/2009	£ / R On 14-September-09	15.10	Put	Currency Future	2223	2021	2223	2021	0.00
30/06/2009	£ / R On 14-September-09	15.00	Call	Currency Future	27	38	27	38	0.00
30/06/2009	£ / R On 14-September-09	15.00	Put	Currency Future	2127	1927	2127	1927	0.00
30/06/2009	£ / R On 14-September-09	14.90	Call	Currency Future	32	45	32	45	0.00
30/06/2009	£ / R On 14-September-09	14.90	Put	Currency Future	2032	1834	2032	1834	0.00
30/06/2009	£ / R On 14-September-09	15.05	Call	Currency Future	25	35	25	35	0.00
30/06/2009	£ / R On 14-September-09	15.05	Put	Currency Future	2175	1974	2175	1974	0.00
30/06/2009	£ / R On 14-September-09	14.95	Call	Currency Future	29	41	29	41	0.00
30/06/2009	£ / R On 14-September-09	14.95	Put	Currency Future	2080	1881	2080	1881	0.00
30/06/2009	£ / R On 14-September-09	14.80	Call	Currency Future	38	52	38	52	0.00
30/06/2009	£ / R On 14-September-09	14.80	Put	Currency Future	1938	1742	1938	1742	0.00
30/06/2009	£ / R On 14-September-09	14.90	Call	Currency Future	32	45	32	45	0.00
30/06/2009	£ / R On 14-September-09	14.90	Put	Currency Future	2032	1834	2032	1834	0.00
30/06/2009	£ / R On 14-September-09	15.30	Call	Currency Future	16	23	16	23	0.00
30/06/2009	£ / R On 14-September-09	15.30	Put	Currency Future	2417	2212	2417	2212	0.00
30/06/2009	£ / R On 14-September-09	15.20	Call	Currency Future	19	27	19	27	0.00
30/06/2009	£ / R On 14-September-09	15.20	Put	Currency Future	2320	2116	2320	2116	0.00
30/06/2009	£ / R On 14-September-09	14.70	Call	Currency Future	44	61	44	61	0.00
30/06/2009	£ / R On 14-September-09	14.70	Put	Currency Future	1845	1651	1845	1651	0.00
30/06/2009	£ / R On 14-September-09	15.35	Call	Currency Future	15	21	15	21	0.00
30/06/2009	£ / R On 14-September-09	15.35	Put	Currency Future	2465	2260	2465	2260	0.00
30/06/2009	£ / R On 14-September-09	15.60	Call	Currency Future	9	13	9	13	0.00
30/06/2009	£ / R On 14-September-09	15.60	Put	Currency Future	2710	2503	2710	2503	0.00
30/06/2009	£ / R On 14-September-09	15.45	Call	Currency Future	12	18	12	18	0.00
30/06/2009	£ / R On 14-September-09	15.45	Put	Currency Future	2563	2357	2563	2357	0.00
30/06/2009	£ / R On 14-September-09	15.65	Call	Currency Future	8	12	8	12	0.00
30/06/2009	£ / R On 14-September-09	15.65	Put	Currency Future	2759	2552	2759	2552	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 14-September-09	15.70	Call	Currency Future	8	11	8	11	0.00
30/06/2009	£ / R On 14-September-09	15.70	Put	Currency Future	2808	2600	2808	2600	0.00
30/06/2009	£ / R On 14-September-09	15.50	Call	Currency Future	11	16	11	16	0.00
30/06/2009	£ / R On 14-September-09	15.50	Put	Currency Future	2612	2405	2612	2405	0.00
30/06/2009	£ / R On 14-September-09	14.40	Call	Currency Future	71	96	71	96	0.00
30/06/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1571	1385	1571	1385	0.00
30/06/2009	£ / R On 14-September-09	15.80	Call	Currency Future	6	9	6	9	0.00
30/06/2009	£ / R On 14-September-09	15.80	Put	Currency Future	2907	2699	2907	2699	0.00
30/06/2009	£ / R On 14-September-09	14.65	Call	Currency Future	48	66	48	66	0.00
30/06/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1798	1605	1798	1605	0.00
30/06/2009	£ / R On 14-September-09	14.80	Call	Currency Future	38	52	38	52	0.00
30/06/2009	£ / R On 14-September-09	14.80	Put	Currency Future	1938	1742	1938	1742	0.00
30/06/2009	£ / R On 14-September-09	15.40	Call	Currency Future	13	19	13	19	0.00
30/06/2009	£ / R On 14-September-09	15.40	Put	Currency Future	2514	2308	2514	2308	0.00
30/06/2009	£ / R On 14-September-09	14.30	Call	Currency Future	82	111	82	111	0.00
30/06/2009	£ / R On 14-September-09	14.30	Put	Currency Future	1483	1300	1483	1300	0.00
30/06/2009	£ / R On 14-September-09	14.00	Call	Currency Future	126	167	126	167	0.00
30/06/2009	£ / R On 14-September-09	14.00	Put	Currency Future	1227	1056	1227	1056	0.00
30/06/2009	£ / R On 14-September-09	13.95	Call	Currency Future	135	178	135	178	0.00
30/06/2009	£ / R On 14-September-09	13.95	Put	Currency Future	1186	1018	1186	1018	0.00
30/06/2009	£ / R On 14-September-09	14.15	Call	Currency Future	102	137	102	137	0.00
30/06/2009	£ / R On 14-September-09	14.15	Put	Currency Future	1353	1176	1353	1176	0.00
30/06/2009	£ / R On 14-September-09	14.55	Call	Currency Future	56	77	56	77	0.00
30/06/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1707	1516	1707	1516	0.00
30/06/2009	£ / R On 14-September-09	15.30	Call	Currency Future	16	23	16	23	0.00
30/06/2009	£ / R On 14-September-09	15.30	Put	Currency Future	2417	2212	2417	2212	0.00
30/06/2009	£ / R On 14-September-09	15.90	Call	Currency Future	5	8	5	8	0.00
30/06/2009	£ / R On 14-September-09	15.90	Put	Currency Future	3006	2797	3006	2797	0.00
30/06/2009	£ / R On 14-September-09	15.40	Call	Currency Future	13	19	13	19	0.00
30/06/2009	£ / R On 14-September-09	15.40	Put	Currency Future	2514	2308	2514	2308	0.00
30/06/2009	£ / R On 14-September-09	15.80	Call	Currency Future	6	9	6	9	0.00
30/06/2009	£ / R On 14-September-09	15.80	Put	Currency Future	2907	2699	2907	2699	0.00
30/06/2009	£ / R On 14-September-09	15.90	Call	Currency Future	5	8	5	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
30/06/2009	£ / R On 14-September-09	15.90	Put	Currency Future	3006	2797	3006	2797	0.00
30/06/2009	£ / R On 14-September-09	16.00	Call	Currency Future	4	6	4	6	0.00
30/06/2009	£ / R On 14-September-09	16.00	Put	Currency Future	3105	2896	3105	2896	0.00
30/06/2009	£ / R On 14-September-09	16.10	Call	Currency Future	3	5	3	5	0.00
30/06/2009	£ / R On 14-September-09	16.10	Put	Currency Future	3204	2994	3204	2994	0.00
30/06/2009	£ / R On 14-September-09	15.05	Call	Currency Future	25	35	25	35	0.00
30/06/2009	£ / R On 14-September-09	15.05	Put	Currency Future	2175	1974	2175	1974	0.00
30/06/2009	£ / R On 14-September-09	15.55	Call	Currency Future	10	15	10	15	0.00
30/06/2009	£ / R On 14-September-09	15.55	Put	Currency Future	2661	2454	2661	2454	0.00
30/06/2009	£ / R On 14-September-09	15.75	Call	Currency Future	7	10	7	10	0.00
30/06/2009	£ / R On 14-September-09	15.75	Put	Currency Future	2857	2649	2857	2649	0.00
30/06/2009	£ / R On 14-September-09	15.55	Call	Currency Future	10	15	10	15	0.00
30/06/2009	£ / R On 14-September-09	15.55	Put	Currency Future	2661	2454	2661	2454	0.00
30/06/2009	£ / R On 14-September-09	15.85	Call	Currency Future	6	8	6	8	0.00
30/06/2009	£ / R On 14-September-09	15.85	Put	Currency Future	2956	2748	2956	2748	0.00
30/06/2009	£ / R On 14-September-09	15.95	Call	Currency Future	5	7	5	7	0.00
30/06/2009	£ / R On 14-September-09	15.95	Put	Currency Future	3055	2846	3055	2846	0.00
30/06/2009	£ / R On 14-September-09	16.05	Call	Currency Future	4	6	4	6	0.00
30/06/2009	£ / R On 14-September-09	16.05	Put	Currency Future	3154	2945	3154	2945	0.00
30/06/2009	£ / R On 14-September-09	14.40	Call	Currency Future	71	96	71	96	0.00
30/06/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1571	1385	1571	1385	0.00
30/06/2009	£ / R On 14-September-09	16.30	Call	Currency Future	2	3	2	3	0.00
30/06/2009	£ / R On 14-September-09	16.30	Put	Currency Future	3403	3193	3403	3193	0.00
30/06/2009	£ / R On 14-December-09	14.60	Call	Currency Future	215	253	215	253	0.00
30/06/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1700	1523	1700	1523	0.00
30/06/2009	£ / R On 14-December-09	14.70	Call	Currency Future	196	232	196	232	0.00
30/06/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1782	1601	1782	1601	0.00
30/06/2009	£ / R On 14-December-09	14.80	Call	Currency Future	179	212	179	212	0.00
30/06/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1865	1682	1865	1682	0.00
30/06/2009	£ / R On 14-December-09	15.00	Call	Currency Future	149	177	149	177	0.00
30/06/2009	£ / R On 14-December-09	15.00	Put	Currency Future	2035	1846	2035	1846	0.00
30/06/2009	£ / R On 14-December-09	15.10	Call	Currency Future	136	161	136	161	0.00
30/06/2009	£ / R On 14-December-09	15.10	Put	Currency Future	2121	1931	2121	1931	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 14-December-09	15.20	Call	Currency Future	123	147	123	147	0.00
30/06/2009	£ / R On 14-December-09	15.20	Put	Currency Future	2209	2016	2209	2016	0.00
30/06/2009	£ / R On 14-December-09	15.60	Call	Currency Future	83	99	83	99	0.00
30/06/2009	£ / R On 14-December-09	15.60	Put	Currency Future	2569	2369	2569	2369	0.00
30/06/2009	£ / R On 14-September-09	14.15	Call	Currency Future	102	137	102	137	0.00
30/06/2009	£ / R On 14-September-09	14.15	Put	Currency Future	1353	1176	1353	1176	0.00
30/06/2009	£ / R On 14-September-09	14.65	Call	Currency Future	48	66	48	66	0.00
30/06/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1798	1605	1798	1605	0.00
30/06/2009	£ / R On 14-September-09	15.15	Call	Currency Future	21	30	21	30	0.00
30/06/2009	£ / R On 14-September-09	15.15	Put	Currency Future	2271	2069	2271	2069	0.00
30/06/2009	£ / R On 14-December-09	14.10	Call	Currency Future	329	385	329	385	0.00
30/06/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1314	1154	1314	1154	0.00
30/06/2009	£ / R On 14-December-09	14.20	Call	Currency Future	303	355	303	355	0.00
30/06/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1388	1224	1388	1224	0.00
30/06/2009	£ / R On 14-September-09	14.60	Call	Currency Future	52	71	52	71	0.00
30/06/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1752	1561	1752	1561	0.00
30/06/2009	£ / R On 14-December-09	13.90	Call	Currency Future	386	450	386	450	0.00
30/06/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1172	1020	1172	1020	0.00
30/06/2009	£ / R On 14-December-09	14.60	Call	Currency Future	215	253	215	253	0.00
30/06/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1700	1523	1700	1523	0.00
30/06/2009	£ / R On 14-December-09	14.15	Call	Currency Future	315	369	315	369	0.00
30/06/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1351	1189	1351	1189	0.00
30/06/2009	£ / R On 14-December-09	14.55	Call	Currency Future	224	264	224	264	0.00
30/06/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1660	1484	1660	1484	0.00
30/06/2009	£ / R On 14-December-09	14.65	Call	Currency Future	205	242	205	242	0.00
30/06/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1741	1562	1741	1562	0.00
30/06/2009	£ / R On 14-December-09	14.75	Call	Currency Future	188	222	188	222	0.00
30/06/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1823	1641	1823	1641	0.00
30/06/2009	£ / R On 14-December-09	15.15	Call	Currency Future	129	154	129	154	0.00
30/06/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2165	1973	2165	1973	0.00
30/06/2009	£ / R On 14-September-09	13.75	Call	Currency Future	176	226	176	226	0.00
30/06/2009	£ / R On 14-September-09	13.75	Put	Currency Future	1027	865	1027	865	0.00
30/06/2009	£ / R On 14-September-09	13.85	Call	Currency Future	154	203	154	203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 14-September-09	13.85	Put	Currency Future	1105	942	1105	942	0.00
30/06/2009	£ / R On 14-September-09	14.05	Call	Currency Future	117	156	117	156	0.00
30/06/2009	£ / R On 14-September-09	14.05	Put	Currency Future	1268	1096	1268	1096	0.00
30/06/2009	£ / R On 14-September-09	14.55	Call	Currency Future	56	77	56	77	0.00
30/06/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1707	1516	1707	1516	0.00
30/06/2009	£ / R On 14-September-09	13.80	Call	Currency Future	165	216	165	216	0.00
30/06/2009	£ / R On 14-September-09	13.80	Put	Currency Future	1066	905	1066	905	0.00
30/06/2009	£ / R On 14-September-09	13.70	Call	Currency Future	188	236	188	236	0.00
30/06/2009	£ / R On 14-September-09	13.70	Put	Currency Future	989	825	989	825	0.00
30/06/2009	£ / R On 14-December-09	13.85	Call	Currency Future	402	468	402	468	0.00
30/06/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1137	987	1137	987	0.00
30/06/2009	£ / R On 14-December-09	13.95	Call	Currency Future	371	433	371	433	0.00
30/06/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1206	1053	1206	1053	0.00
30/06/2009	£ / R On 14-December-09	14.15	Call	Currency Future	315	369	315	369	0.00
30/06/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1351	1189	1351	1189	0.00
30/06/2009	£ / R On 14-December-09	14.55	Call	Currency Future	224	264	224	264	0.00
30/06/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1660	1484	1660	1484	0.00
30/06/2009	£ / R On 14-December-09	14.95	Call	Currency Future	156	185	156	185	0.00
30/06/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1992	1805	1992	1805	0.00
30/06/2009	£ / R On 14-December-09	14.65	Call	Currency Future	205	242	205	242	0.00
30/06/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1741	1562	1741	1562	0.00
30/06/2009	£ / R On 14-December-09	15.05	Call	Currency Future	142	169	142	169	0.00
30/06/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2078	1888	2078	1888	0.00
30/06/2009	£ / R On 14-September-09	14.35	Call	Currency Future	76	103	76	103	0.00
30/06/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1527	1343	1527	1343	0.00
30/06/2009	£ / R On 14-December-09	13.90	Call	Currency Future	386	450	386	450	0.00
30/06/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1172	1020	1172	1020	0.00
30/06/2009	£ / R On 14-December-09	14.40	Call	Currency Future	255	301	255	301	0.00
30/06/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1541	1370	1541	1370	0.00
30/06/2009	£ / R On 14-December-09	14.90	Call	Currency Future	164	194	164	194	0.00
30/06/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1949	1763	1949	1763	0.00
30/06/2009	£ / R On 14-September-09	13.60	Call	Currency Future	213	258	213	258	0.00
30/06/2009	£ / R On 14-September-09	13.60	Put	Currency Future	914	747	914	747	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 14-December-09	14.35	Call	Currency Future	267	313	267	313	0.00
30/06/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1502	1333	1502	1333	0.00
30/06/2009	£ / R On 14-June-10	12.35	Call	Currency Future	1601	1759	1601	1759	0.00
30/06/2009	£ / R On 14-June-10	12.35	Put	Currency Future	408	337	408	337	0.00
30/06/2009	£ / R On 14-June-10	12.85	Call	Currency Future	1309	1430	1309	1430	0.00
30/06/2009	£ / R On 14-June-10	12.85	Put	Currency Future	616	509	616	509	0.00
30/06/2009	£ / R On 14-June-10	15.35	Call	Currency Future	535	580	535	580	0.00
30/06/2009	£ / R On 14-June-10	15.35	Put	Currency Future	2342	2158	2342	2158	0.00
30/06/2009	£ / R On 14-June-10	16.35	Call	Currency Future	391	425	391	425	0.00
30/06/2009	£ / R On 14-June-10	16.35	Put	Currency Future	3198	3004	3198	3004	0.00
30/06/2009	£ / R On 14-June-10	17.35	Call	Currency Future	287	311	287	311	0.00
30/06/2009	£ / R On 14-June-10	17.35	Put	Currency Future	4094	3890	4094	3890	0.00
30/06/2009	£ / R On 14-June-10	18.35	Call	Currency Future	205	228	205	228	0.00
30/06/2009	£ / R On 14-June-10	18.35	Put	Currency Future	5012	4807	5012	4807	0.00
30/06/2009	£ / R On 14-June-10	12.30	Call	Currency Future	1635	1794	1635	1794	0.00
30/06/2009	£ / R On 14-June-10	12.30	Put	Currency Future	392	323	392	323	0.00
30/06/2009	£ / R On 14-June-10	12.80	Call	Currency Future	1334	1458	1334	1458	0.00
30/06/2009	£ / R On 14-June-10	12.80	Put	Currency Future	591	487	591	487	0.00
30/06/2009	£ / R On 14-June-10	13.30	Call	Currency Future	1100	1202	1100	1202	0.00
30/06/2009	£ / R On 14-June-10	13.30	Put	Currency Future	857	731	857	731	0.00
30/06/2009	£ / R On 14-June-10	14.30	Call	Currency Future	761	828	761	828	0.00
30/06/2009	£ / R On 14-June-10	14.30	Put	Currency Future	1518	1357	1518	1357	0.00
30/06/2009	£ / R On 14-June-10	15.30	Call	Currency Future	544	589	544	589	0.00
30/06/2009	£ / R On 14-June-10	15.30	Put	Currency Future	2301	2118	2301	2118	0.00
30/06/2009	£ / R On 14-June-10	16.30	Call	Currency Future	398	432	398	432	0.00
30/06/2009	£ / R On 14-June-10	16.30	Put	Currency Future	3155	2961	3155	2961	0.00
30/06/2009	£ / R On 14-June-10	17.30	Call	Currency Future	291	316	291	316	0.00
30/06/2009	£ / R On 14-June-10	17.30	Put	Currency Future	4048	3845	4048	3845	0.00
30/06/2009	£ / R On 14-June-10	18.30	Call	Currency Future	210	233	210	233	0.00
30/06/2009	£ / R On 14-June-10	18.30	Put	Currency Future	4967	4762	4967	4762	0.00
30/06/2009	£ / R On 14-September-09	8.10	Call	Currency Future	4799	5011	4799	5011	0.00
30/06/2009	£ / R On 14-September-09	8.10	Put	Currency Future	0	0	0	0	0.00
30/06/2009	£ / R On 14-September-09	9.60	Call	Currency Future	3299	3511	3299	3511	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 14-September-09	9.60	Put	Currency Future	0	0	0	0	0.00
30/06/2009	£ / R On 14-September-09	11.10	Call	Currency Future	1807	2014	1807	2014	0.00
30/06/2009	£ / R On 14-September-09	11.10	Put	Currency Future	8	4	8	4	0.00
30/06/2009	£ / R On 14-September-09	12.60	Call	Currency Future	556	687	556	687	0.00
30/06/2009	£ / R On 14-September-09	12.60	Put	Currency Future	256	176	256	176	0.00
30/06/2009	£ / R On 14-September-09	17.10	Call	Currency Future	0	1	0	1	0.00
30/06/2009	£ / R On 14-September-09	17.10	Put	Currency Future	4201	3990	4201	3990	0.00
30/06/2009	£ / R On 14-September-09	18.60	Call	Currency Future	0	0	0	0	0.00
30/06/2009	£ / R On 14-September-09	18.60	Put	Currency Future	5701	5489	5701	5489	0.00
30/06/2009	£ / R On 14-September-09	20.10	Call	Currency Future	0	0	0	0	0.00
30/06/2009	£ / R On 14-September-09	20.10	Put	Currency Future	7201	6989	7201	6989	0.00
30/06/2009	£ / R On 14-December-09	8.30	Call	Currency Future	4815	5031	4815	5031	0.00
30/06/2009	£ / R On 14-December-09	8.30	Put	Currency Future	0	0	0	0	0.00
30/06/2009	£ / R On 14-December-09	9.80	Call	Currency Future	3318	3532	3318	3532	0.00
30/06/2009	£ / R On 14-December-09	9.80	Put	Currency Future	3	2	3	2	0.00
30/06/2009	£ / R On 14-December-09	11.30	Call	Currency Future	1889	2080	1889	2080	0.00
30/06/2009	£ / R On 14-December-09	11.30	Put	Currency Future	75	50	75	50	0.00
30/06/2009	£ / R On 14-December-09	12.80	Call	Currency Future	795	907	795	907	0.00
30/06/2009	£ / R On 14-December-09	12.80	Put	Currency Future	480	376	480	376	0.00
30/06/2009	£ / R On 14-December-09	15.80	Call	Currency Future	68	81	68	81	0.00
30/06/2009	£ / R On 14-December-09	15.80	Put	Currency Future	2753	2551	2753	2551	0.00
30/06/2009	£ / R On 14-December-09	17.30	Call	Currency Future	13	15	13	15	0.00
30/06/2009	£ / R On 14-December-09	17.30	Put	Currency Future	4198	3985	4198	3985	0.00
30/06/2009	£ / R On 14-December-09	18.80	Call	Currency Future	2	2	2	2	0.00
30/06/2009	£ / R On 14-December-09	18.80	Put	Currency Future	5687	5472	5687	5472	0.00
30/06/2009	£ / R On 14-December-09	20.30	Call	Currency Future	0	0	0	0	0.00
30/06/2009	£ / R On 14-December-09	20.30	Put	Currency Future	7186	6970	7186	6970	0.00
30/06/2009	£ / R On 14-June-10	8.60	Call	Currency Future	4956	5181	4956	5181	0.00
30/06/2009	£ / R On 14-June-10	8.60	Put	Currency Future	13	9	13	9	0.00
30/06/2009	£ / R On 14-June-10	10.10	Call	Currency Future	3505	3728	3505	3728	0.00
30/06/2009	£ / R On 14-June-10	10.10	Put	Currency Future	63	57	63	57	0.00
30/06/2009	£ / R On 14-June-10	11.60	Call	Currency Future	2153	2341	2153	2341	0.00
30/06/2009	£ / R On 14-June-10	11.60	Put	Currency Future	210	170	210	170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 14-June-10	13.10	Call	Currency Future	1188	1299	1188	1299	0.00
30/06/2009	£ / R On 14-June-10	13.10	Put	Currency Future	745	628	745	628	0.00
30/06/2009	£ / R On 14-June-10	16.10	Call	Currency Future	424	459	424	459	0.00
30/06/2009	£ / R On 14-June-10	16.10	Put	Currency Future	2982	2788	2982	2788	0.00
30/06/2009	£ / R On 14-June-10	17.60	Call	Currency Future	266	288	266	288	0.00
30/06/2009	£ / R On 14-June-10	17.60	Put	Currency Future	4323	4117	4323	4117	0.00
30/06/2009	£ / R On 14-June-10	19.10	Call	Currency Future	148	165	148	165	0.00
30/06/2009	£ / R On 14-June-10	19.10	Put	Currency Future	5705	5494	5705	5494	0.00
30/06/2009	£ / R On 14-June-10	20.60	Call	Currency Future	76	85	76	85	0.00
30/06/2009	£ / R On 14-June-10	20.60	Put	Currency Future	7133	6914	7133	6914	0.00
30/06/2009	£ / R On 14-September-09	7.65	Call	Currency Future	5249	5461	5249	5461	0.00
30/06/2009	£ / R On 14-September-09	7.65	Put	Currency Future	0	0	0	0	0.00
30/06/2009	£ / R On 14-September-09	9.15	Call	Currency Future	3749	3961	3749	3961	0.00
30/06/2009	£ / R On 14-September-09	9.15	Put	Currency Future	0	0	0	0	0.00
30/06/2009	£ / R On 14-September-09	10.65	Call	Currency Future	2251	2461	2251	2461	0.00
30/06/2009	£ / R On 14-September-09	10.65	Put	Currency Future	2	1	2	1	0.00
30/06/2009	£ / R On 14-September-09	12.15	Call	Currency Future	865	1033	865	1033	0.00
30/06/2009	£ / R On 14-September-09	12.15	Put	Currency Future	115	73	115	73	0.00
30/06/2009	£ / R On 14-September-09	16.65	Call	Currency Future	1	2	1	2	0.00
30/06/2009	£ / R On 14-September-09	16.65	Put	Currency Future	3752	3541	3752	3541	0.00
30/06/2009	£ / R On 14-September-09	18.15	Call	Currency Future	0	0	0	0	0.00
30/06/2009	£ / R On 14-September-09	18.15	Put	Currency Future	5251	5039	5251	5039	0.00
30/06/2009	£ / R On 14-September-09	19.65	Call	Currency Future	0	0	0	0	0.00
30/06/2009	£ / R On 14-September-09	19.65	Put	Currency Future	6751	6539	6751	6539	0.00
30/06/2009	£ / R On 14-December-09	7.85	Call	Currency Future	5265	5481	5265	5481	0.00
30/06/2009	£ / R On 14-December-09	7.85	Put	Currency Future	0	0	0	0	0.00
30/06/2009	£ / R On 14-December-09	9.35	Call	Currency Future	3766	3981	3766	3981	0.00
30/06/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1	0	1	0	0.00
30/06/2009	£ / R On 14-December-09	10.85	Call	Currency Future	2299	2502	2299	2502	0.00
30/06/2009	£ / R On 14-December-09	10.85	Put	Currency Future	34	21	34	21	0.00
30/06/2009	£ / R On 14-December-09	12.35	Call	Currency Future	1065	1209	1065	1209	0.00
30/06/2009	£ / R On 14-December-09	12.35	Put	Currency Future	300	228	300	228	0.00
30/06/2009	£ / R On 14-December-09	15.35	Call	Currency Future	107	127	107	127	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 14-December-09	15.35	Put	Currency Future	2342	2146	2342	2146	0.00
30/06/2009	£ / R On 14-December-09	16.85	Call	Currency Future	22	26	22	26	0.00
30/06/2009	£ / R On 14-December-09	16.85	Put	Currency Future	3757	3545	3757	3545	0.00
30/06/2009	£ / R On 14-December-09	18.35	Call	Currency Future	4	4	4	4	0.00
30/06/2009	£ / R On 14-December-09	18.35	Put	Currency Future	5239	5024	5239	5024	0.00
30/06/2009	£ / R On 14-December-09	19.85	Call	Currency Future	0	1	0	1	0.00
30/06/2009	£ / R On 14-December-09	19.85	Put	Currency Future	6736	6520	6736	6520	0.00
30/06/2009	£ / R On 14-June-10	8.15	Call	Currency Future	5399	5625	5399	5625	0.00
30/06/2009	£ / R On 14-June-10	8.15	Put	Currency Future	6	4	6	4	0.00
30/06/2009	£ / R On 14-June-10	9.65	Call	Currency Future	3945	4164	3945	4164	0.00
30/06/2009	£ / R On 14-June-10	9.65	Put	Currency Future	52	43	52	43	0.00
30/06/2009	£ / R On 14-June-10	11.15	Call	Currency Future	2531	2732	2531	2732	0.00
30/06/2009	£ / R On 14-June-10	11.15	Put	Currency Future	138	111	138	111	0.00
30/06/2009	£ / R On 14-June-10	12.65	Call	Currency Future	1414	1552	1414	1552	0.00
30/06/2009	£ / R On 14-June-10	12.65	Put	Currency Future	521	431	521	431	0.00
30/06/2009	£ / R On 14-June-10	15.65	Call	Currency Future	487	526	487	526	0.00
30/06/2009	£ / R On 14-June-10	15.65	Put	Currency Future	2594	2405	2594	2405	0.00
30/06/2009	£ / R On 14-June-10	17.15	Call	Currency Future	305	330	305	330	0.00
30/06/2009	£ / R On 14-June-10	17.15	Put	Currency Future	3912	3709	3912	3709	0.00
30/06/2009	£ / R On 14-June-10	18.65	Call	Currency Future	180	201	180	201	0.00
30/06/2009	£ / R On 14-June-10	18.65	Put	Currency Future	5287	5080	5287	5080	0.00
30/06/2009	£ / R On 14-June-10	20.15	Call	Currency Future	93	104	93	104	0.00
30/06/2009	£ / R On 14-June-10	20.15	Put	Currency Future	6700	6483	6700	6483	0.00
30/06/2009	£ / R On 14-September-09	7.40	Call	Currency Future	5499	5711	5499	5711	0.00
30/06/2009	£ / R On 14-September-09	7.40	Put	Currency Future	0	0	0	0	0.00
30/06/2009	£ / R On 14-September-09	8.90	Call	Currency Future	3999	4211	3999	4211	0.00
30/06/2009	£ / R On 14-September-09	8.90	Put	Currency Future	0	0	0	0	0.00
30/06/2009	£ / R On 14-September-09	10.40	Call	Currency Future	2500	2711	2500	2711	0.00
30/06/2009	£ / R On 14-September-09	10.40	Put	Currency Future	1	0	1	0	0.00
30/06/2009	£ / R On 14-September-09	11.90	Call	Currency Future	1068	1251	1068	1251	0.00
30/06/2009	£ / R On 14-September-09	11.90	Put	Currency Future	68	40	68	40	0.00
30/06/2009	£ / R On 14-September-09	16.40	Call	Currency Future	2	3	2	3	0.00
30/06/2009	£ / R On 14-September-09	16.40	Put	Currency Future	3502	3292	3502	3292	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 14-September-09	17.90	Call	Currency Future	0	0	0	0	0.00
30/06/2009	£ / R On 14-September-09	17.90	Put	Currency Future	5001	4789	5001	4789	0.00
30/06/2009	£ / R On 14-September-09	19.40	Call	Currency Future	0	0	0	0	0.00
30/06/2009	£ / R On 14-September-09	19.40	Put	Currency Future	6501	6289	6501	6289	0.00
30/06/2009	£ / R On 14-December-09	7.60	Call	Currency Future	5515	5731	5515	5731	0.00
30/06/2009	£ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
30/06/2009	£ / R On 14-December-09	9.10	Call	Currency Future	4015	4231	4015	4231	0.00
30/06/2009	£ / R On 14-December-09	9.10	Put	Currency Future	0	0	0	0	0.00
30/06/2009	£ / R On 14-December-09	10.60	Call	Currency Future	2536	2743	2536	2743	0.00
30/06/2009	£ / R On 14-December-09	10.60	Put	Currency Future	21	13	21	13	0.00
30/06/2009	£ / R On 14-December-09	12.10	Call	Currency Future	1240	1397	1240	1397	0.00
30/06/2009	£ / R On 14-December-09	12.10	Put	Currency Future	225	167	225	167	0.00
30/06/2009	£ / R On 14-December-09	16.60	Call	Currency Future	29	35	29	35	0.00
30/06/2009	£ / R On 14-December-09	16.60	Put	Currency Future	3514	3304	3514	3304	0.00
30/06/2009	£ / R On 14-December-09	18.10	Call	Currency Future	5	6	5	6	0.00
30/06/2009	£ / R On 14-December-09	18.10	Put	Currency Future	4990	4775	4990	4775	0.00
30/06/2009	£ / R On 14-December-09	19.60	Call	Currency Future	1	1	1	1	0.00
30/06/2009	£ / R On 14-December-09	19.60	Put	Currency Future	6486	6270	6486	6270	0.00
30/06/2009	£ / R On 14-June-10	7.90	Call	Currency Future	5647	5874	5647	5874	0.00
30/06/2009	£ / R On 14-June-10	7.90	Put	Currency Future	4	3	4	3	0.00
30/06/2009	£ / R On 14-June-10	9.40	Call	Currency Future	4184	4402	4184	4402	0.00
30/06/2009	£ / R On 14-June-10	9.40	Put	Currency Future	41	31	41	31	0.00
30/06/2009	£ / R On 14-June-10	10.90	Call	Currency Future	2751	2958	2751	2958	0.00
30/06/2009	£ / R On 14-June-10	10.90	Put	Currency Future	108	87	108	87	0.00
30/06/2009	£ / R On 14-June-10	12.40	Call	Currency Future	1568	1723	1568	1723	0.00
30/06/2009	£ / R On 14-June-10	12.40	Put	Currency Future	425	352	425	352	0.00
30/06/2009	£ / R On 14-June-10	15.40	Call	Currency Future	526	570	526	570	0.00
30/06/2009	£ / R On 14-June-10	15.40	Put	Currency Future	2384	2199	2384	2199	0.00
30/06/2009	£ / R On 14-June-10	16.90	Call	Currency Future	329	357	329	357	0.00
30/06/2009	£ / R On 14-June-10	16.90	Put	Currency Future	3687	3486	3687	3486	0.00
30/06/2009	£ / R On 14-June-10	18.40	Call	Currency Future	201	223	201	223	0.00
30/06/2009	£ / R On 14-June-10	18.40	Put	Currency Future	5058	4852	5058	4852	0.00
30/06/2009	£ / R On 14-June-10	19.90	Call	Currency Future	104	116	104	116	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 14-June-10	19.90	Put	Currency Future	6461	6245	6461	6245	0.00
30/06/2009	£ / R On 14-December-09	13.40	Call	Currency Future	556	626	556	626	0.00
30/06/2009	£ / R On 14-December-09	13.40	Put	Currency Future	841	695	841	695	0.00
30/06/2009	£ / R On 14-September-09	12.65	Call	Currency Future	528	652	528	652	0.00
30/06/2009	£ / R On 14-September-09	12.65	Put	Currency Future	279	192	279	192	0.00
30/06/2009	£ / R On 14-December-09	12.90	Call	Currency Future	749	847	749	847	0.00
30/06/2009	£ / R On 14-December-09	12.90	Put	Currency Future	534	416	534	416	0.00
30/06/2009	£ / R On 14-June-10	9.50	Call	Currency Future	4090	4307	4090	4307	0.00
30/06/2009	£ / R On 14-June-10	9.50	Put	Currency Future	47	36	47	36	0.00
30/06/2009	£ / R On 14-June-10	10.50	Call	Currency Future	3117	3338	3117	3338	0.00
30/06/2009	£ / R On 14-June-10	10.50	Put	Currency Future	74	67	74	67	0.00
30/06/2009	£ / R On 14-June-10	11.50	Call	Currency Future	2234	2426	2234	2426	0.00
30/06/2009	£ / R On 14-June-10	11.50	Put	Currency Future	191	155	191	155	0.00
30/06/2009	£ / R On 14-June-10	12.50	Call	Currency Future	1502	1653	1502	1653	0.00
30/06/2009	£ / R On 14-June-10	12.50	Put	Currency Future	459	382	459	382	0.00
30/06/2009	£ / R On 14-June-10	14.50	Call	Currency Future	710	771	710	771	0.00
30/06/2009	£ / R On 14-June-10	14.50	Put	Currency Future	1667	1500	1667	1500	0.00
30/06/2009	£ / R On 14-June-10	15.50	Call	Currency Future	510	552	510	552	0.00
30/06/2009	£ / R On 14-June-10	15.50	Put	Currency Future	2467	2281	2467	2281	0.00
30/06/2009	£ / R On 14-June-10	16.50	Call	Currency Future	373	405	373	405	0.00
30/06/2009	£ / R On 14-June-10	16.50	Put	Currency Future	3330	3134	3330	3134	0.00
30/06/2009	£ / R On 14-September-09	12.50	Call	Currency Future	615	758	615	758	0.00
30/06/2009	£ / R On 14-September-09	12.50	Put	Currency Future	216	147	216	147	0.00
30/06/2009	£ / R On 14-September-09	12.70	Call	Currency Future	502	619	502	619	0.00
30/06/2009	£ / R On 14-September-09	12.70	Put	Currency Future	302	209	302	209	0.00
30/06/2009	£ / R On 14-September-09	12.80	Call	Currency Future	454	559	454	559	0.00
30/06/2009	£ / R On 14-September-09	12.80	Put	Currency Future	355	249	355	249	0.00
30/06/2009	£ / R On 14-December-09	12.60	Call	Currency Future	905	1035	905	1035	0.00
30/06/2009	£ / R On 14-December-09	12.60	Put	Currency Future	390	304	390	304	0.00
30/06/2009	£ / R On 14-December-09	12.70	Call	Currency Future	845	969	845	969	0.00
30/06/2009	£ / R On 14-December-09	12.70	Put	Currency Future	431	339	431	339	0.00
30/06/2009	£ / R On 14-December-09	12.90	Call	Currency Future	749	847	749	847	0.00
30/06/2009	£ / R On 14-December-09	12.90	Put	Currency Future	534	416	534	416	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 14-June-10	10.40	Call	Currency Future	3214	3435	3214	3435	0.00
30/06/2009	£ / R On 14-June-10	10.40	Put	Currency Future	71	64	71	64	0.00
30/06/2009	£ / R On 14-June-10	11.40	Call	Currency Future	2318	2512	2318	2512	0.00
30/06/2009	£ / R On 14-June-10	11.40	Put	Currency Future	175	141	175	141	0.00
30/06/2009	£ / R On 14-June-10	14.40	Call	Currency Future	735	799	735	799	0.00
30/06/2009	£ / R On 14-June-10	14.40	Put	Currency Future	1592	1428	1592	1428	0.00
30/06/2009	£ / R On 14-June-10	16.40	Call	Currency Future	385	418	385	418	0.00
30/06/2009	£ / R On 14-June-10	16.40	Put	Currency Future	3242	3047	3242	3047	0.00
30/06/2009	£ / R On 14-June-10	17.40	Call	Currency Future	283	306	283	306	0.00
30/06/2009	£ / R On 14-June-10	17.40	Put	Currency Future	4140	3935	4140	3935	0.00
30/06/2009	£ / R On 14-September-09	12.45	Call	Currency Future	648	795	648	795	0.00
30/06/2009	£ / R On 14-September-09	12.45	Put	Currency Future	198	134	198	134	0.00
30/06/2009	£ / R On 14-September-09	12.55	Call	Currency Future	585	722	585	722	0.00
30/06/2009	£ / R On 14-September-09	12.55	Put	Currency Future	235	161	235	161	0.00
30/06/2009	£ / R On 14-September-09	12.85	Call	Currency Future	432	532	432	532	0.00
30/06/2009	£ / R On 14-September-09	12.85	Put	Currency Future	383	271	383	271	0.00
30/06/2009	£ / R On 14-June-10	9.35	Call	Currency Future	4232	4450	4232	4450	0.00
30/06/2009	£ / R On 14-June-10	9.35	Put	Currency Future	39	29	39	29	0.00
30/06/2009	£ / R On 14-June-10	10.35	Call	Currency Future	3262	3484	3262	3484	0.00
30/06/2009	£ / R On 14-June-10	10.35	Put	Currency Future	69	63	69	63	0.00
30/06/2009	£ / R On 14-June-10	11.35	Call	Currency Future	2360	2556	2360	2556	0.00
30/06/2009	£ / R On 14-June-10	11.35	Put	Currency Future	167	135	167	135	0.00
30/06/2009	£ / R On 14-June-10	17.55	Call	Currency Future	270	292	270	292	0.00
30/06/2009	£ / R On 14-June-10	17.55	Put	Currency Future	4277	4071	4277	4071	0.00
30/06/2009	£ / R On 14-June-10	14.75	Call	Currency Future	651	707	651	707	0.00
30/06/2009	£ / R On 14-June-10	14.75	Put	Currency Future	1859	1686	1859	1686	0.00
30/06/2009	£ / R On 14-June-10	15.75	Call	Currency Future	472	510	472	510	0.00
30/06/2009	£ / R On 14-June-10	15.75	Put	Currency Future	2679	2489	2679	2489	0.00
30/06/2009	£ / R On 14-June-10	16.75	Call	Currency Future	345	374	345	374	0.00
30/06/2009	£ / R On 14-June-10	16.75	Put	Currency Future	3552	3353	3552	3353	0.00
30/06/2009	£ / R On 14-June-10	17.75	Call	Currency Future	255	275	255	275	0.00
30/06/2009	£ / R On 14-June-10	17.75	Put	Currency Future	4462	4254	4462	4254	0.00
30/06/2009	£ / R On 14-December-09	12.75	Call	Currency Future	820	938	820	938	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 14-December-09	12.75	Put	Currency Future	455	357	455	357	0.00
30/06/2009	£ / R On 14-December-09	12.85	Call	Currency Future	772	876	772	876	0.00
30/06/2009	£ / R On 14-December-09	12.85	Put	Currency Future	507	396	507	396	0.00
30/06/2009	£ / R On 14-December-09	13.05	Call	Currency Future	685	772	685	772	0.00
30/06/2009	£ / R On 14-December-09	13.05	Put	Currency Future	621	491	621	491	0.00
30/06/2009	£ / R On 14-December-09	13.25	Call	Currency Future	608	685	608	685	0.00
30/06/2009	£ / R On 14-December-09	13.25	Put	Currency Future	743	605	743	605	0.00
30/06/2009	£ / R On 14-June-10	15.00	Call	Currency Future	600	650	600	650	0.00
30/06/2009	£ / R On 14-June-10	15.00	Put	Currency Future	2057	1879	2057	1879	0.00
30/06/2009	£ / R On 14-June-10	16.00	Call	Currency Future	438	473	438	473	0.00
30/06/2009	£ / R On 14-June-10	16.00	Put	Currency Future	2895	2701	2895	2701	0.00
30/06/2009	£ / R On 14-June-10	17.00	Call	Currency Future	320	346	320	346	0.00
30/06/2009	£ / R On 14-June-10	17.00	Put	Currency Future	3777	3575	3777	3575	0.00
30/06/2009	£ / R On 14-June-10	18.00	Call	Currency Future	237	256	237	256	0.00
30/06/2009	£ / R On 14-June-10	18.00	Put	Currency Future	4694	4485	4694	4485	0.00
30/06/2009	£ / R On 14-September-09	12.90	Call	Currency Future	412	505	412	505	0.00
30/06/2009	£ / R On 14-September-09	12.90	Put	Currency Future	412	295	412	295	0.00
30/06/2009	£ / R On 14-June-10	9.75	Call	Currency Future	3847	4070	3847	4070	0.00
30/06/2009	£ / R On 14-June-10	9.75	Put	Currency Future	54	49	54	49	0.00
30/06/2009	£ / R On 14-June-10	10.75	Call	Currency Future	2886	3095	2886	3095	0.00
30/06/2009	£ / R On 14-June-10	10.75	Put	Currency Future	93	74	93	74	0.00
30/06/2009	£ / R On 14-June-10	11.75	Call	Currency Future	2035	2215	2035	2215	0.00
30/06/2009	£ / R On 14-June-10	11.75	Put	Currency Future	242	194	242	194	0.00
30/06/2009	£ / R On 14-June-10	12.75	Call	Currency Future	1360	1487	1360	1487	0.00
30/06/2009	£ / R On 14-June-10	12.75	Put	Currency Future	567	466	567	466	0.00
30/06/2009	£ / R On 14-June-10	15.25	Call	Currency Future	552	599	552	599	0.00
30/06/2009	£ / R On 14-June-10	15.25	Put	Currency Future	2260	2078	2260	2078	0.00
30/06/2009	£ / R On 14-June-10	16.25	Call	Currency Future	404	439	404	439	0.00
30/06/2009	£ / R On 14-June-10	16.25	Put	Currency Future	3111	2918	3111	2918	0.00
30/06/2009	£ / R On 14-June-10	17.25	Call	Currency Future	296	321	296	321	0.00
30/06/2009	£ / R On 14-June-10	17.25	Put	Currency Future	4003	3800	4003	3800	0.00
30/06/2009	£ / R On 14-June-10	18.25	Call	Currency Future	214	238	214	238	0.00
30/06/2009	£ / R On 14-June-10	18.25	Put	Currency Future	4921	4717	4921	4717	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 14-June-10	9.90	Call	Currency Future	3700	3923	3700	3923	0.00
30/06/2009	£ / R On 14-June-10	9.90	Put	Currency Future	58	52	58	52	0.00
30/06/2009	£ / R On 14-June-10	11.90	Call	Currency Future	1921	2096	1921	2096	0.00
30/06/2009	£ / R On 14-June-10	11.90	Put	Currency Future	278	225	278	225	0.00
30/06/2009	£ / R On 14-June-10	12.90	Call	Currency Future	1284	1403	1284	1403	0.00
30/06/2009	£ / R On 14-June-10	12.90	Put	Currency Future	641	532	641	532	0.00
30/06/2009	£ / R On 15-March-10	9.50	Call	Currency Future	3869	4084	3869	4084	0.00
30/06/2009	£ / R On 15-March-10	9.50	Put	Currency Future	38	32	38	32	0.00
30/06/2009	£ / R On 15-March-10	10.50	Call	Currency Future	2897	3109	2897	3109	0.00
30/06/2009	£ / R On 15-March-10	10.50	Put	Currency Future	66	57	66	57	0.00
30/06/2009	£ / R On 15-March-10	11.50	Call	Currency Future	1972	2160	1972	2160	0.00
30/06/2009	£ / R On 15-March-10	11.50	Put	Currency Future	142	108	142	108	0.00
30/06/2009	£ / R On 15-March-10	12.50	Call	Currency Future	1247	1379	1247	1379	0.00
30/06/2009	£ / R On 15-March-10	12.50	Put	Currency Future	416	327	416	327	0.00
30/06/2009	£ / R On 15-March-10	14.50	Call	Currency Future	507	554	507	554	0.00
30/06/2009	£ / R On 15-March-10	14.50	Put	Currency Future	1676	1503	1676	1503	0.00
30/06/2009	£ / R On 15-March-10	15.50	Call	Currency Future	343	374	343	374	0.00
30/06/2009	£ / R On 15-March-10	15.50	Put	Currency Future	2512	2322	2512	2322	0.00
30/06/2009	£ / R On 15-March-10	16.50	Call	Currency Future	234	255	234	255	0.00
30/06/2009	£ / R On 15-March-10	16.50	Put	Currency Future	3403	3203	3403	3203	0.00
30/06/2009	£ / R On 15-March-10	17.50	Call	Currency Future	157	176	157	176	0.00
30/06/2009	£ / R On 15-March-10	17.50	Put	Currency Future	4326	4125	4326	4125	0.00
30/06/2009	£ / R On 14-December-09	14.00	Call	Currency Future	356	416	356	416	0.00
30/06/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1242	1086	1242	1086	0.00
30/06/2009	£ / R On 14-June-10	9.95	Call	Currency Future	3652	3874	3652	3874	0.00
30/06/2009	£ / R On 14-June-10	9.95	Put	Currency Future	59	53	59	53	0.00
30/06/2009	£ / R On 14-June-10	10.95	Call	Currency Future	2707	2912	2707	2912	0.00
30/06/2009	£ / R On 14-June-10	10.95	Put	Currency Future	114	91	114	91	0.00
30/06/2009	£ / R On 14-June-10	11.95	Call	Currency Future	1884	2057	1884	2057	0.00
30/06/2009	£ / R On 14-June-10	11.95	Put	Currency Future	291	236	291	236	0.00
30/06/2009	£ / R On 14-June-10	12.95	Call	Currency Future	1259	1376	1259	1376	0.00
30/06/2009	£ / R On 14-June-10	12.95	Put	Currency Future	666	555	666	555	0.00
30/06/2009	£ / R On 14-June-10	15.45	Call	Currency Future	518	561	518	561	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 14-June-10	15.45	Put	Currency Future	2425	2240	2425	2240	0.00
30/06/2009	£ / R On 14-June-10	16.45	Call	Currency Future	379	411	379	411	0.00
30/06/2009	£ / R On 14-June-10	16.45	Put	Currency Future	3286	3090	3286	3090	0.00
30/06/2009	£ / R On 14-June-10	17.45	Call	Currency Future	278	301	278	301	0.00
30/06/2009	£ / R On 14-June-10	17.45	Put	Currency Future	4185	3980	4185	3980	0.00
30/06/2009	£ / R On 14-June-10	18.45	Call	Currency Future	197	219	197	219	0.00
30/06/2009	£ / R On 14-June-10	18.45	Put	Currency Future	5104	4897	5104	4897	0.00
30/06/2009	£ / R On 15-March-10	9.60	Call	Currency Future	3771	3987	3771	3987	0.00
30/06/2009	£ / R On 15-March-10	9.60	Put	Currency Future	40	35	40	35	0.00
30/06/2009	£ / R On 15-March-10	10.60	Call	Currency Future	2801	3012	2801	3012	0.00
30/06/2009	£ / R On 15-March-10	10.60	Put	Currency Future	71	61	71	61	0.00
30/06/2009	£ / R On 15-March-10	11.60	Call	Currency Future	1891	2071	1891	2071	0.00
30/06/2009	£ / R On 15-March-10	11.60	Put	Currency Future	160	119	160	119	0.00
30/06/2009	£ / R On 15-March-10	12.60	Call	Currency Future	1190	1314	1190	1314	0.00
30/06/2009	£ / R On 15-March-10	12.60	Put	Currency Future	459	362	459	362	0.00
30/06/2009	£ / R On 15-March-10	14.60	Call	Currency Future	486	532	486	532	0.00
30/06/2009	£ / R On 15-March-10	14.60	Put	Currency Future	1755	1580	1755	1580	0.00
30/06/2009	£ / R On 15-March-10	15.60	Call	Currency Future	329	360	329	360	0.00
30/06/2009	£ / R On 15-March-10	15.60	Put	Currency Future	2598	2408	2598	2408	0.00
30/06/2009	£ / R On 15-March-10	16.60	Call	Currency Future	225	245	225	245	0.00
30/06/2009	£ / R On 15-March-10	16.60	Put	Currency Future	3494	3293	3494	3293	0.00
30/06/2009	£ / R On 15-March-10	17.60	Call	Currency Future	149	169	149	169	0.00
30/06/2009	£ / R On 15-March-10	17.60	Put	Currency Future	4418	4217	4418	4217	0.00
30/06/2009	£ / R On 14-September-09	13.35	Call	Currency Future	267	325	267	325	0.00
30/06/2009	£ / R On 14-September-09	13.35	Put	Currency Future	718	564	718	564	0.00
30/06/2009	£ / R On 14-June-10	10.05	Call	Currency Future	3554	3777	3554	3777	0.00
30/06/2009	£ / R On 14-June-10	10.05	Put	Currency Future	61	56	61	56	0.00
30/06/2009	£ / R On 14-June-10	11.05	Call	Currency Future	2619	2822	2619	2822	0.00
30/06/2009	£ / R On 14-June-10	11.05	Put	Currency Future	126	101	126	101	0.00
30/06/2009	£ / R On 14-June-10	12.05	Call	Currency Future	1811	1980	1811	1980	0.00
30/06/2009	£ / R On 14-June-10	12.05	Put	Currency Future	318	259	318	259	0.00
30/06/2009	£ / R On 14-June-10	13.05	Call	Currency Future	1211	1324	1211	1324	0.00
30/06/2009	£ / R On 14-June-10	13.05	Put	Currency Future	718	603	718	603	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 14-June-10	15.55	Call	Currency Future	502	543	502	543	0.00
30/06/2009	£ / R On 14-June-10	15.55	Put	Currency Future	2509	2322	2509	2322	0.00
30/06/2009	£ / R On 14-June-10	16.55	Call	Currency Future	367	398	367	398	0.00
30/06/2009	£ / R On 14-June-10	16.55	Put	Currency Future	3374	3177	3374	3177	0.00
30/06/2009	£ / R On 14-June-10	18.55	Call	Currency Future	188	209	188	209	0.00
30/06/2009	£ / R On 14-June-10	18.55	Put	Currency Future	5195	4988	5195	4988	0.00
30/06/2009	£ / R On 15-March-10	9.70	Call	Currency Future	3673	3889	3673	3889	0.00
30/06/2009	£ / R On 15-March-10	9.70	Put	Currency Future	42	37	42	37	0.00
30/06/2009	£ / R On 15-March-10	10.70	Call	Currency Future	2706	2916	2706	2916	0.00
30/06/2009	£ / R On 15-March-10	10.70	Put	Currency Future	75	65	75	65	0.00
30/06/2009	£ / R On 15-March-10	11.70	Call	Currency Future	1811	1987	1811	1987	0.00
30/06/2009	£ / R On 15-March-10	11.70	Put	Currency Future	180	135	180	135	0.00
30/06/2009	£ / R On 15-March-10	12.70	Call	Currency Future	1136	1254	1136	1254	0.00
30/06/2009	£ / R On 15-March-10	12.70	Put	Currency Future	505	403	505	403	0.00
30/06/2009	£ / R On 15-March-10	14.70	Call	Currency Future	467	510	467	510	0.00
30/06/2009	£ / R On 15-March-10	14.70	Put	Currency Future	1836	1659	1836	1659	0.00
30/06/2009	£ / R On 15-March-10	15.70	Call	Currency Future	317	346	317	346	0.00
30/06/2009	£ / R On 15-March-10	15.70	Put	Currency Future	2686	2494	2686	2494	0.00
30/06/2009	£ / R On 15-March-10	16.70	Call	Currency Future	217	236	217	236	0.00
30/06/2009	£ / R On 15-March-10	16.70	Put	Currency Future	3586	3384	3586	3384	0.00
30/06/2009	£ / R On 15-March-10	17.70	Call	Currency Future	141	160	141	160	0.00
30/06/2009	£ / R On 15-March-10	17.70	Put	Currency Future	4510	4308	4510	4308	0.00
30/06/2009	£ / R On 14-December-09	13.35	Call	Currency Future	573	645	573	645	0.00
30/06/2009	£ / R On 14-December-09	13.35	Put	Currency Future	808	665	808	665	0.00
30/06/2009	£ / R On 15-March-10	9.80	Call	Currency Future	3575	3791	3575	3791	0.00
30/06/2009	£ / R On 15-March-10	9.80	Put	Currency Future	45	39	45	39	0.00
30/06/2009	£ / R On 15-March-10	10.80	Call	Currency Future	2611	2821	2611	2821	0.00
30/06/2009	£ / R On 15-March-10	10.80	Put	Currency Future	80	69	80	69	0.00
30/06/2009	£ / R On 15-March-10	11.80	Call	Currency Future	1732	1905	1732	1905	0.00
30/06/2009	£ / R On 15-March-10	11.80	Put	Currency Future	201	153	201	153	0.00
30/06/2009	£ / R On 15-March-10	12.80	Call	Currency Future	1084	1197	1084	1197	0.00
30/06/2009	£ / R On 15-March-10	12.80	Put	Currency Future	553	445	553	445	0.00
30/06/2009	£ / R On 15-March-10	14.80	Call	Currency Future	449	490	449	490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 15-March-10	14.80	Put	Currency Future	1918	1738	1918	1738	0.00
30/06/2009	£ / R On 15-March-10	15.80	Call	Currency Future	304	332	304	332	0.00
30/06/2009	£ / R On 15-March-10	15.80	Put	Currency Future	2774	2581	2774	2581	0.00
30/06/2009	£ / R On 15-March-10	16.80	Call	Currency Future	209	227	209	227	0.00
30/06/2009	£ / R On 15-March-10	16.80	Put	Currency Future	3678	3476	3678	3476	0.00
30/06/2009	£ / R On 15-March-10	17.80	Call	Currency Future	134	152	134	152	0.00
30/06/2009	£ / R On 15-March-10	17.80	Put	Currency Future	4603	4400	4603	4400	0.00
30/06/2009	£ / R On 14-June-10	10.15	Call	Currency Future	3457	3679	3457	3679	0.00
30/06/2009	£ / R On 14-June-10	10.15	Put	Currency Future	64	58	64	58	0.00
30/06/2009	£ / R On 14-June-10	12.15	Call	Currency Future	1739	1904	1739	1904	0.00
30/06/2009	£ / R On 14-June-10	12.15	Put	Currency Future	346	283	346	283	0.00
30/06/2009	£ / R On 14-June-10	13.15	Call	Currency Future	1166	1274	1166	1274	0.00
30/06/2009	£ / R On 14-June-10	13.15	Put	Currency Future	773	653	773	653	0.00
30/06/2009	£ / R On 14-June-10	16.65	Call	Currency Future	356	386	356	386	0.00
30/06/2009	£ / R On 14-June-10	16.65	Put	Currency Future	3463	3265	3463	3265	0.00
30/06/2009	£ / R On 14-June-10	17.65	Call	Currency Future	262	284	262	284	0.00
30/06/2009	£ / R On 14-June-10	17.65	Put	Currency Future	4369	4163	4369	4163	0.00
30/06/2009	£ / R On 15-March-10	9.95	Call	Currency Future	3429	3644	3429	3644	0.00
30/06/2009	£ / R On 15-March-10	9.95	Put	Currency Future	48	43	48	43	0.00
30/06/2009	£ / R On 15-March-10	10.95	Call	Currency Future	2469	2677	2469	2677	0.00
30/06/2009	£ / R On 15-March-10	10.95	Put	Currency Future	88	76	88	76	0.00
30/06/2009	£ / R On 15-March-10	11.95	Call	Currency Future	1618	1785	1618	1785	0.00
30/06/2009	£ / R On 15-March-10	11.95	Put	Currency Future	237	183	237	183	0.00
30/06/2009	£ / R On 15-March-10	12.95	Call	Currency Future	1009	1116	1009	1116	0.00
30/06/2009	£ / R On 15-March-10	12.95	Put	Currency Future	628	514	628	514	0.00
30/06/2009	£ / R On 15-March-10	14.95	Call	Currency Future	424	461	424	461	0.00
30/06/2009	£ / R On 15-March-10	14.95	Put	Currency Future	2043	1860	2043	1860	0.00
30/06/2009	£ / R On 15-March-10	15.95	Call	Currency Future	287	313	287	313	0.00
30/06/2009	£ / R On 15-March-10	15.95	Put	Currency Future	2906	2712	2906	2712	0.00
30/06/2009	£ / R On 15-March-10	16.95	Call	Currency Future	198	215	198	215	0.00
30/06/2009	£ / R On 15-March-10	16.95	Put	Currency Future	3817	3613	3817	3613	0.00
30/06/2009	£ / R On 15-March-10	17.95	Call	Currency Future	123	140	123	140	0.00
30/06/2009	£ / R On 15-March-10	17.95	Put	Currency Future	4742	4538	4742	4538	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 15-March-10	9.85	Call	Currency Future	3527	3742	3527	3742	0.00
30/06/2009	£ / R On 15-March-10	9.85	Put	Currency Future	46	40	46	40	0.00
30/06/2009	£ / R On 15-March-10	10.85	Call	Currency Future	2563	2773	2563	2773	0.00
30/06/2009	£ / R On 15-March-10	10.85	Put	Currency Future	82	71	82	71	0.00
30/06/2009	£ / R On 15-March-10	11.85	Call	Currency Future	1694	1864	1694	1864	0.00
30/06/2009	£ / R On 15-March-10	11.85	Put	Currency Future	213	163	213	163	0.00
30/06/2009	£ / R On 15-March-10	12.85	Call	Currency Future	1058	1169	1058	1169	0.00
30/06/2009	£ / R On 15-March-10	12.85	Put	Currency Future	577	468	577	468	0.00
30/06/2009	£ / R On 15-March-10	14.85	Call	Currency Future	440	480	440	480	0.00
30/06/2009	£ / R On 15-March-10	14.85	Put	Currency Future	1960	1779	1960	1779	0.00
30/06/2009	£ / R On 15-March-10	15.85	Call	Currency Future	299	326	299	326	0.00
30/06/2009	£ / R On 15-March-10	15.85	Put	Currency Future	2818	2624	2818	2624	0.00
30/06/2009	£ / R On 15-March-10	16.85	Call	Currency Future	205	223	205	223	0.00
30/06/2009	£ / R On 15-March-10	16.85	Put	Currency Future	3724	3521	3724	3521	0.00
30/06/2009	£ / R On 15-March-10	17.85	Call	Currency Future	130	148	130	148	0.00
30/06/2009	£ / R On 15-March-10	17.85	Put	Currency Future	4649	4446	4649	4446	0.00
30/06/2009	£ / R On 14-June-10	9.85	Call	Currency Future	3749	3972	3749	3972	0.00
30/06/2009	£ / R On 14-June-10	9.85	Put	Currency Future	56	51	56	51	0.00
30/06/2009	£ / R On 14-June-10	10.85	Call	Currency Future	2796	3003	2796	3003	0.00
30/06/2009	£ / R On 14-June-10	10.85	Put	Currency Future	103	82	103	82	0.00
30/06/2009	£ / R On 14-June-10	11.85	Call	Currency Future	1959	2135	1959	2135	0.00
30/06/2009	£ / R On 14-June-10	11.85	Put	Currency Future	266	214	266	214	0.00
30/06/2009	£ / R On 14-June-10	9.70	Call	Currency Future	3896	4117	3896	4117	0.00
30/06/2009	£ / R On 14-June-10	9.70	Put	Currency Future	53	46	53	46	0.00
30/06/2009	£ / R On 14-June-10	10.70	Call	Currency Future	2931	3144	2931	3144	0.00
30/06/2009	£ / R On 14-June-10	10.70	Put	Currency Future	88	73	88	73	0.00
30/06/2009	£ / R On 14-June-10	11.70	Call	Currency Future	2074	2257	2074	2257	0.00
30/06/2009	£ / R On 14-June-10	11.70	Put	Currency Future	231	186	231	186	0.00
30/06/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1387	1519	1387	1519	0.00
30/06/2009	£ / R On 14-June-10	12.70	Put	Currency Future	544	448	544	448	0.00
30/06/2009	£ / R On 14-June-10	15.20	Call	Currency Future	562	609	562	609	0.00
30/06/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2219	2038	2219	2038	0.00
30/06/2009	£ / R On 14-June-10	16.20	Call	Currency Future	411	445	411	445	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 14-June-10	16.20	Put	Currency Future	3068	2874	3068	2874	0.00
30/06/2009	£ / R On 14-June-10	17.20	Call	Currency Future	300	326	300	326	0.00
30/06/2009	£ / R On 14-June-10	17.20	Put	Currency Future	3958	3754	3958	3754	0.00
30/06/2009	£ / R On 14-June-10	18.20	Call	Currency Future	219	241	219	241	0.00
30/06/2009	£ / R On 14-June-10	18.20	Put	Currency Future	4876	4670	4876	4670	0.00
30/06/2009	£ / R On 15-March-10	9.55	Call	Currency Future	3820	4036	3820	4036	0.00
30/06/2009	£ / R On 15-March-10	9.55	Put	Currency Future	39	34	39	34	0.00
30/06/2009	£ / R On 15-March-10	10.55	Call	Currency Future	2849	3060	2849	3060	0.00
30/06/2009	£ / R On 15-March-10	10.55	Put	Currency Future	68	59	68	59	0.00
30/06/2009	£ / R On 15-March-10	11.55	Call	Currency Future	1931	2114	1931	2114	0.00
30/06/2009	£ / R On 15-March-10	11.55	Put	Currency Future	150	112	150	112	0.00
30/06/2009	£ / R On 15-March-10	12.55	Call	Currency Future	1219	1345	1219	1345	0.00
30/06/2009	£ / R On 15-March-10	12.55	Put	Currency Future	438	343	438	343	0.00
30/06/2009	£ / R On 15-March-10	14.55	Call	Currency Future	496	543	496	543	0.00
30/06/2009	£ / R On 15-March-10	14.55	Put	Currency Future	1715	1541	1715	1541	0.00
30/06/2009	£ / R On 15-March-10	15.55	Call	Currency Future	336	367	336	367	0.00
30/06/2009	£ / R On 15-March-10	15.55	Put	Currency Future	2555	2366	2555	2366	0.00
30/06/2009	£ / R On 15-March-10	16.55	Call	Currency Future	229	250	229	250	0.00
30/06/2009	£ / R On 15-March-10	16.55	Put	Currency Future	3448	3248	3448	3248	0.00
30/06/2009	£ / R On 15-March-10	17.55	Call	Currency Future	153	173	153	173	0.00
30/06/2009	£ / R On 15-March-10	17.55	Put	Currency Future	4372	4172	4372	4172	0.00
30/06/2009	£ / R On 15-March-10	9.75	Call	Currency Future	3624	3840	3624	3840	0.00
30/06/2009	£ / R On 15-March-10	9.75	Put	Currency Future	43	38	43	38	0.00
30/06/2009	£ / R On 15-March-10	10.75	Call	Currency Future	2658	2868	2658	2868	0.00
30/06/2009	£ / R On 15-March-10	10.75	Put	Currency Future	77	67	77	67	0.00
30/06/2009	£ / R On 15-March-10	11.75	Call	Currency Future	1771	1946	1771	1946	0.00
30/06/2009	£ / R On 15-March-10	11.75	Put	Currency Future	190	144	190	144	0.00
30/06/2009	£ / R On 15-March-10	12.75	Call	Currency Future	1109	1225	1109	1225	0.00
30/06/2009	£ / R On 15-March-10	12.75	Put	Currency Future	529	424	529	424	0.00
30/06/2009	£ / R On 15-March-10	14.75	Call	Currency Future	458	500	458	500	0.00
30/06/2009	£ / R On 15-March-10	14.75	Put	Currency Future	1877	1698	1877	1698	0.00
30/06/2009	£ / R On 15-March-10	15.75	Call	Currency Future	310	339	310	339	0.00
30/06/2009	£ / R On 15-March-10	15.75	Put	Currency Future	2730	2537	2730	2537	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 15-March-10	16.75	Call	Currency Future	213	232	213	232	0.00
30/06/2009	£ / R On 15-March-10	16.75	Put	Currency Future	3632	3430	3632	3430	0.00
30/06/2009	£ / R On 15-March-10	17.75	Call	Currency Future	137	156	137	156	0.00
30/06/2009	£ / R On 15-March-10	17.75	Put	Currency Future	4556	4354	4556	4354	0.00
30/06/2009	£ / R On 14-December-09	13.15	Call	Currency Future	645	727	645	727	0.00
30/06/2009	£ / R On 14-December-09	13.15	Put	Currency Future	681	547	681	547	0.00
30/06/2009	£ / R On 15-March-10	9.65	Call	Currency Future	3722	3938	3722	3938	0.00
30/06/2009	£ / R On 15-March-10	9.65	Put	Currency Future	41	36	41	36	0.00
30/06/2009	£ / R On 15-March-10	10.65	Call	Currency Future	2754	2964	2754	2964	0.00
30/06/2009	£ / R On 15-March-10	10.65	Put	Currency Future	73	63	73	63	0.00
30/06/2009	£ / R On 15-March-10	11.65	Call	Currency Future	1850	2029	1850	2029	0.00
30/06/2009	£ / R On 15-March-10	11.65	Put	Currency Future	169	127	169	127	0.00
30/06/2009	£ / R On 15-March-10	12.65	Call	Currency Future	1163	1284	1163	1284	0.00
30/06/2009	£ / R On 15-March-10	12.65	Put	Currency Future	482	382	482	382	0.00
30/06/2009	£ / R On 15-March-10	14.65	Call	Currency Future	477	521	477	521	0.00
30/06/2009	£ / R On 15-March-10	14.65	Put	Currency Future	1796	1619	1796	1619	0.00
30/06/2009	£ / R On 15-March-10	15.65	Call	Currency Future	323	353	323	353	0.00
30/06/2009	£ / R On 15-March-10	15.65	Put	Currency Future	2642	2451	2642	2451	0.00
30/06/2009	£ / R On 15-March-10	16.65	Call	Currency Future	221	241	221	241	0.00
30/06/2009	£ / R On 15-March-10	16.65	Put	Currency Future	3540	3339	3540	3339	0.00
30/06/2009	£ / R On 15-March-10	17.65	Call	Currency Future	145	164	145	164	0.00
30/06/2009	£ / R On 15-March-10	17.65	Put	Currency Future	4464	4263	4464	4263	0.00
30/06/2009	£ / R On 14-September-09	12.70	Call	Currency Future	502	619	502	619	0.00
30/06/2009	£ / R On 14-September-09	12.70	Put	Currency Future	302	209	302	209	0.00
30/06/2009	£ / R On 14-September-09	13.20	Call	Currency Future	307	376	307	376	0.00
30/06/2009	£ / R On 14-September-09	13.20	Put	Currency Future	608	465	608	465	0.00
30/06/2009	£ / R On 14-December-09	13.10	Call	Currency Future	665	749	665	749	0.00
30/06/2009	£ / R On 14-December-09	13.10	Put	Currency Future	651	518	651	518	0.00
30/06/2009	£ / R On 14-December-09	13.20	Call	Currency Future	626	706	626	706	0.00
30/06/2009	£ / R On 14-December-09	13.20	Put	Currency Future	712	575	712	575	0.00
30/06/2009	£ / R On 14-June-10	10.70	Call	Currency Future	2931	3144	2931	3144	0.00
30/06/2009	£ / R On 14-June-10	10.70	Put	Currency Future	88	73	88	73	0.00
30/06/2009	£ / R On 14-June-10	11.70	Call	Currency Future	2074	2257	2074	2257	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	£ / R On 14-June-10	11.70	Put	Currency Future	231	186	231	186	0.00
30/06/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1387	1519	1387	1519	0.00
30/06/2009	£ / R On 14-June-10	12.70	Put	Currency Future	544	448	544	448	0.00
30/06/2009	£ / R On 14-June-10	15.20	Call	Currency Future	562	609	562	609	0.00
30/06/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2219	2038	2219	2038	0.00
30/06/2009	£ / R On 14-June-10	10.00	Call	Currency Future	3603	3826	3603	3826	0.00
30/06/2009	£ / R On 14-June-10	10.00	Put	Currency Future	60	55	60	55	0.00
30/06/2009	£ / R On 14-June-10	11.00	Call	Currency Future	2663	2867	2663	2867	0.00
30/06/2009	£ / R On 14-June-10	11.00	Put	Currency Future	120	96	120	96	0.00
30/06/2009	£ / R On 14-June-10	12.00	Call	Currency Future	1847	2018	1847	2018	0.00
30/06/2009	£ / R On 14-June-10	12.00	Put	Currency Future	304	247	304	247	0.00
30/06/2009	£ / R On 14-June-10	13.00	Call	Currency Future	1235	1350	1235	1350	0.00
30/06/2009	£ / R On 14-June-10	13.00	Put	Currency Future	692	579	692	579	0.00
30/06/2009	£ / R On 14-June-10	18.50	Call	Currency Future	192	214	192	214	0.00
30/06/2009	£ / R On 14-June-10	18.50	Put	Currency Future	5150	4943	5150	4943	0.00
30/06/2009	£ / R On 14-December-09	14.10	Call	Currency Future	329	385	329	385	0.00
30/06/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1314	1154	1314	1154	0.00
30/06/2009	£ / R On 14-June-10	11.10	Call	Currency Future	2575	2777	2575	2777	0.00
30/06/2009	£ / R On 14-June-10	11.10	Put	Currency Future	132	106	132	106	0.00
30/06/2009	£ / R On 14-June-10	12.10	Call	Currency Future	1775	1942	1775	1942	0.00
30/06/2009	£ / R On 14-June-10	12.10	Put	Currency Future	332	271	332	271	0.00
30/06/2009	£ / R On 14-June-10	15.60	Call	Currency Future	494	535	494	535	0.00
30/06/2009	£ / R On 14-June-10	15.60	Put	Currency Future	2551	2364	2551	2364	0.00
30/06/2009	£ / R On 14-June-10	16.60	Call	Currency Future	361	392	361	392	0.00
30/06/2009	£ / R On 14-June-10	16.60	Put	Currency Future	3419	3221	3419	3221	0.00
30/06/2009	£ / R On 14-June-10	18.60	Call	Currency Future	184	205	184	205	0.00
30/06/2009	£ / R On 14-June-10	18.60	Put	Currency Future	5241	5034	5241	5034	0.00
30/06/2009	£ / R On 15-March-10	9.90	Call	Currency Future	3478	3693	3478	3693	0.00
30/06/2009	£ / R On 15-March-10	9.90	Put	Currency Future	47	41	47	41	0.00
30/06/2009	£ / R On 15-March-10	10.90	Call	Currency Future	2516	2725	2516	2725	0.00
30/06/2009	£ / R On 15-March-10	10.90	Put	Currency Future	85	73	85	73	0.00
30/06/2009	£ / R On 15-March-10	11.90	Call	Currency Future	1656	1824	1656	1824	0.00
30/06/2009	£ / R On 15-March-10	11.90	Put	Currency Future	225	173	225	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
30/06/2009	£ / R On 15-March-10	12.90	Call	Currency Future	1034	1142	1034	1142	0.00
30/06/2009	£ / R On 15-March-10	12.90	Put	Currency Future	603	491	603	491	0.00
30/06/2009	£ / R On 15-March-10	14.90	Call	Currency Future	432	471	432	471	0.00
30/06/2009	£ / R On 15-March-10	14.90	Put	Currency Future	2001	1819	2001	1819	0.00
30/06/2009	£ / R On 15-March-10	15.90	Call	Currency Future	293	320	293	320	0.00
30/06/2009	£ / R On 15-March-10	15.90	Put	Currency Future	2862	2668	2862	2668	0.00
30/06/2009	£ / R On 15-March-10	16.90	Call	Currency Future	201	219	201	219	0.00
30/06/2009	£ / R On 15-March-10	16.90	Put	Currency Future	3770	3567	3770	3567	0.00
30/06/2009	£ / R On 15-March-10	17.90	Call	Currency Future	127	144	127	144	0.00
30/06/2009	£ / R On 15-March-10	17.90	Put	Currency Future	4696	4492	4696	4492	0.00
30/06/2009	£ / R On 14-December-09	13.45	Call	Currency Future	540	607	540	607	0.00
30/06/2009	£ / R On 14-December-09	13.45	Put	Currency Future	876	727	876	727	0.00
30/06/2009	£ / R On 14-December-09	13.95	Call	Currency Future	371	433	371	433	0.00
30/06/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1206	1053	1206	1053	0.00
30/06/2009	£ / R On 15-March-10	13.70	Call	Currency Future	714	785	714	785	0.00
30/06/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1083	934	1083	934	0.00
30/06/2009	€ / R On 15-March-10			Currency Future	11.3700	11.5155	11.3654	11.5155	78.00
30/06/2009	€ / R On 14-September-09			Currency Future	10.9900	11.1369	10.9929	11.1369	22,497.00
30/06/2009	€ / R On 14-December-09			Currency Future	11.1800	11.3242	11.1770	11.3242	11,531.00
30/06/2009	€ / R On 15-March-10	11.50	Call	Currency Future	649	0	649	0	0.00
30/06/2009	€ / R On 15-March-10	11.50	Put	Currency Future	783	0	783	0	0.00
30/06/2009	€ / R On 14-September-09	11.15	Call	Currency Future	277	332	277	332	0.00
30/06/2009	€ / R On 14-September-09	11.15	Put	Currency Future	434	345	434	345	0.00
30/06/2009	€ / R On 14-December-09	11.30	Call	Currency Future	493	0	493	0	0.00
30/06/2009	€ / R On 14-December-09	11.30	Put	Currency Future	616	0	616	0	0.00
30/06/2009	€ / R On 15-March-10	11.70	Call	Currency Future	585	634	585	634	0.00
30/06/2009	€ / R On 15-March-10	11.70	Put	Currency Future	919	819	919	819	0.00
30/06/2009	€ / R On 14-September-09	11.30	Call	Currency Future	235	281	235	281	0.00
30/06/2009	€ / R On 14-September-09	11.30	Put	Currency Future	542	444	542	444	0.00
30/06/2009	€ / R On 14-December-09	11.50	Call	Currency Future	431	479	431	479	0.00
30/06/2009	€ / R On 14-December-09	11.50	Put	Currency Future	754	655	754	655	0.00
30/06/2009	€ / R On 15-March-10	11.70	Call	Currency Future	585	634	585	634	0.00
30/06/2009	€ / R On 15-March-10	11.70	Put	Currency Future	919	819	919	819	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	€ / R On 14-September-09	11.35	Call	Currency Future	222	266	222	266	0.00
30/06/2009	€ / R On 14-September-09	11.35	Put	Currency Future	579	479	579	479	0.00
30/06/2009	€ / R On 14-December-09	11.55	Call	Currency Future	417	463	417	463	0.00
30/06/2009	€ / R On 14-December-09	11.55	Put	Currency Future	790	689	790	689	0.00
30/06/2009	€ / R On 15-March-10	11.80	Call	Currency Future	556	603	556	603	0.00
30/06/2009	€ / R On 15-March-10	11.80	Put	Currency Future	990	887	990	887	0.00
30/06/2009	€ / R On 14-September-09	11.45	Call	Currency Future	195	239	195	239	0.00
30/06/2009	€ / R On 14-September-09	11.45	Put	Currency Future	652	552	652	552	0.00
30/06/2009	€ / R On 14-December-09	11.60	Call	Currency Future	403	448	403	448	0.00
30/06/2009	€ / R On 14-December-09	11.60	Put	Currency Future	826	724	826	724	0.00
30/06/2009	€ / R On 15-March-10	12.05	Call	Currency Future	491	533	491	533	0.00
30/06/2009	€ / R On 15-March-10	12.05	Put	Currency Future	1176	1067	1176	1067	0.00
30/06/2009	€ / R On 14-September-09	11.70	Call	Currency Future	131	171	131	171	0.00
30/06/2009	€ / R On 14-September-09	11.70	Put	Currency Future	838	735	838	735	0.00
30/06/2009	€ / R On 14-December-09	11.90	Call	Currency Future	333	369	333	369	0.00
30/06/2009	€ / R On 14-December-09	11.90	Put	Currency Future	1056	945	1056	945	0.00
30/06/2009	€ / R On 15-March-10	11.90	Call	Currency Future	529	573	529	573	0.00
30/06/2009	€ / R On 15-March-10	11.90	Put	Currency Future	1063	958	1063	958	0.00
30/06/2009	€ / R On 14-September-09	11.55	Call	Currency Future	167	215	167	215	0.00
30/06/2009	€ / R On 14-September-09	11.55	Put	Currency Future	724	629	724	629	0.00
30/06/2009	€ / R On 14-December-09	11.70	Call	Currency Future	378	420	378	420	0.00
30/06/2009	€ / R On 14-December-09	11.70	Put	Currency Future	901	795	901	795	0.00
30/06/2009	€ / R On 14-September-09	11.45	Call	Currency Future	195	239	195	239	0.00
30/06/2009	€ / R On 14-September-09	11.45	Put	Currency Future	652	552	652	552	0.00
30/06/2009	€ / R On 15-March-10	11.85	Call	Currency Future	542	588	542	588	0.00
30/06/2009	€ / R On 15-March-10	11.85	Put	Currency Future	1027	922	1027	922	0.00
30/06/2009	€ / R On 14-September-09	11.50	Call	Currency Future	181	227	181	227	0.00
30/06/2009	€ / R On 14-September-09	11.50	Put	Currency Future	688	590	688	590	0.00
30/06/2009	€ / R On 15-March-10	11.75	Call	Currency Future	570	618	570	618	0.00
30/06/2009	€ / R On 15-March-10	11.75	Put	Currency Future	955	853	955	853	0.00
30/06/2009	€ / R On 14-September-09	11.40	Call	Currency Future	211	252	211	252	0.00
30/06/2009	€ / R On 14-September-09	11.40	Put	Currency Future	618	515	618	515	0.00
30/06/2009	€ / R On 14-September-09	11.35	Call	Currency Future	222	266	222	266	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	€ / R On 14-September-09	11.35	Put	Currency Future	579	479	579	479	0.00
30/06/2009	€ / R On 14-December-09	11.65	Call	Currency Future	390	434	390	434	0.00
30/06/2009	€ / R On 14-December-09	11.65	Put	Currency Future	863	759	863	759	0.00
30/06/2009	€ / R On 14-December-09	12.20	Call	Currency Future	279	308	279	308	13,387.00
30/06/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1302	1184	1302	1184	0.00
30/06/2009	€ / R On 14-December-09	14.60	Call	Currency Future	49	59	49	59	12,452.00
30/06/2009	€ / R On 14-December-09	14.60	Put	Currency Future	3472	3335	3472	3335	0.00
30/06/2009	€ / R On 15-March-10	11.95	Call	Currency Future	516	559	516	559	0.00
30/06/2009	€ / R On 15-March-10	11.95	Put	Currency Future	1100	994	1100	994	0.00
30/06/2009	€ / R On 14-September-09	11.60	Call	Currency Future	154	200	154	200	0.00
30/06/2009	€ / R On 14-September-09	11.60	Put	Currency Future	761	663	761	663	0.00
30/06/2009	€ / R On 14-December-09	11.75	Call	Currency Future	366	406	366	406	0.00
30/06/2009	€ / R On 14-December-09	11.75	Put	Currency Future	939	832	939	832	0.00
30/06/2009	€ / R On 15-March-10	12.00	Call	Currency Future	503	546	503	546	0.00
30/06/2009	€ / R On 15-March-10	12.00	Put	Currency Future	1138	1030	1138	1030	0.00
30/06/2009	€ / R On 14-September-09	11.65	Call	Currency Future	142	185	142	185	0.00
30/06/2009	€ / R On 14-September-09	11.65	Put	Currency Future	799	698	799	698	0.00
30/06/2009	€ / R On 14-December-09	11.80	Call	Currency Future	355	393	355	393	0.00
30/06/2009	€ / R On 14-December-09	11.80	Put	Currency Future	978	869	978	869	0.00
30/06/2009	€ / R On 14-December-09	11.85	Call	Currency Future	344	381	344	381	0.00
30/06/2009	€ / R On 14-December-09	11.85	Put	Currency Future	1017	907	1017	907	0.00
30/06/2009	€ / R On 15-March-10	12.15	Call	Currency Future	468	508	468	508	0.00
30/06/2009	€ / R On 15-March-10	12.15	Put	Currency Future	1253	1142	1253	1142	0.00
30/06/2009	€ / R On 14-September-09	11.80	Call	Currency Future	110	146	110	146	0.00
30/06/2009	€ / R On 14-September-09	11.80	Put	Currency Future	917	809	917	809	0.00
30/06/2009	€ / R On 14-December-09	12.00	Call	Currency Future	314	347	314	347	0.00
30/06/2009	€ / R On 14-December-09	12.00	Put	Currency Future	1137	1023	1137	1023	0.00
30/06/2009	€ / R On 15-March-10	12.20	Call	Currency Future	457	496	457	496	0.00
30/06/2009	€ / R On 15-March-10	12.20	Put	Currency Future	1292	1180	1292	1180	0.00
30/06/2009	€ / R On 14-September-09	11.85	Call	Currency Future	101	135	101	135	0.00
30/06/2009	€ / R On 14-September-09	11.85	Put	Currency Future	958	848	958	848	0.00
30/06/2009	€ / R On 15-March-10	12.10	Call	Currency Future	480	520	480	520	0.00
30/06/2009	€ / R On 15-March-10	12.10	Put	Currency Future	1214	1104	1214	1104	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	€ / R On 14-September-09	11.75	Call	Currency Future	120	158	120	158	0.00
30/06/2009	€ / R On 14-September-09	11.75	Put	Currency Future	877	772	877	772	0.00
30/06/2009	€ / R On 14-December-09	12.05	Call	Currency Future	304	337	304	337	0.00
30/06/2009	€ / R On 14-December-09	12.05	Put	Currency Future	1177	1063	1177	1063	0.00
30/06/2009	€ / R On 15-March-10	12.25	Call	Currency Future	447	484	447	484	0.00
30/06/2009	€ / R On 15-March-10	12.25	Put	Currency Future	1331	1219	1331	1219	0.00
30/06/2009	€ / R On 14-September-09	11.90	Call	Currency Future	92	124	92	124	0.00
30/06/2009	€ / R On 14-September-09	11.90	Put	Currency Future	999	887	999	887	0.00
30/06/2009	€ / R On 14-December-09	12.10	Call	Currency Future	296	327	296	327	0.00
30/06/2009	€ / R On 14-December-09	12.10	Put	Currency Future	1219	1103	1219	1103	0.00
30/06/2009	€ / R On 14-December-09	11.95	Call	Currency Future	323	358	323	358	0.00
30/06/2009	€ / R On 14-December-09	11.95	Put	Currency Future	1096	984	1096	984	0.00
30/06/2009	€ / R On 14-September-09	12.00	Call	Currency Future	77	105	77	105	0.00
30/06/2009	€ / R On 14-September-09	12.00	Put	Currency Future	1084	968	1084	968	0.00
30/06/2009	€ / R On 14-December-09	12.15	Call	Currency Future	287	317	287	317	0.00
30/06/2009	€ / R On 14-December-09	12.15	Put	Currency Future	1260	1143	1260	1143	0.00
30/06/2009	€ / R On 14-September-09	11.95	Call	Currency Future	84	114	84	114	0.00
30/06/2009	€ / R On 14-September-09	11.95	Put	Currency Future	1041	927	1041	927	0.00
30/06/2009	€ / R On 14-September-09	12.05	Call	Currency Future	70	96	70	96	0.00
30/06/2009	€ / R On 14-September-09	12.05	Put	Currency Future	1127	1009	1127	1009	0.00
30/06/2009	€ / R On 14-September-09	12.10	Call	Currency Future	64	88	64	88	0.00
30/06/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1171	1051	1171	1051	0.00
30/06/2009	€ / R On 14-December-09	12.25	Call	Currency Future	270	299	270	299	0.00
30/06/2009	€ / R On 14-December-09	12.25	Put	Currency Future	1343	1225	1343	1225	0.00
30/06/2009	€ / R On 14-September-09	12.40	Call	Currency Future	35	50	35	50	0.00
30/06/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1442	1314	1442	1314	0.00
30/06/2009	€ / R On 14-December-09	12.55	Call	Currency Future	222	248	222	248	0.00
30/06/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1595	1473	1595	1473	0.00
30/06/2009	€ / R On 14-September-09	12.30	Call	Currency Future	43	61	43	61	0.00
30/06/2009	€ / R On 14-September-09	12.30	Put	Currency Future	1350	1224	1350	1224	0.00
30/06/2009	€ / R On 14-December-09	12.45	Call	Currency Future	237	264	237	264	0.00
30/06/2009	€ / R On 14-December-09	12.45	Put	Currency Future	1510	1390	1510	1390	0.00
30/06/2009	€ / R On 14-September-09	12.25	Call	Currency Future	48	67	48	67	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1305	1180	1305	1180	0.00
30/06/2009	€ / R On 14-December-09	12.40	Call	Currency Future	244	273	244	273	0.00
30/06/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1467	1348	1467	1348	0.00
30/06/2009	€ / R On 14-September-09	12.45	Call	Currency Future	32	46	32	46	0.00
30/06/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1489	1359	1489	1359	0.00
30/06/2009	€ / R On 14-December-09	12.65	Call	Currency Future	208	233	208	233	0.00
30/06/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1681	1558	1681	1558	0.00
30/06/2009	€ / R On 14-September-09	12.50	Call	Currency Future	29	42	29	42	0.00
30/06/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1536	1405	1536	1405	0.00
30/06/2009	€ / R On 14-December-09	12.70	Call	Currency Future	202	225	202	225	0.00
30/06/2009	€ / R On 14-December-09	12.70	Put	Currency Future	1725	1601	1725	1601	0.00
30/06/2009	€ / R On 14-September-09	12.60	Call	Currency Future	23	34	23	34	0.00
30/06/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1630	1497	1630	1497	0.00
30/06/2009	€ / R On 14-December-09	12.75	Call	Currency Future	196	219	196	219	0.00
30/06/2009	€ / R On 14-December-09	12.75	Put	Currency Future	1769	1644	1769	1644	0.00
30/06/2009	€ / R On 14-September-09	12.65	Call	Currency Future	21	31	21	31	0.00
30/06/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1678	1544	1678	1544	0.00
30/06/2009	€ / R On 14-December-09	12.80	Call	Currency Future	190	212	190	212	0.00
30/06/2009	€ / R On 14-December-09	12.80	Put	Currency Future	1813	1688	1813	1688	0.00
30/06/2009	€ / R On 14-September-09	12.80	Call	Currency Future	15	22	15	22	0.00
30/06/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1822	1686	1822	1686	0.00
30/06/2009	€ / R On 14-December-09	13.00	Call	Currency Future	168	188	168	188	0.00
30/06/2009	€ / R On 14-December-09	13.00	Put	Currency Future	1991	1864	1991	1864	0.00
30/06/2009	€ / R On 14-September-09	13.00	Call	Currency Future	9	15	9	15	0.00
30/06/2009	€ / R On 14-September-09	13.00	Put	Currency Future	2016	1878	2016	1878	0.00
30/06/2009	€ / R On 14-December-09	13.20	Call	Currency Future	149	167	149	167	0.00
30/06/2009	€ / R On 14-December-09	13.20	Put	Currency Future	2172	2043	2172	2043	0.00
30/06/2009	€ / R On 14-September-09	13.20	Call	Currency Future	6	9	6	9	0.00
30/06/2009	€ / R On 14-September-09	13.20	Put	Currency Future	2213	2072	2213	2072	0.00
30/06/2009	€ / R On 14-December-09	13.40	Call	Currency Future	130	148	130	148	0.00
30/06/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2353	2224	2353	2224	0.00
30/06/2009	€ / R On 14-September-09	13.15	Call	Currency Future	7	10	7	10	0.00
30/06/2009	€ / R On 14-September-09	13.15	Put	Currency Future	2164	2023	2164	2023	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	€ / R On 14-December-09	13.30	Call	Currency Future	139	158	139	158	0.00
30/06/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2262	2134	2262	2134	0.00
30/06/2009	€ / R On 14-September-09	13.15	Call	Currency Future	7	10	7	10	0.00
30/06/2009	€ / R On 14-September-09	13.15	Put	Currency Future	2164	2023	2164	2023	0.00
30/06/2009	€ / R On 14-December-09	13.35	Call	Currency Future	135	153	135	153	0.00
30/06/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2308	2179	2308	2179	0.00
30/06/2009	€ / R On 14-December-09	13.35	Call	Currency Future	135	153	135	153	0.00
30/06/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2308	2179	2308	2179	0.00
30/06/2009	€ / R On 14-September-09	13.50	Call	Currency Future	3	4	3	4	0.00
30/06/2009	€ / R On 14-September-09	13.50	Put	Currency Future	2510	2368	2510	2368	0.00
30/06/2009	€ / R On 14-December-09	13.65	Call	Currency Future	109	125	109	125	0.00
30/06/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2582	2451	2582	2451	0.00
30/06/2009	€ / R On 14-September-09	13.55	Call	Currency Future	2	4	2	4	0.00
30/06/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2559	2417	2559	2417	0.00
30/06/2009	€ / R On 14-December-09	13.70	Call	Currency Future	106	121	106	121	0.00
30/06/2009	€ / R On 14-December-09	13.70	Put	Currency Future	2629	2496	2629	2496	0.00
30/06/2009	€ / R On 14-September-09	13.45	Call	Currency Future	3	5	3	5	0.00
30/06/2009	€ / R On 14-September-09	13.45	Put	Currency Future	2460	2318	2460	2318	0.00
30/06/2009	€ / R On 14-December-09	13.60	Call	Currency Future	113	129	113	129	0.00
30/06/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2536	2405	2536	2405	0.00
30/06/2009	€ / R On 14-September-09	13.40	Call	Currency Future	4	6	4	6	0.00
30/06/2009	€ / R On 14-September-09	13.40	Put	Currency Future	2411	2269	2411	2269	0.00
30/06/2009	€ / R On 14-December-09	13.55	Call	Currency Future	117	133	117	133	0.00
30/06/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2490	2359	2490	2359	0.00
30/06/2009	€ / R On 14-September-09	13.35	Call	Currency Future	4	6	4	6	0.00
30/06/2009	€ / R On 14-September-09	13.35	Put	Currency Future	2361	2220	2361	2220	0.00
30/06/2009	€ / R On 14-December-09	13.50	Call	Currency Future	121	138	121	138	0.00
30/06/2009	€ / R On 14-December-09	13.50	Put	Currency Future	2444	2314	2444	2314	0.00
30/06/2009	€ / R On 14-September-09	13.35	Call	Currency Future	4	6	4	6	0.00
30/06/2009	€ / R On 14-September-09	13.35	Put	Currency Future	2361	2220	2361	2220	0.00
30/06/2009	€ / R On 14-December-09	13.55	Call	Currency Future	117	133	117	133	0.00
30/06/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2490	2359	2490	2359	0.00
30/06/2009	€ / R On 14-September-09	13.25	Call	Currency Future	5	8	5	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
30/06/2009	€ / R On 14-September-09	13.25	Put	Currency Future	2262	2121	2262	2121	0.00
30/06/2009	€ / R On 14-December-09	13.45	Call	Currency Future	126	143	126	143	0.00
30/06/2009	€ / R On 14-December-09	13.45	Put	Currency Future	2399	2269	2399	2269	0.00
30/06/2009	€ / R On 14-September-09	13.70	Call	Currency Future	2	3	2	3	0.00
30/06/2009	€ / R On 14-September-09	13.70	Put	Currency Future	2709	2566	2709	2566	0.00
30/06/2009	€ / R On 14-December-09	13.85	Call	Currency Future	95	109	95	109	0.00
30/06/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2768	2635	2768	2635	0.00
30/06/2009	€ / R On 14-September-09	13.85	Call	Currency Future	1	2	1	2	0.00
30/06/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2858	2715	2858	2715	0.00
30/06/2009	€ / R On 14-December-09	13.25	Call	Currency Future	144	163	144	163	0.00
30/06/2009	€ / R On 14-December-09	13.25	Put	Currency Future	2217	2089	2217	2089	0.00
30/06/2009	€ / R On 14-September-09	13.90	Call	Currency Future	1	2	1	2	0.00
30/06/2009	€ / R On 14-September-09	13.90	Put	Currency Future	2908	2765	2908	2765	0.00
30/06/2009	€ / R On 14-December-09	14.85	Call	Currency Future	36	44	36	44	0.00
30/06/2009	€ / R On 14-December-09	14.85	Put	Currency Future	3709	3570	3709	3570	0.00
30/06/2009	€ / R On 14-September-09	13.60	Call	Currency Future	2	4	2	4	0.00
30/06/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2609	2467	2609	2467	0.00
30/06/2009	€ / R On 14-September-09	13.30	Call	Currency Future	5	7	5	7	0.00
30/06/2009	€ / R On 14-September-09	13.30	Put	Currency Future	2312	2170	2312	2170	0.00
30/06/2009	€ / R On 14-September-09	13.30	Call	Currency Future	5	7	5	7	0.00
30/06/2009	€ / R On 14-September-09	13.30	Put	Currency Future	2312	2170	2312	2170	0.00
30/06/2009	€ / R On 14-September-09	13.40	Call	Currency Future	4	6	4	6	0.00
30/06/2009	€ / R On 14-September-09	13.40	Put	Currency Future	2411	2269	2411	2269	0.00
30/06/2009	€ / R On 14-September-09	13.05	Call	Currency Future	8	13	8	13	0.00
30/06/2009	€ / R On 14-September-09	13.05	Put	Currency Future	2065	1926	2065	1926	0.00
30/06/2009	€ / R On 14-September-09	13.75	Call	Currency Future	1	2	1	2	0.00
30/06/2009	€ / R On 14-September-09	13.75	Put	Currency Future	2758	2616	2758	2616	0.00
30/06/2009	€ / R On 14-September-09	13.65	Call	Currency Future	2	3	2	3	0.00
30/06/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2659	2516	2659	2516	0.00
30/06/2009	€ / R On 14-September-09	13.90	Call	Currency Future	1	2	1	2	0.00
30/06/2009	€ / R On 14-September-09	13.90	Put	Currency Future	2908	2765	2908	2765	0.00
30/06/2009	€ / R On 14-September-09	13.95	Call	Currency Future	1	1	1	1	0.00
30/06/2009	€ / R On 14-September-09	13.95	Put	Currency Future	2958	2815	2958	2815	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	€ / R On 14-September-09	14.00	Call	Currency Future	1	1	1	1	0.00
30/06/2009	€ / R On 14-September-09	14.00	Put	Currency Future	3008	2864	3008	2864	0.00
30/06/2009	€ / R On 14-September-09	14.10	Call	Currency Future	1	1	1	1	0.00
30/06/2009	€ / R On 14-September-09	14.10	Put	Currency Future	3108	2964	3108	2964	0.00
30/06/2009	€ / R On 14-September-09	13.80	Call	Currency Future	1	2	1	2	0.00
30/06/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2808	2665	2808	2665	0.00
30/06/2009	€ / R On 14-September-09	13.10	Call	Currency Future	7	12	7	12	0.00
30/06/2009	€ / R On 14-September-09	13.10	Put	Currency Future	2114	1975	2114	1975	0.00
30/06/2009	€ / R On 14-September-09	14.20	Call	Currency Future	0	1	0	1	0.00
30/06/2009	€ / R On 14-September-09	14.20	Put	Currency Future	3207	3064	3207	3064	0.00
30/06/2009	€ / R On 14-September-09	14.85	Call	Currency Future	0	0	0	0	0.00
30/06/2009	€ / R On 14-September-09	14.85	Put	Currency Future	3857	3713	3857	3713	0.00
30/06/2009	€ / R On 14-September-09	13.80	Call	Currency Future	1	2	1	2	0.00
30/06/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2808	2665	2808	2665	0.00
30/06/2009	€ / R On 14-September-09	14.10	Call	Currency Future	1	1	1	1	0.00
30/06/2009	€ / R On 14-September-09	14.10	Put	Currency Future	3108	2964	3108	2964	0.00
30/06/2009	€ / R On 14-September-09	14.30	Call	Currency Future	0	1	0	1	0.00
30/06/2009	€ / R On 14-September-09	14.30	Put	Currency Future	3307	3164	3307	3164	0.00
30/06/2009	€ / R On 14-September-09	14.40	Call	Currency Future	0	0	0	0	0.00
30/06/2009	€ / R On 14-September-09	14.40	Put	Currency Future	3407	3264	3407	3264	0.00
30/06/2009	€ / R On 14-September-09	14.50	Call	Currency Future	0	0	0	0	0.00
30/06/2009	€ / R On 14-September-09	14.50	Put	Currency Future	3507	3363	3507	3363	0.00
30/06/2009	€ / R On 14-September-09	14.60	Call	Currency Future	0	0	0	0	0.00
30/06/2009	€ / R On 14-September-09	14.60	Put	Currency Future	3607	3463	3607	3463	0.00
30/06/2009	€ / R On 14-September-09	13.60	Call	Currency Future	2	4	2	4	0.00
30/06/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2609	2467	2609	2467	0.00
30/06/2009	€ / R On 14-September-09	14.30	Call	Currency Future	0	1	0	1	0.00
30/06/2009	€ / R On 14-September-09	14.30	Put	Currency Future	3307	3164	3307	3164	0.00
30/06/2009	€ / R On 14-September-09	14.40	Call	Currency Future	0	0	0	0	0.00
30/06/2009	€ / R On 14-September-09	14.40	Put	Currency Future	3407	3264	3407	3264	0.00
30/06/2009	€ / R On 14-September-09	12.70	Call	Currency Future	19	28	19	28	0.00
30/06/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1726	1591	1726	1591	0.00
30/06/2009	€ / R On 14-September-09	12.80	Call	Currency Future	15	22	15	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1822	1686	1822	1686	0.00
30/06/2009	€ / R On 14-September-09	12.90	Call	Currency Future	12	18	12	18	0.00
30/06/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1919	1781	1919	1781	0.00
30/06/2009	€ / R On 14-September-09	13.55	Call	Currency Future	2	4	2	4	0.00
30/06/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2559	2417	2559	2417	0.00
30/06/2009	€ / R On 14-September-09	14.05	Call	Currency Future	1	1	1	1	0.00
30/06/2009	€ / R On 14-September-09	14.05	Put	Currency Future	3058	2914	3058	2914	0.00
30/06/2009	€ / R On 14-September-09	14.15	Call	Currency Future	0	1	0	1	0.00
30/06/2009	€ / R On 14-September-09	14.15	Put	Currency Future	3158	3014	3158	3014	0.00
30/06/2009	€ / R On 14-September-09	14.25	Call	Currency Future	0	1	0	1	0.00
30/06/2009	€ / R On 14-September-09	14.25	Put	Currency Future	3257	3114	3257	3114	0.00
30/06/2009	€ / R On 14-September-09	13.10	Call	Currency Future	7	12	7	12	0.00
30/06/2009	€ / R On 14-September-09	13.10	Put	Currency Future	2114	1975	2114	1975	0.00
30/06/2009	€ / R On 14-September-09	12.90	Call	Currency Future	12	18	12	18	0.00
30/06/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1919	1781	1919	1781	0.00
30/06/2009	€ / R On 14-September-09	12.85	Call	Currency Future	13	20	13	20	0.00
30/06/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1870	1733	1870	1733	0.00
30/06/2009	€ / R On 14-September-09	12.95	Call	Currency Future	11	16	11	16	0.00
30/06/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1968	1829	1968	1829	0.00
30/06/2009	€ / R On 14-September-09	13.85	Call	Currency Future	1	2	1	2	0.00
30/06/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2858	2715	2858	2715	0.00
30/06/2009	€ / R On 14-December-09	13.75	Call	Currency Future	102	117	102	117	0.00
30/06/2009	€ / R On 14-December-09	13.75	Put	Currency Future	2675	2543	2675	2543	0.00
30/06/2009	€ / R On 14-December-09	13.95	Call	Currency Future	89	102	89	102	0.00
30/06/2009	€ / R On 14-December-09	13.95	Put	Currency Future	2862	2728	2862	2728	0.00
30/06/2009	€ / R On 14-December-09	14.05	Call	Currency Future	83	96	83	96	0.00
30/06/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2956	2822	2956	2822	0.00
30/06/2009	€ / R On 14-December-09	14.15	Call	Currency Future	78	90	78	90	0.00
30/06/2009	€ / R On 14-December-09	14.15	Put	Currency Future	3051	2916	3051	2916	0.00
30/06/2009	€ / R On 14-December-09	14.25	Call	Currency Future	72	84	72	84	0.00
30/06/2009	€ / R On 14-December-09	14.25	Put	Currency Future	3145	3010	3145	3010	0.00
30/06/2009	€ / R On 14-December-09	13.30	Call	Currency Future	139	158	139	158	0.00
30/06/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2262	2134	2262	2134	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	€ / R On 14-December-09	13.40	Call	Currency Future	130	148	130	148	0.00
30/06/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2353	2224	2353	2224	0.00
30/06/2009	€ / R On 14-December-09	13.80	Call	Currency Future	99	113	99	113	0.00
30/06/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2722	2589	2722	2589	0.00
30/06/2009	€ / R On 14-December-09	13.90	Call	Currency Future	92	106	92	106	0.00
30/06/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2815	2681	2815	2681	0.00
30/06/2009	€ / R On 14-December-09	14.00	Call	Currency Future	86	99	86	99	0.00
30/06/2009	€ / R On 14-December-09	14.00	Put	Currency Future	2909	2775	2909	2775	0.00
30/06/2009	€ / R On 14-December-09	13.05	Call	Currency Future	163	183	163	183	0.00
30/06/2009	€ / R On 14-December-09	13.05	Put	Currency Future	2036	1908	2036	1908	0.00
30/06/2009	€ / R On 14-December-09	13.15	Call	Currency Future	154	172	154	172	0.00
30/06/2009	€ / R On 14-December-09	13.15	Put	Currency Future	2127	1998	2127	1998	0.00
30/06/2009	€ / R On 14-December-09	13.65	Call	Currency Future	109	125	109	125	0.00
30/06/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2582	2451	2582	2451	0.00
30/06/2009	€ / R On 14-September-09	13.05	Call	Currency Future	8	13	8	13	0.00
30/06/2009	€ / R On 14-September-09	13.05	Put	Currency Future	2065	1926	2065	1926	0.00
30/06/2009	€ / R On 14-December-09	13.15	Call	Currency Future	154	172	154	172	0.00
30/06/2009	€ / R On 14-December-09	13.15	Put	Currency Future	2127	1998	2127	1998	0.00
30/06/2009	€ / R On 14-December-09	13.85	Call	Currency Future	95	109	95	109	0.00
30/06/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2768	2635	2768	2635	0.00
30/06/2009	€ / R On 14-December-09	13.10	Call	Currency Future	158	177	158	177	0.00
30/06/2009	€ / R On 14-December-09	13.10	Put	Currency Future	2081	1953	2081	1953	0.00
30/06/2009	€ / R On 14-December-09	13.80	Call	Currency Future	99	113	99	113	0.00
30/06/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2722	2589	2722	2589	0.00
30/06/2009	€ / R On 14-September-09	13.65	Call	Currency Future	2	3	2	3	0.00
30/06/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2659	2516	2659	2516	0.00
30/06/2009	€ / R On 14-December-09	13.90	Call	Currency Future	92	106	92	106	0.00
30/06/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2815	2681	2815	2681	0.00
30/06/2009	€ / R On 14-December-09	14.10	Call	Currency Future	81	93	81	93	0.00
30/06/2009	€ / R On 14-December-09	14.10	Put	Currency Future	3004	2869	3004	2869	0.00
30/06/2009	€ / R On 14-December-09	14.05	Call	Currency Future	83	96	83	96	0.00
30/06/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2956	2822	2956	2822	0.00
30/06/2009	€ / R On 14-December-09	12.95	Call	Currency Future	173	194	173	194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	€ / R On 14-December-09	12.95	Put	Currency Future	1946	1819	1946	1819	0.00
30/06/2009	€ / R On 14-September-09	12.75	Call	Currency Future	17	25	17	25	0.00
30/06/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1774	1638	1774	1638	0.00
30/06/2009	€ / R On 14-December-09	12.90	Call	Currency Future	178	200	178	200	0.00
30/06/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1901	1775	1901	1775	0.00
30/06/2009	€ / R On 14-December-09	13.10	Call	Currency Future	158	177	158	177	0.00
30/06/2009	€ / R On 14-December-09	13.10	Put	Currency Future	2081	1953	2081	1953	0.00
30/06/2009	€ / R On 14-December-09	13.60	Call	Currency Future	113	129	113	129	0.00
30/06/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2536	2405	2536	2405	0.00
30/06/2009	€ / R On 14-December-09	12.90	Call	Currency Future	178	200	178	200	0.00
30/06/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1901	1775	1901	1775	0.00
30/06/2009	€ / R On 14-September-09	12.60	Call	Currency Future	23	34	23	34	0.00
30/06/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1630	1497	1630	1497	0.00
30/06/2009	€ / R On 14-December-09	12.85	Call	Currency Future	184	206	184	206	0.00
30/06/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1857	1731	1857	1731	0.00
30/06/2009	€ / R On 14-December-09	13.05	Call	Currency Future	163	183	163	183	0.00
30/06/2009	€ / R On 14-December-09	13.05	Put	Currency Future	2036	1908	2036	1908	0.00
30/06/2009	€ / R On 14-September-09	12.35	Call	Currency Future	39	56	39	56	0.00
30/06/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1396	1269	1396	1269	0.00
30/06/2009	€ / R On 14-September-09	12.55	Call	Currency Future	26	38	26	38	0.00
30/06/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1583	1451	1583	1451	0.00
30/06/2009	€ / R On 14-December-09	12.50	Call	Currency Future	229	256	229	256	0.00
30/06/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1552	1431	1552	1431	0.00
30/06/2009	€ / R On 14-December-09	12.60	Call	Currency Future	215	240	215	240	0.00
30/06/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1638	1516	1638	1516	0.00
30/06/2009	€ / R On 14-September-09	12.15	Call	Currency Future	58	80	58	80	0.00
30/06/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1215	1094	1215	1094	0.00
30/06/2009	€ / R On 14-September-09	12.35	Call	Currency Future	39	56	39	56	0.00
30/06/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1396	1269	1396	1269	0.00
30/06/2009	€ / R On 14-September-09	12.85	Call	Currency Future	13	20	13	20	0.00
30/06/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1870	1733	1870	1733	0.00
30/06/2009	€ / R On 14-December-09	12.35	Call	Currency Future	253	282	253	282	0.00
30/06/2009	€ / R On 14-December-09	12.35	Put	Currency Future	1426	1307	1426	1307	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	€ / R On 14-December-09	12.65	Call	Currency Future	208	233	208	233	0.00
30/06/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1681	1558	1681	1558	0.00
30/06/2009	€ / R On 14-September-09	12.10	Call	Currency Future	64	88	64	88	0.00
30/06/2009	€ / R On 14-September-09	12.10	Put	Currency Future	1171	1051	1171	1051	0.00
30/06/2009	€ / R On 14-September-09	12.20	Call	Currency Future	53	73	53	73	0.00
30/06/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1260	1137	1260	1137	0.00
30/06/2009	€ / R On 14-December-09	12.30	Call	Currency Future	261	291	261	291	0.00
30/06/2009	€ / R On 14-December-09	12.30	Put	Currency Future	1384	1267	1384	1267	0.00
30/06/2009	€ / R On 14-December-09	12.40	Call	Currency Future	244	273	244	273	0.00
30/06/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1467	1348	1467	1348	0.00
30/06/2009	€ / R On 14-December-09	12.60	Call	Currency Future	215	240	215	240	0.00
30/06/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1638	1516	1638	1516	0.00
30/06/2009	€ / R On 14-September-09	12.15	Call	Currency Future	58	80	58	80	0.00
30/06/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1215	1094	1215	1094	0.00
30/06/2009	€ / R On 14-September-09	12.65	Call	Currency Future	21	31	21	31	0.00
30/06/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1678	1544	1678	1544	0.00
30/06/2009	€ / R On 14-December-09	10.65	Call	Currency Future	805	896	805	896	0.00
30/06/2009	€ / R On 14-December-09	10.65	Put	Currency Future	278	222	278	222	0.00
30/06/2009	€ / R On 14-December-09	11.15	Call	Currency Future	550	617	550	617	0.00
30/06/2009	€ / R On 14-December-09	11.15	Put	Currency Future	523	443	523	443	0.00
30/06/2009	€ / R On 14-December-09	14.65	Call	Currency Future	46	55	46	55	0.00
30/06/2009	€ / R On 14-December-09	14.65	Put	Currency Future	3519	3381	3519	3381	0.00
30/06/2009	€ / R On 14-December-09	10.45	Call	Currency Future	930	1032	930	1032	0.00
30/06/2009	€ / R On 14-December-09	10.45	Put	Currency Future	203	158	203	158	0.00
30/06/2009	€ / R On 14-December-09	10.95	Call	Currency Future	642	718	642	718	0.00
30/06/2009	€ / R On 14-December-09	10.95	Put	Currency Future	415	344	415	344	0.00
30/06/2009	€ / R On 14-December-09	11.45	Call	Currency Future	445	495	445	495	0.00
30/06/2009	€ / R On 14-December-09	11.45	Put	Currency Future	718	621	718	621	0.00
30/06/2009	€ / R On 14-December-09	14.75	Call	Currency Future	41	49	41	49	0.00
30/06/2009	€ / R On 14-December-09	14.75	Put	Currency Future	3614	3475	3614	3475	0.00
30/06/2009	€ / R On 14-September-09	6.40	Call	Currency Future	4593	4737	4593	4737	0.00
30/06/2009	€ / R On 14-September-09	6.40	Put	Currency Future	0	0	0	0	0.00
30/06/2009	€ / R On 14-September-09	7.90	Call	Currency Future	3093	3237	3093	3237	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	€ / R On 14-September-09	7.90	Put	Currency Future	0	0	0	0	0.00
30/06/2009	€ / R On 14-September-09	9.40	Call	Currency Future	1596	1739	1596	1739	0.00
30/06/2009	€ / R On 14-September-09	9.40	Put	Currency Future	3	2	3	2	0.00
30/06/2009	€ / R On 14-September-09	10.90	Call	Currency Future	371	445	371	445	0.00
30/06/2009	€ / R On 14-September-09	10.90	Put	Currency Future	278	209	278	209	0.00
30/06/2009	€ / R On 14-September-09	15.40	Call	Currency Future	0	0	0	0	0.00
30/06/2009	€ / R On 14-September-09	15.40	Put	Currency Future	4407	4263	4407	4263	0.00
30/06/2009	€ / R On 14-September-09	16.90	Call	Currency Future	0	0	0	0	0.00
30/06/2009	€ / R On 14-September-09	16.90	Put	Currency Future	5907	5763	5907	5763	0.00
30/06/2009	€ / R On 14-September-09	18.40	Call	Currency Future	0	0	0	0	0.00
30/06/2009	€ / R On 14-September-09	18.40	Put	Currency Future	7407	7263	7407	7263	0.00
30/06/2009	€ / R On 14-December-09	9.55	Call	Currency Future	1680	1817	1680	1817	0.00
30/06/2009	€ / R On 14-December-09	9.55	Put	Currency Future	53	43	53	43	0.00
30/06/2009	€ / R On 14-December-09	11.05	Call	Currency Future	594	666	594	666	0.00
30/06/2009	€ / R On 14-December-09	11.05	Put	Currency Future	467	392	467	392	0.00
30/06/2009	€ / R On 14-December-09	15.55	Call	Currency Future	16	19	16	19	0.00
30/06/2009	€ / R On 14-December-09	15.55	Put	Currency Future	4389	4245	4389	4245	0.00
30/06/2009	€ / R On 14-December-09	17.05	Call	Currency Future	3	4	3	4	0.00
30/06/2009	€ / R On 14-December-09	17.05	Put	Currency Future	5876	5730	5876	5730	0.00
30/06/2009	€ / R On 14-December-09	18.55	Call	Currency Future	1	1	1	1	0.00
30/06/2009	€ / R On 14-December-09	18.55	Put	Currency Future	7374	7226	7374	7226	0.00
30/06/2009	€ / R On 14-September-09	6.10	Call	Currency Future	4893	5037	4893	5037	0.00
30/06/2009	€ / R On 14-September-09	6.10	Put	Currency Future	0	0	0	0	0.00
30/06/2009	€ / R On 14-September-09	7.60	Call	Currency Future	3393	3537	3393	3537	0.00
30/06/2009	€ / R On 14-September-09	7.60	Put	Currency Future	0	0	0	0	0.00
30/06/2009	€ / R On 14-September-09	9.10	Call	Currency Future	1894	2037	1894	2037	0.00
30/06/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1	0	1	0	0.00
30/06/2009	€ / R On 14-September-09	10.60	Call	Currency Future	538	643	538	643	0.00
30/06/2009	€ / R On 14-September-09	10.60	Put	Currency Future	145	106	145	106	0.00
30/06/2009	€ / R On 14-September-09	15.10	Call	Currency Future	0	0	0	0	0.00
30/06/2009	€ / R On 14-September-09	15.10	Put	Currency Future	4107	3963	4107	3963	0.00
30/06/2009	€ / R On 14-September-09	16.60	Call	Currency Future	0	0	0	0	0.00
30/06/2009	€ / R On 14-September-09	16.60	Put	Currency Future	5607	5463	5607	5463	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	€ / R On 14-September-09	18.10	Call	Currency Future	0	0	0	0	0.00
30/06/2009	€ / R On 14-September-09	18.10	Put	Currency Future	7107	6963	7107	6963	0.00
30/06/2009	€ / R On 14-December-09	9.25	Call	Currency Future	1961	2103	1961	2103	0.00
30/06/2009	€ / R On 14-December-09	9.25	Put	Currency Future	34	29	34	29	0.00
30/06/2009	€ / R On 14-December-09	10.75	Call	Currency Future	747	833	747	833	0.00
30/06/2009	€ / R On 14-December-09	10.75	Put	Currency Future	320	259	320	259	0.00
30/06/2009	€ / R On 14-December-09	15.25	Call	Currency Future	22	27	22	27	0.00
30/06/2009	€ / R On 14-December-09	15.25	Put	Currency Future	4095	3953	4095	3953	0.00
30/06/2009	€ / R On 14-December-09	16.75	Call	Currency Future	4	5	4	5	0.00
30/06/2009	€ / R On 14-December-09	16.75	Put	Currency Future	5577	5431	5577	5431	0.00
30/06/2009	€ / R On 14-December-09	18.25	Call	Currency Future	1	1	1	1	0.00
30/06/2009	€ / R On 14-December-09	18.25	Put	Currency Future	7074	6927	7074	6927	0.00
30/06/2009	€ / R On 14-December-09	12.20	Call	Currency Future	279	308	279	308	0.00
30/06/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1302	1184	1302	1184	0.00
30/06/2009	€ / R On 14-September-09	5.95	Call	Currency Future	5043	5187	5043	5187	0.00
30/06/2009	€ / R On 14-September-09	5.95	Put	Currency Future	0	0	0	0	0.00
30/06/2009	€ / R On 14-September-09	7.45	Call	Currency Future	3543	3687	3543	3687	0.00
30/06/2009	€ / R On 14-September-09	7.45	Put	Currency Future	0	0	0	0	0.00
30/06/2009	€ / R On 14-September-09	8.95	Call	Currency Future	2043	2187	2043	2187	0.00
30/06/2009	€ / R On 14-September-09	8.95	Put	Currency Future	0	0	0	0	0.00
30/06/2009	€ / R On 14-September-09	10.45	Call	Currency Future	646	760	646	760	0.00
30/06/2009	€ / R On 14-September-09	10.45	Put	Currency Future	103	73	103	73	0.00
30/06/2009	€ / R On 14-September-09	14.95	Call	Currency Future	0	0	0	0	0.00
30/06/2009	€ / R On 14-September-09	14.95	Put	Currency Future	3957	3813	3957	3813	0.00
30/06/2009	€ / R On 14-September-09	16.45	Call	Currency Future	0	0	0	0	0.00
30/06/2009	€ / R On 14-September-09	16.45	Put	Currency Future	5457	5313	5457	5313	0.00
30/06/2009	€ / R On 14-September-09	17.95	Call	Currency Future	0	0	0	0	0.00
30/06/2009	€ / R On 14-September-09	17.95	Put	Currency Future	6957	6813	6957	6813	0.00
30/06/2009	€ / R On 14-December-09	9.10	Call	Currency Future	2105	2248	2105	2248	0.00
30/06/2009	€ / R On 14-December-09	9.10	Put	Currency Future	28	24	28	24	0.00
30/06/2009	€ / R On 14-December-09	10.60	Call	Currency Future	835	929	835	929	0.00
30/06/2009	€ / R On 14-December-09	10.60	Put	Currency Future	258	205	258	205	0.00
30/06/2009	€ / R On 14-December-09	15.10	Call	Currency Future	27	32	27	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
30/06/2009	€ / R On 14-December-09	15.10	Put	Currency Future	3950	3808	3950	3808	0.00
30/06/2009	€ / R On 14-December-09	16.60	Call	Currency Future	5	6	5	6	0.00
30/06/2009	€ / R On 14-December-09	16.60	Put	Currency Future	5428	5282	5428	5282	0.00
30/06/2009	€ / R On 14-December-09	18.10	Call	Currency Future	1	1	1	1	0.00
30/06/2009	€ / R On 14-December-09	18.10	Put	Currency Future	6924	6777	6924	6777	0.00
30/06/2009	€ / R On 14-September-09	11.25	Call	Currency Future	248	297	248	297	0.00
30/06/2009	€ / R On 14-September-09	11.25	Put	Currency Future	505	410	505	410	0.00
30/06/2009	€ / R On 14-December-09	7.80	Call	Currency Future	3382	3528	3382	3528	0.00
30/06/2009	€ / R On 14-December-09	7.80	Put	Currency Future	5	4	5	4	0.00
30/06/2009	€ / R On 14-December-09	8.80	Call	Currency Future	2397	2541	2397	2541	0.00
30/06/2009	€ / R On 14-December-09	8.80	Put	Currency Future	20	17	20	17	0.00
30/06/2009	€ / R On 14-December-09	9.80	Call	Currency Future	1453	1585	1453	1585	0.00
30/06/2009	€ / R On 14-December-09	9.80	Put	Currency Future	76	61	76	61	0.00
30/06/2009	€ / R On 14-December-09	10.80	Call	Currency Future	720	803	720	803	0.00
30/06/2009	€ / R On 14-December-09	10.80	Put	Currency Future	343	279	343	279	0.00
30/06/2009	€ / R On 14-December-09	14.80	Call	Currency Future	38	47	38	47	0.00
30/06/2009	€ / R On 14-December-09	14.80	Put	Currency Future	3661	3522	3661	3522	0.00
30/06/2009	€ / R On 14-December-09	15.80	Call	Currency Future	13	15	13	15	0.00
30/06/2009	€ / R On 14-December-09	15.80	Put	Currency Future	4636	4491	4636	4491	0.00
30/06/2009	€ / R On 14-September-09	11.10	Call	Currency Future	294	352	294	352	0.00
30/06/2009	€ / R On 14-September-09	11.10	Put	Currency Future	401	315	401	315	0.00
30/06/2009	€ / R On 14-September-09	11.20	Call	Currency Future	262	314	262	314	0.00
30/06/2009	€ / R On 14-September-09	11.20	Put	Currency Future	469	377	469	377	0.00
30/06/2009	€ / R On 14-December-09	7.70	Call	Currency Future	3481	3627	3481	3627	0.00
30/06/2009	€ / R On 14-December-09	7.70	Put	Currency Future	4	3	4	3	0.00
30/06/2009	€ / R On 14-December-09	8.70	Call	Currency Future	2495	2639	2495	2639	0.00
30/06/2009	€ / R On 14-December-09	8.70	Put	Currency Future	18	15	18	15	0.00
30/06/2009	€ / R On 14-December-09	9.70	Call	Currency Future	1543	1677	1543	1677	0.00
30/06/2009	€ / R On 14-December-09	9.70	Put	Currency Future	66	53	66	53	0.00
30/06/2009	€ / R On 14-December-09	10.70	Call	Currency Future	775	864	775	864	0.00
30/06/2009	€ / R On 14-December-09	10.70	Put	Currency Future	298	240	298	240	0.00
30/06/2009	€ / R On 14-December-09	14.70	Call	Currency Future	43	52	43	52	0.00
30/06/2009	€ / R On 14-December-09	14.70	Put	Currency Future	3566	3428	3566	3428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	€ / R On 14-December-09	15.70	Call	Currency Future	14	17	14	17	0.00
30/06/2009	€ / R On 14-December-09	15.70	Put	Currency Future	4537	4392	4537	4392	0.00
30/06/2009	€ / R On 14-December-09	7.65	Call	Currency Future	3531	3677	3531	3677	0.00
30/06/2009	€ / R On 14-December-09	7.65	Put	Currency Future	4	3	4	3	0.00
30/06/2009	€ / R On 14-December-09	8.65	Call	Currency Future	2544	2688	2544	2688	0.00
30/06/2009	€ / R On 14-December-09	8.65	Put	Currency Future	17	14	17	14	0.00
30/06/2009	€ / R On 14-December-09	9.65	Call	Currency Future	1588	1724	1588	1724	0.00
30/06/2009	€ / R On 14-December-09	9.65	Put	Currency Future	61	50	61	50	0.00
30/06/2009	€ / R On 14-December-09	15.65	Call	Currency Future	15	18	15	18	0.00
30/06/2009	€ / R On 14-December-09	15.65	Put	Currency Future	4488	4343	4488	4343	0.00
30/06/2009	€ / R On 14-September-09	11.40	Call	Currency Future	211	252	211	252	0.00
30/06/2009	€ / R On 14-September-09	11.40	Put	Currency Future	618	515	618	515	0.00
30/06/2009	€ / R On 14-September-09	11.90	Call	Currency Future	92	124	92	124	0.00
30/06/2009	€ / R On 14-September-09	11.90	Put	Currency Future	999	887	999	887	0.00
30/06/2009	€ / R On 14-December-09	7.90	Call	Currency Future	3283	3429	3283	3429	0.00
30/06/2009	€ / R On 14-December-09	7.90	Put	Currency Future	6	4	6	4	0.00
30/06/2009	€ / R On 14-December-09	8.90	Call	Currency Future	2299	2443	2299	2443	0.00
30/06/2009	€ / R On 14-December-09	8.90	Put	Currency Future	22	19	22	19	0.00
30/06/2009	€ / R On 14-December-09	9.90	Call	Currency Future	1364	1494	1364	1494	0.00
30/06/2009	€ / R On 14-December-09	9.90	Put	Currency Future	87	70	87	70	0.00
30/06/2009	€ / R On 14-December-09	10.90	Call	Currency Future	667	746	667	746	0.00
30/06/2009	€ / R On 14-December-09	10.90	Put	Currency Future	390	322	390	322	0.00
30/06/2009	€ / R On 14-December-09	14.90	Call	Currency Future	34	41	34	41	0.00
30/06/2009	€ / R On 14-December-09	14.90	Put	Currency Future	3757	3617	3757	3617	0.00
30/06/2009	€ / R On 14-December-09	15.90	Call	Currency Future	11	14	11	14	0.00
30/06/2009	€ / R On 14-December-09	15.90	Put	Currency Future	4734	4589	4734	4589	0.00
30/06/2009	€ / R On 14-September-09	11.60	Call	Currency Future	154	200	154	200	0.00
30/06/2009	€ / R On 14-September-09	11.60	Put	Currency Future	761	663	761	663	0.00
30/06/2009	€ / R On 14-December-09	8.00	Call	Currency Future	3184	3330	3184	3330	0.00
30/06/2009	€ / R On 14-December-09	8.00	Put	Currency Future	7	5	7	5	0.00
30/06/2009	€ / R On 14-December-09	9.00	Call	Currency Future	2202	2346	2202	2346	0.00
30/06/2009	€ / R On 14-December-09	9.00	Put	Currency Future	25	21	25	21	0.00
30/06/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1277	1404	1277	1404	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	€ / R On 14-December-09	10.00	Put	Currency Future	100	80	100	80	0.00
30/06/2009	€ / R On 14-December-09	11.00	Call	Currency Future	618	692	618	692	0.00
30/06/2009	€ / R On 14-December-09	11.00	Put	Currency Future	441	367	441	367	0.00
30/06/2009	€ / R On 14-December-09	15.00	Call	Currency Future	30	37	30	37	0.00
30/06/2009	€ / R On 14-December-09	15.00	Put	Currency Future	3853	3712	3853	3712	0.00
30/06/2009	€ / R On 14-December-09	16.00	Call	Currency Future	10	12	10	12	0.00
30/06/2009	€ / R On 14-December-09	16.00	Put	Currency Future	4833	4688	4833	4688	0.00
30/06/2009	€ / R On 14-December-09	8.10	Call	Currency Future	3085	3231	3085	3231	0.00
30/06/2009	€ / R On 14-December-09	8.10	Put	Currency Future	8	6	8	6	0.00
30/06/2009	€ / R On 14-December-09	10.10	Call	Currency Future	1191	1315	1191	1315	0.00
30/06/2009	€ / R On 14-December-09	10.10	Put	Currency Future	114	91	114	91	0.00
30/06/2009	€ / R On 14-December-09	11.10	Call	Currency Future	572	641	572	641	0.00
30/06/2009	€ / R On 14-December-09	11.10	Put	Currency Future	495	417	495	417	0.00
30/06/2009	€ / R On 14-December-09	16.10	Call	Currency Future	9	11	9	11	0.00
30/06/2009	€ / R On 14-December-09	16.10	Put	Currency Future	4932	4787	4932	4787	0.00
30/06/2009	€ / R On 15-March-10	8.25	Call	Currency Future	3137	3284	3137	3284	0.00
30/06/2009	€ / R On 15-March-10	8.25	Put	Currency Future	22	19	22	19	0.00
30/06/2009	€ / R On 15-March-10	9.25	Call	Currency Future	2160	2305	2160	2305	0.00
30/06/2009	€ / R On 15-March-10	9.25	Put	Currency Future	45	39	45	39	0.00
30/06/2009	€ / R On 15-March-10	10.25	Call	Currency Future	1314	1425	1314	1425	0.00
30/06/2009	€ / R On 15-March-10	10.25	Put	Currency Future	198	159	198	159	0.00
30/06/2009	€ / R On 15-March-10	11.25	Call	Currency Future	744	812	744	812	0.00
30/06/2009	€ / R On 15-March-10	11.25	Put	Currency Future	629	547	629	547	0.00
30/06/2009	€ / R On 15-March-10	13.25	Call	Currency Future	285	310	285	310	0.00
30/06/2009	€ / R On 15-March-10	13.25	Put	Currency Future	2170	2044	2170	2044	0.00
30/06/2009	€ / R On 15-March-10	14.25	Call	Currency Future	181	200	181	200	0.00
30/06/2009	€ / R On 15-March-10	14.25	Put	Currency Future	3066	2934	3066	2934	0.00
30/06/2009	€ / R On 15-March-10	15.25	Call	Currency Future	115	128	115	128	0.00
30/06/2009	€ / R On 15-March-10	15.25	Put	Currency Future	4000	3863	4000	3863	0.00
30/06/2009	€ / R On 15-March-10	16.25	Call	Currency Future	62	72	62	72	0.00
30/06/2009	€ / R On 15-March-10	16.25	Put	Currency Future	4947	4807	4947	4807	0.00
30/06/2009	€ / R On 14-December-09	8.05	Call	Currency Future	3135	3280	3135	3280	0.00
30/06/2009	€ / R On 14-December-09	8.05	Put	Currency Future	8	6	8	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
30/06/2009	€ / R On 14-December-09	9.05	Call	Currency Future	2154	2297	2154	2297	0.00
30/06/2009	€ / R On 14-December-09	9.05	Put	Currency Future	27	23	27	23	0.00
30/06/2009	€ / R On 14-December-09	10.05	Call	Currency Future	1233	1360	1233	1360	0.00
30/06/2009	€ / R On 14-December-09	10.05	Put	Currency Future	106	85	106	85	0.00
30/06/2009	€ / R On 14-December-09	15.05	Call	Currency Future	28	34	28	34	0.00
30/06/2009	€ / R On 14-December-09	15.05	Put	Currency Future	3901	3760	3901	3760	0.00
30/06/2009	€ / R On 14-December-09	16.05	Call	Currency Future	10	12	10	12	0.00
30/06/2009	€ / R On 14-December-09	16.05	Put	Currency Future	4883	4737	4883	4737	0.00
30/06/2009	€ / R On 15-March-10	8.20	Call	Currency Future	3186	3333	3186	3333	0.00
30/06/2009	€ / R On 15-March-10	8.20	Put	Currency Future	21	18	21	18	0.00
30/06/2009	€ / R On 15-March-10	9.20	Call	Currency Future	2209	2354	2209	2354	0.00
30/06/2009	€ / R On 15-March-10	9.20	Put	Currency Future	43	38	43	38	0.00
30/06/2009	€ / R On 15-March-10	10.20	Call	Currency Future	1351	1464	1351	1464	0.00
30/06/2009	€ / R On 15-March-10	10.20	Put	Currency Future	186	149	186	149	0.00
30/06/2009	€ / R On 15-March-10	11.20	Call	Currency Future	766	836	766	836	0.00
30/06/2009	€ / R On 15-March-10	11.20	Put	Currency Future	601	520	601	520	0.00
30/06/2009	€ / R On 15-March-10	13.20	Call	Currency Future	291	316	291	316	0.00
30/06/2009	€ / R On 15-March-10	13.20	Put	Currency Future	2126	2001	2126	2001	0.00
30/06/2009	€ / R On 15-March-10	14.20	Call	Currency Future	185	204	185	204	0.00
30/06/2009	€ / R On 15-March-10	14.20	Put	Currency Future	3020	2889	3020	2889	0.00
30/06/2009	€ / R On 15-March-10	15.20	Call	Currency Future	118	131	118	131	0.00
30/06/2009	€ / R On 15-March-10	15.20	Put	Currency Future	3952	3816	3952	3816	0.00
30/06/2009	€ / R On 15-March-10	16.20	Call	Currency Future	64	75	64	75	0.00
30/06/2009	€ / R On 15-March-10	16.20	Put	Currency Future	4899	4759	4899	4759	0.00
30/06/2009	€ / R On 15-March-10	8.10	Call	Currency Future	3284	3431	3284	3431	0.00
30/06/2009	€ / R On 15-March-10	8.10	Put	Currency Future	19	16	19	16	0.00
30/06/2009	€ / R On 15-March-10	9.10	Call	Currency Future	2306	2451	2306	2451	0.00
30/06/2009	€ / R On 15-March-10	9.10	Put	Currency Future	41	36	41	36	0.00
30/06/2009	€ / R On 15-March-10	10.10	Call	Currency Future	1427	1544	1427	1544	0.00
30/06/2009	€ / R On 15-March-10	10.10	Put	Currency Future	162	128	162	128	0.00
30/06/2009	€ / R On 15-March-10	11.10	Call	Currency Future	812	885	812	885	0.00
30/06/2009	€ / R On 15-March-10	11.10	Put	Currency Future	546	469	546	469	0.00
30/06/2009	€ / R On 15-March-10	13.10	Call	Currency Future	304	330	304	330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	€ / R On 15-March-10	13.10	Put	Currency Future	2038	1914	2038	1914	0.00
30/06/2009	€ / R On 15-March-10	14.10	Call	Currency Future	194	213	194	213	0.00
30/06/2009	€ / R On 15-March-10	14.10	Put	Currency Future	2928	2798	2928	2798	0.00
30/06/2009	€ / R On 15-March-10	15.10	Call	Currency Future	123	137	123	137	0.00
30/06/2009	€ / R On 15-March-10	15.10	Put	Currency Future	3858	3721	3858	3721	0.00
30/06/2009	€ / R On 15-March-10	16.10	Call	Currency Future	69	79	69	79	0.00
30/06/2009	€ / R On 15-March-10	16.10	Put	Currency Future	4803	4664	4803	4664	0.00
30/06/2009	€ / R On 14-December-09	7.85	Call	Currency Future	3332	3478	3332	3478	0.00
30/06/2009	€ / R On 14-December-09	7.85	Put	Currency Future	5	4	5	4	0.00
30/06/2009	€ / R On 14-December-09	8.85	Call	Currency Future	2348	2492	2348	2492	0.00
30/06/2009	€ / R On 14-December-09	8.85	Put	Currency Future	21	18	21	18	0.00
30/06/2009	€ / R On 14-December-09	9.85	Call	Currency Future	1408	1539	1408	1539	0.00
30/06/2009	€ / R On 14-December-09	9.85	Put	Currency Future	81	65	81	65	0.00
30/06/2009	€ / R On 14-December-09	10.85	Call	Currency Future	693	774	693	774	0.00
30/06/2009	€ / R On 14-December-09	10.85	Put	Currency Future	366	300	366	300	0.00
30/06/2009	€ / R On 14-December-09	15.85	Call	Currency Future	12	14	12	14	0.00
30/06/2009	€ / R On 14-December-09	15.85	Put	Currency Future	4685	4540	4685	4540	0.00
30/06/2009	€ / R On 15-March-10	8.05	Call	Currency Future	3333	3481	3333	3481	0.00
30/06/2009	€ / R On 15-March-10	8.05	Put	Currency Future	18	15	18	15	0.00
30/06/2009	€ / R On 15-March-10	9.05	Call	Currency Future	2355	2500	2355	2500	0.00
30/06/2009	€ / R On 15-March-10	9.05	Put	Currency Future	39	34	39	34	0.00
30/06/2009	€ / R On 15-March-10	10.05	Call	Currency Future	1467	1585	1467	1585	0.00
30/06/2009	€ / R On 15-March-10	10.05	Put	Currency Future	151	119	151	119	0.00
30/06/2009	€ / R On 15-March-10	11.05	Call	Currency Future	836	910	836	910	0.00
30/06/2009	€ / R On 15-March-10	11.05	Put	Currency Future	520	445	520	445	0.00
30/06/2009	€ / R On 15-March-10	13.05	Call	Currency Future	310	337	310	337	0.00
30/06/2009	€ / R On 15-March-10	13.05	Put	Currency Future	1995	1871	1995	1871	0.00
30/06/2009	€ / R On 15-March-10	14.05	Call	Currency Future	198	218	198	218	0.00
30/06/2009	€ / R On 15-March-10	14.05	Put	Currency Future	2883	2752	2883	2752	0.00
30/06/2009	€ / R On 15-March-10	15.05	Call	Currency Future	126	140	126	140	0.00
30/06/2009	€ / R On 15-March-10	15.05	Put	Currency Future	3810	3674	3810	3674	0.00
30/06/2009	€ / R On 15-March-10	16.05	Call	Currency Future	71	82	71	82	0.00
30/06/2009	€ / R On 15-March-10	16.05	Put	Currency Future	4756	4617	4756	4617	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	€ / R On 15-March-10	8.15	Call	Currency Future	3235	3382	3235	3382	0.00
30/06/2009	€ / R On 15-March-10	8.15	Put	Currency Future	20	17	20	17	0.00
30/06/2009	€ / R On 15-March-10	9.15	Call	Currency Future	2257	2402	2257	2402	0.00
30/06/2009	€ / R On 15-March-10	9.15	Put	Currency Future	42	37	42	37	0.00
30/06/2009	€ / R On 15-March-10	10.15	Call	Currency Future	1389	1504	1389	1504	0.00
30/06/2009	€ / R On 15-March-10	10.15	Put	Currency Future	174	138	174	138	0.00
30/06/2009	€ / R On 15-March-10	11.15	Call	Currency Future	789	860	789	860	0.00
30/06/2009	€ / R On 15-March-10	11.15	Put	Currency Future	573	494	573	494	0.00
30/06/2009	€ / R On 15-March-10	13.15	Call	Currency Future	297	323	297	323	0.00
30/06/2009	€ / R On 15-March-10	13.15	Put	Currency Future	2082	1957	2082	1957	0.00
30/06/2009	€ / R On 15-March-10	14.15	Call	Currency Future	190	208	190	208	0.00
30/06/2009	€ / R On 15-March-10	14.15	Put	Currency Future	2974	2843	2974	2843	0.00
30/06/2009	€ / R On 15-March-10	15.15	Call	Currency Future	120	134	120	134	0.00
30/06/2009	€ / R On 15-March-10	15.15	Put	Currency Future	3905	3768	3905	3768	0.00
30/06/2009	€ / R On 15-March-10	16.15	Call	Currency Future	67	77	67	77	0.00
30/06/2009	€ / R On 15-March-10	16.15	Put	Currency Future	4851	4712	4851	4712	0.00
30/06/2009	€ / R On 14-September-09	11.15	Call	Currency Future	277	332	277	332	0.00
30/06/2009	€ / R On 14-September-09	11.15	Put	Currency Future	434	345	434	345	0.00
30/06/2009	€ / R On 14-September-09	11.85	Call	Currency Future	101	135	101	135	0.00
30/06/2009	€ / R On 14-September-09	11.85	Put	Currency Future	958	848	958	848	0.00
30/06/2009	€ / R On 15-March-10	7.90	Call	Currency Future	3481	3629	3481	3629	0.00
30/06/2009	€ / R On 15-March-10	7.90	Put	Currency Future	16	13	16	13	0.00
30/06/2009	€ / R On 15-March-10	8.90	Call	Currency Future	2501	2647	2501	2647	0.00
30/06/2009	€ / R On 15-March-10	8.90	Put	Currency Future	35	31	35	31	0.00
30/06/2009	€ / R On 15-March-10	9.90	Call	Currency Future	1587	1710	1587	1710	0.00
30/06/2009	€ / R On 15-March-10	9.90	Put	Currency Future	122	94	122	94	0.00
30/06/2009	€ / R On 15-March-10	10.90	Call	Currency Future	911	991	911	991	0.00
30/06/2009	€ / R On 15-March-10	10.90	Put	Currency Future	445	375	445	375	0.00
30/06/2009	€ / R On 15-March-10	12.90	Call	Currency Future	331	360	331	360	0.00
30/06/2009	€ / R On 15-March-10	12.90	Put	Currency Future	1866	1744	1866	1744	0.00
30/06/2009	€ / R On 15-March-10	13.90	Call	Currency Future	212	233	212	233	0.00
30/06/2009	€ / R On 15-March-10	13.90	Put	Currency Future	2746	2617	2746	2617	0.00
30/06/2009	€ / R On 15-March-10	14.90	Call	Currency Future	135	150	135	150	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	€ / R On 15-March-10	14.90	Put	Currency Future	3669	3534	3669	3534	0.00
30/06/2009	€ / R On 15-March-10	15.90	Call	Currency Future	78	90	78	90	0.00
30/06/2009	€ / R On 15-March-10	15.90	Put	Currency Future	4613	4475	4613	4475	0.00
30/06/2009	€ / R On 15-March-10	7.80	Call	Currency Future	3579	3727	3579	3727	0.00
30/06/2009	€ / R On 15-March-10	7.80	Put	Currency Future	14	12	14	12	0.00
30/06/2009	€ / R On 15-March-10	8.80	Call	Currency Future	2598	2745	2598	2745	0.00
30/06/2009	€ / R On 15-March-10	8.80	Put	Currency Future	33	29	33	29	0.00
30/06/2009	€ / R On 15-March-10	9.80	Call	Currency Future	1670	1796	1670	1796	0.00
30/06/2009	€ / R On 15-March-10	9.80	Put	Currency Future	104	80	104	80	0.00
30/06/2009	€ / R On 15-March-10	10.80	Call	Currency Future	964	1048	964	1048	0.00
30/06/2009	€ / R On 15-March-10	10.80	Put	Currency Future	399	333	399	333	0.00
30/06/2009	€ / R On 15-March-10	12.80	Call	Currency Future	346	376	346	376	0.00
30/06/2009	€ / R On 15-March-10	12.80	Put	Currency Future	1781	1660	1781	1660	0.00
30/06/2009	€ / R On 15-March-10	13.80	Call	Currency Future	222	244	222	244	0.00
30/06/2009	€ / R On 15-March-10	13.80	Put	Currency Future	2656	2528	2656	2528	0.00
30/06/2009	€ / R On 15-March-10	14.80	Call	Currency Future	141	157	141	157	0.00
30/06/2009	€ / R On 15-March-10	14.80	Put	Currency Future	3575	3441	3575	3441	0.00
30/06/2009	€ / R On 15-March-10	15.80	Call	Currency Future	83	96	83	96	0.00
30/06/2009	€ / R On 15-March-10	15.80	Put	Currency Future	4518	4380	4518	4380	0.00
30/06/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3530	3678	3530	3678	0.00
30/06/2009	€ / R On 15-March-10	7.85	Put	Currency Future	15	12	15	12	0.00
30/06/2009	€ / R On 15-March-10	8.85	Call	Currency Future	2550	2696	2550	2696	0.00
30/06/2009	€ / R On 15-March-10	8.85	Put	Currency Future	34	30	34	30	0.00
30/06/2009	€ / R On 15-March-10	9.85	Call	Currency Future	1628	1752	1628	1752	0.00
30/06/2009	€ / R On 15-March-10	9.85	Put	Currency Future	113	87	113	87	0.00
30/06/2009	€ / R On 15-March-10	10.85	Call	Currency Future	937	1019	937	1019	0.00
30/06/2009	€ / R On 15-March-10	10.85	Put	Currency Future	422	354	422	354	0.00
30/06/2009	€ / R On 15-March-10	12.85	Call	Currency Future	338	368	338	368	0.00
30/06/2009	€ / R On 15-March-10	12.85	Put	Currency Future	1823	1702	1823	1702	0.00
30/06/2009	€ / R On 15-March-10	13.85	Call	Currency Future	217	238	217	238	0.00
30/06/2009	€ / R On 15-March-10	13.85	Put	Currency Future	2701	2573	2701	2573	0.00
30/06/2009	€ / R On 15-March-10	14.85	Call	Currency Future	138	153	138	153	0.00
30/06/2009	€ / R On 15-March-10	14.85	Put	Currency Future	3622	3488	3622	3488	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	€ / R On 15-March-10	15.85	Call	Currency Future	81	93	81	93	0.00
30/06/2009	€ / R On 15-March-10	15.85	Put	Currency Future	4565	4427	4565	4427	0.00
30/06/2009	€ / R On 15-March-10	8.00	Call	Currency Future	3383	3530	3383	3530	0.00
30/06/2009	€ / R On 15-March-10	8.00	Put	Currency Future	17	14	17	14	0.00
30/06/2009	€ / R On 15-March-10	9.00	Call	Currency Future	2403	2549	2403	2549	0.00
30/06/2009	€ / R On 15-March-10	9.00	Put	Currency Future	38	33	38	33	0.00
30/06/2009	€ / R On 15-March-10	10.00	Call	Currency Future	1506	1626	1506	1626	0.00
30/06/2009	€ / R On 15-March-10	10.00	Put	Currency Future	141	110	141	110	0.00
30/06/2009	€ / R On 15-March-10	11.00	Call	Currency Future	860	936	860	936	0.00
30/06/2009	€ / R On 15-March-10	11.00	Put	Currency Future	495	421	495	421	0.00
30/06/2009	€ / R On 15-March-10	13.00	Call	Currency Future	317	344	317	344	0.00
30/06/2009	€ / R On 15-March-10	13.00	Put	Currency Future	1951	1829	1951	1829	0.00
30/06/2009	€ / R On 15-March-10	14.00	Call	Currency Future	203	223	203	223	0.00
30/06/2009	€ / R On 15-March-10	14.00	Put	Currency Future	2837	2707	2837	2707	0.00
30/06/2009	€ / R On 15-March-10	15.00	Call	Currency Future	129	143	129	143	0.00
30/06/2009	€ / R On 15-March-10	15.00	Put	Currency Future	3763	3628	3763	3628	0.00
30/06/2009	€ / R On 15-March-10	16.00	Call	Currency Future	73	85	73	85	0.00
30/06/2009	€ / R On 15-March-10	16.00	Put	Currency Future	4708	4569	4708	4569	0.00
30/06/2009	€ / R On 14-December-09	7.75	Call	Currency Future	3431	3577	3431	3577	0.00
30/06/2009	€ / R On 14-December-09	7.75	Put	Currency Future	4	3	4	3	0.00
30/06/2009	€ / R On 14-December-09	8.75	Call	Currency Future	2446	2590	2446	2590	0.00
30/06/2009	€ / R On 14-December-09	8.75	Put	Currency Future	19	16	19	16	0.00
30/06/2009	€ / R On 14-December-09	9.75	Call	Currency Future	1498	1631	1498	1631	0.00
30/06/2009	€ / R On 14-December-09	9.75	Put	Currency Future	71	57	71	57	0.00
30/06/2009	€ / R On 14-December-09	15.75	Call	Currency Future	13	16	13	16	0.00
30/06/2009	€ / R On 14-December-09	15.75	Put	Currency Future	4586	4442	4586	4442	0.00
30/06/2009	€ / R On 15-March-10	7.95	Call	Currency Future	3432	3579	3432	3579	0.00
30/06/2009	€ / R On 15-March-10	7.95	Put	Currency Future	16	14	16	14	0.00
30/06/2009	€ / R On 15-March-10	8.95	Call	Currency Future	2452	2598	2452	2598	0.00
30/06/2009	€ / R On 15-March-10	8.95	Put	Currency Future	37	32	37	32	0.00
30/06/2009	€ / R On 15-March-10	9.95	Call	Currency Future	1546	1668	1546	1668	0.00
30/06/2009	€ / R On 15-March-10	9.95	Put	Currency Future	131	102	131	102	0.00
30/06/2009	€ / R On 15-March-10	10.95	Call	Currency Future	885	963	885	963	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	€ / R On 15-March-10	10.95	Put	Currency Future	470	398	470	398	0.00
30/06/2009	€ / R On 15-March-10	12.95	Call	Currency Future	324	352	324	352	0.00
30/06/2009	€ / R On 15-March-10	12.95	Put	Currency Future	1908	1786	1908	1786	0.00
30/06/2009	€ / R On 15-March-10	13.95	Call	Currency Future	207	228	207	228	0.00
30/06/2009	€ / R On 15-March-10	13.95	Put	Currency Future	2792	2662	2792	2662	0.00
30/06/2009	€ / R On 15-March-10	14.95	Call	Currency Future	132	146	132	146	0.00
30/06/2009	€ / R On 15-March-10	14.95	Put	Currency Future	3716	3581	3716	3581	0.00
30/06/2009	€ / R On 15-March-10	15.95	Call	Currency Future	76	87	76	87	0.00
30/06/2009	€ / R On 15-March-10	15.95	Put	Currency Future	4660	4522	4660	4522	0.00
30/06/2009	€ / R On 14-September-09	11.05	Call	Currency Future	311	373	311	373	0.00
30/06/2009	€ / R On 14-September-09	11.05	Put	Currency Future	368	286	368	286	0.00
30/06/2009	€ / R On 14-September-09	11.65	Call	Currency Future	142	185	142	185	0.00
30/06/2009	€ / R On 14-September-09	11.65	Put	Currency Future	799	698	799	698	0.00
30/06/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3580	3727	3580	3727	0.00
30/06/2009	€ / R On 14-December-09	7.60	Put	Currency Future	3	2	3	2	0.00
30/06/2009	€ / R On 14-December-09	8.60	Call	Currency Future	2593	2738	2593	2738	0.00
30/06/2009	€ / R On 14-December-09	8.60	Put	Currency Future	16	13	16	13	0.00
30/06/2009	€ / R On 14-December-09	9.60	Call	Currency Future	1634	1770	1634	1770	0.00
30/06/2009	€ / R On 14-December-09	9.60	Put	Currency Future	57	46	57	46	0.00
30/06/2009	€ / R On 14-December-09	15.60	Call	Currency Future	15	18	15	18	0.00
30/06/2009	€ / R On 14-December-09	15.60	Put	Currency Future	4438	4294	4438	4294	0.00
30/06/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3580	3727	3580	3727	0.00
30/06/2009	€ / R On 14-December-09	7.60	Put	Currency Future	3	2	3	2	0.00
30/06/2009	€ / R On 15-March-10	7.75	Call	Currency Future	3629	3777	3629	3777	0.00
30/06/2009	€ / R On 15-March-10	7.75	Put	Currency Future	13	11	13	11	0.00
30/06/2009	€ / R On 15-March-10	8.75	Call	Currency Future	2647	2794	2647	2794	0.00
30/06/2009	€ / R On 15-March-10	8.75	Put	Currency Future	32	28	32	28	0.00
30/06/2009	€ / R On 15-March-10	9.75	Call	Currency Future	1712	1839	1712	1839	0.00
30/06/2009	€ / R On 15-March-10	9.75	Put	Currency Future	96	74	96	74	0.00
30/06/2009	€ / R On 15-March-10	10.75	Call	Currency Future	992	1078	992	1078	0.00
30/06/2009	€ / R On 15-March-10	10.75	Put	Currency Future	377	313	377	313	0.00
30/06/2009	€ / R On 15-March-10	12.75	Call	Currency Future	354	385	354	385	0.00
30/06/2009	€ / R On 15-March-10	12.75	Put	Currency Future	1738	1619	1738	1619	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	€ / R On 15-March-10	13.75	Call	Currency Future	227	249	227	249	0.00
30/06/2009	€ / R On 15-March-10	13.75	Put	Currency Future	2611	2484	2611	2484	0.00
30/06/2009	€ / R On 15-March-10	14.75	Call	Currency Future	144	160	144	160	0.00
30/06/2009	€ / R On 15-March-10	14.75	Put	Currency Future	3529	3395	3529	3395	0.00
30/06/2009	€ / R On 15-March-10	15.75	Call	Currency Future	86	99	86	99	0.00
30/06/2009	€ / R On 15-March-10	15.75	Put	Currency Future	4470	4333	4470	4333	0.00
30/06/2009	€ / R On 14-September-09	10.95	Call	Currency Future	350	419	350	419	0.00
30/06/2009	€ / R On 14-September-09	10.95	Put	Currency Future	307	232	307	232	0.00
30/06/2009	€ / R On 14-December-09	7.50	Call	Currency Future	3680	3826	3680	3826	0.00
30/06/2009	€ / R On 14-December-09	7.50	Put	Currency Future	3	2	3	2	0.00
30/06/2009	€ / R On 14-December-09	8.50	Call	Currency Future	2691	2836	2691	2836	0.00
30/06/2009	€ / R On 14-December-09	8.50	Put	Currency Future	14	12	14	12	0.00
30/06/2009	€ / R On 14-December-09	9.50	Call	Currency Future	1726	1864	1726	1864	0.00
30/06/2009	€ / R On 14-December-09	9.50	Put	Currency Future	49	40	49	40	0.00
30/06/2009	€ / R On 14-December-09	10.50	Call	Currency Future	898	997	898	997	0.00
30/06/2009	€ / R On 14-December-09	10.50	Put	Currency Future	221	172	221	172	0.00
30/06/2009	€ / R On 14-December-09	14.50	Call	Currency Future	54	66	54	66	0.00
30/06/2009	€ / R On 14-December-09	14.50	Put	Currency Future	3377	3241	3377	3241	0.00
30/06/2009	€ / R On 14-December-09	15.50	Call	Currency Future	17	20	17	20	0.00
30/06/2009	€ / R On 14-December-09	15.50	Put	Currency Future	4340	4196	4340	4196	0.00
30/06/2009	€ / R On 15-March-10	7.70	Call	Currency Future	3678	3826	3678	3826	0.00
30/06/2009	€ / R On 15-March-10	7.70	Put	Currency Future	13	11	13	11	0.00
30/06/2009	€ / R On 15-March-10	8.70	Call	Currency Future	2696	2843	2696	2843	0.00
30/06/2009	€ / R On 15-March-10	8.70	Put	Currency Future	31	27	31	27	0.00
30/06/2009	€ / R On 15-March-10	9.70	Call	Currency Future	1754	1883	1754	1883	0.00
30/06/2009	€ / R On 15-March-10	9.70	Put	Currency Future	89	67	89	67	0.00
30/06/2009	€ / R On 15-March-10	10.70	Call	Currency Future	1021	1109	1021	1109	0.00
30/06/2009	€ / R On 15-March-10	10.70	Put	Currency Future	355	293	355	293	0.00
30/06/2009	€ / R On 15-March-10	12.70	Call	Currency Future	362	393	362	393	0.00
30/06/2009	€ / R On 15-March-10	12.70	Put	Currency Future	1697	1578	1697	1578	0.00
30/06/2009	€ / R On 15-March-10	13.70	Call	Currency Future	232	255	232	255	0.00
30/06/2009	€ / R On 15-March-10	13.70	Put	Currency Future	2567	2440	2567	2440	0.00
30/06/2009	€ / R On 15-March-10	14.70	Call	Currency Future	148	164	148	164	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	€ / R On 15-March-10	14.70	Put	Currency Future	3482	3348	3482	3348	0.00
30/06/2009	€ / R On 15-March-10	15.70	Call	Currency Future	89	102	89	102	0.00
30/06/2009	€ / R On 15-March-10	15.70	Put	Currency Future	4423	4286	4423	4286	0.00
30/06/2009	€ / R On 14-September-09	11.00	Call	Currency Future	330	395	330	395	0.00
30/06/2009	€ / R On 14-September-09	11.00	Put	Currency Future	337	258	337	258	0.00
30/06/2009	€ / R On 14-September-09	10.75	Call	Currency Future	446	0	446	0	0.00
30/06/2009	€ / R On 14-September-09	10.75	Put	Currency Future	203	0	203	0	0.00
30/06/2009	€ / R On 14-September-09	10.85	Call	Currency Future	395	0	395	0	0.00
30/06/2009	€ / R On 14-September-09	10.85	Put	Currency Future	252	0	252	0	0.00
30/06/2009	€ / R On 14-December-09	7.30	Call	Currency Future	3879	0	3879	0	0.00
30/06/2009	€ / R On 14-December-09	7.30	Put	Currency Future	2	0	2	0	0.00
30/06/2009	€ / R On 14-December-09	8.30	Call	Currency Future	2888	0	2888	0	0.00
30/06/2009	€ / R On 14-December-09	8.30	Put	Currency Future	11	0	11	0	0.00
30/06/2009	€ / R On 14-December-09	9.30	Call	Currency Future	1914	0	1914	0	0.00
30/06/2009	€ / R On 14-December-09	9.30	Put	Currency Future	37	0	37	0	0.00
30/06/2009	€ / R On 14-December-09	10.30	Call	Currency Future	1034	0	1034	0	0.00
30/06/2009	€ / R On 14-December-09	10.30	Put	Currency Future	157	0	157	0	0.00
30/06/2009	€ / R On 14-December-09	14.30	Call	Currency Future	68	0	68	0	0.00
30/06/2009	€ / R On 14-December-09	14.30	Put	Currency Future	3191	0	3191	0	0.00
30/06/2009	€ / R On 14-December-09	15.30	Call	Currency Future	21	0	21	0	0.00
30/06/2009	€ / R On 14-December-09	15.30	Put	Currency Future	4144	0	4144	0	0.00
30/06/2009	€ / R On 15-March-10	7.50	Call	Currency Future	3876	0	3876	0	0.00
30/06/2009	€ / R On 15-March-10	7.50	Put	Currency Future	10	0	10	0	0.00
30/06/2009	€ / R On 15-March-10	8.50	Call	Currency Future	2892	0	2892	0	0.00
30/06/2009	€ / R On 15-March-10	8.50	Put	Currency Future	27	0	27	0	0.00
30/06/2009	€ / R On 15-March-10	9.50	Call	Currency Future	1929	0	1929	0	0.00
30/06/2009	€ / R On 15-March-10	9.50	Put	Currency Future	63	0	63	0	0.00
30/06/2009	€ / R On 15-March-10	10.50	Call	Currency Future	1142	0	1142	0	0.00
30/06/2009	€ / R On 15-March-10	10.50	Put	Currency Future	277	0	277	0	0.00
30/06/2009	€ / R On 15-March-10	12.50	Call	Currency Future	397	0	397	0	0.00
30/06/2009	€ / R On 15-March-10	12.50	Put	Currency Future	1532	0	1532	0	0.00
30/06/2009	€ / R On 15-March-10	13.50	Call	Currency Future	255	0	255	0	0.00
30/06/2009	€ / R On 15-March-10	13.50	Put	Currency Future	2389	0	2389	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
30/06/2009	€ / R On 15-March-10	14.50	Call	Currency Future	162	0	162	0	0.00
30/06/2009	€ / R On 15-March-10	14.50	Put	Currency Future	3297	0	3297	0	0.00
30/06/2009	€ / R On 15-March-10	15.50	Call	Currency Future	100	0	100	0	0.00
30/06/2009	€ / R On 15-March-10	15.50	Put	Currency Future	4235	0	4235	0	0.00
30/06/2009	AL12 On 06-August-09			Index Future	317.2700	318.3520	317.2710	318.3520	0.00
30/06/2009	AL13 On 06-August-09			Index Future	244.8000	244.8420	244.8000	244.8420	7.00
30/06/2009	AL37 On 06-August-09			Index Future	276.8000	276.9820	276.7970	276.9820	0.00
30/06/2009	AL7T On 06-August-09			Index Future	311.3800	311.7700	311.3790	311.7700	0.00
30/06/2009	ALBI On 04-February-10			Index Future	300.4200	300.8830	300.4220	300.8830	0.00
30/06/2009	ALBI On 06-August-09			Index Future	289.5500	290.0490	289.5510	290.0490	587.00
30/06/2009	ALBI On 05-November-09			Index Future	294.7700	295.2770	294.7690	295.2770	0.00
30/06/2009	CRD1 On 04-February-10			Index Future	128.8500	128.8970	128.8520	128.8970	0.00
30/06/2009	CRD1 On 06-August-09			Index Future	124.2000	124.2400	124.1970	124.2400	2.00
30/06/2009	CRD1 On 05-November-09			Index Future	126.4600	126.5040	126.4600	126.5040	0.00
30/06/2009	GOVI On 04-February-10			jGovi	302.2800	302.7735	302.2800	302.7735	0.00
30/06/2009	GOVI On 06-August-09			jGovi	291.4200	291.8905	291.4150	291.8905	566.00
30/06/2009	GOVI On 05-November-09			jGovi	296.6700	297.1515	296.6670	297.1515	0.00
30/06/2009	ILBI On 06-August-09			Index Future	358.1300	358.1270	358.1270	358.1270	3.00
30/06/2009	ILBI On 05-November-09			Index Future	365.3300	365.3290	365.3290	365.3290	0.00
30/06/2009	J153 On 31-August-10			jSwap	7.9100	7.9060	0.0059	0.0058	0.00
30/06/2009	J157 On 15-September-15			jSwap	8.8600	8.8430	0.0197	0.0205	0.00
30/06/2009	J186 On 21-December-26			jSwap	8.4100	8.3840	0.0816	0.0792	0.00
30/06/2009	J201 On 22-December-14			jSwap	8.7500	8.7260	0.0539	0.0531	0.00
30/06/2009	J203 On 15-September-17			jSwap	8.9500	8.9430	0.0883	0.0877	0.00
30/06/2009	J204 On 21-December-18			jSwap	8.9300	8.9120	0.0908	0.0900	0.00
30/06/2009	J207 On 15-January-20			jSwap	9.0000	8.9870	0.0725	0.0715	0.00
30/06/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
30/06/2009	JFRA On 04-February-10			jFra	7.4700	7.4680	0.0183	0.0183	0.00
30/06/2009	JFRA On 06-May-10			jFra	7.7000	7.6890	0.0188	0.0188	0.00
30/06/2009	JFRA On 06-August-09			jFra	7.4900	7.4990	0.0183	0.0184	0.00
30/06/2009	JFRA On 05-August-10			jFra	7.8700	7.7980	0.0193	0.0191	0.00
30/06/2009	JFRA On 05-November-09			jFra	7.3500	7.3400	0.0180	0.0180	0.00
30/06/2009	JFRA On 04-November-10			jFra	8.1900	8.1750	0.0200	0.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	JN02 On 04-February-10			jNote	8.2700	8.2520	0.1510	0.1508	0.00
30/06/2009	JN02 On 06-August-09			jNote	7.9000	7.8800	0.1448	0.1445	0.00
30/06/2009	JN02 On 05-November-09			jNote	8.0600	8.0440	0.1476	0.1473	0.00
30/06/2009	JN05 On 04-February-10			jNote	8.8700	8.8480	0.3577	0.3571	0.00
30/06/2009	JN05 On 06-August-09			jNote	8.6500	8.6300	0.3512	0.3506	0.00
30/06/2009	JN05 On 05-November-09			jNote	8.7500	8.7320	0.3544	0.3537	0.00
30/06/2009	JN10 On 04-February-10			jNote	8.9300	8.9130	0.5880	0.5874	0.00
30/06/2009	JN10 On 06-August-09			jNote	8.8400	8.8290	0.5859	0.5853	0.00
30/06/2009	JN10 On 05-November-09			jNote	8.8800	8.8680	0.5872	0.5867	0.00
30/06/2009	JROD On 30-June-09			jRod	8.2400	8.2400	7.1700	8.2400	0.00
30/06/2009	JROD On 31-July-09			jRod	7.6400	7.6440	0.0007	0.0007	0.00
30/06/2009	JROD On 31-August-09			jRod	7.4300	7.4330	0.0013	0.0013	0.00
30/06/2009	JROD On 30-September-09			jRod	7.5800	7.9110	0.0009	0.0003	0.00
30/06/2009	JROD On 30-October-09			jRod	7.6200	7.6210	0.0017	0.0017	0.00
30/06/2009	JROD On 30-November-09			jRod	7.4600	7.4640	0.0025	0.0025	0.00
30/06/2009	JROD On 31-December-09			jRod	7.5100	7.7600	0.0022	0.0016	0.00
30/06/2009	OTH1 On 04-February-10			Index Future	289.7400	290.3840	289.7370	290.3840	0.00
30/06/2009	OTH1 On 06-August-09			Index Future	279.2700	279.8920	279.2680	279.8920	3.00
30/06/2009	OTH1 On 05-November-09			Index Future	284.3600	284.9920	284.3570	284.9920	0.00
30/06/2009	R153 On 06-August-09			Bond Future	7.1700	7.1590	111.6231	111.6356	0.00
30/06/2009	R153 On 05-November-09			Bond Future	5.0000	5.0000	108.7581	108.7581	0.00
30/06/2009	R153 On 06-August-09	9.75	Call	Option on Bond Future	2644	2657	2644	2657	0.00
30/06/2009	R153 On 06-August-09	9.75	Put	Option on Bond Future	11	11	11	11	0.00
30/06/2009	R153 On 05-November-09	6.50	Call	Option on Bond Future	1242	1243	1242	1243	0.00
30/06/2009	R153 On 05-November-09	6.50	Put	Option on Bond Future	21	22	21	22	0.00
30/06/2009	R153 On 06-August-09	10.00	Call	Option on Bond Future	2890	2902	2890	2902	0.00
30/06/2009	R153 On 06-August-09	10.00	Put	Option on Bond Future	6	6	6	6	0.00
30/06/2009	R157 On 04-February-10			Bond Future	8.6700	8.6490	126.5119	126.6205	0.00
30/06/2009	R157 On 06-May-10			Bond Future	8.6900	8.6680	122.2782	122.3872	0.00
30/06/2009	R157 On 06-August-09			Bond Future	8.5100	8.4860	128.8488	128.9561	8,944.00
30/06/2009	R157 On 05-November-09			Bond Future	8.6000	8.5790	124.2057	124.3139	0.00
30/06/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	1088	1122	1088	1122	0.00
30/06/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	5743	5668	5743	5668	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	R157 On 06-May-10	8.50	Call	Option on Bond Future	2724	2781	2724	2781	0.00
30/06/2009	R157 On 06-May-10	8.50	Put	Option on Bond Future	3633	3581	3633	3581	0.00
30/06/2009	R157 On 06-August-09	9.25	Call	Option on Bond Future	4090	4193	4090	4193	0.00
30/06/2009	R157 On 06-August-09	9.25	Put	Option on Bond Future	182	178	182	178	0.00
30/06/2009	R157 On 05-November-09	7.50	Call	Option on Bond Future	450	472	450	472	0.00
30/06/2009	R157 On 05-November-09	7.50	Put	Option on Bond Future	6285	6199	6285	6199	0.00
30/06/2009	R186 On 04-February-10			Bond Future	9.0400	8.9930	113.9707	114.3750	0.00
30/06/2009	R186 On 06-May-10			Bond Future	9.0600	9.0110	116.3403	116.7499	0.00
30/06/2009	R186 On 06-August-09			Bond Future	8.9500	8.9100	114.9983	115.3839	11,566.00
30/06/2009	R186 On 05-November-09			Bond Future	9.0000	8.9550	117.0632	117.4534	0.00
30/06/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	2689	2831	2689	2831	0.00
30/06/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	10435	10173	10435	10173	0.00
30/06/2009	R186 On 06-May-10	9.00	Call	Option on Bond Future	6339	6563	6339	6563	0.00
30/06/2009	R186 On 06-May-10	9.00	Put	Option on Bond Future	6851	6666	6851	6666	0.00
30/06/2009	R186 On 06-August-09	9.00	Call	Option on Bond Future	2662	2908	2662	2908	0.00
30/06/2009	R186 On 06-August-09	9.00	Put	Option on Bond Future	2183	2043	2183	2043	0.00
30/06/2009	R186 On 05-November-09	9.00	Call	Option on Bond Future	4472	4695	4472	4695	0.00
30/06/2009	R186 On 05-November-09	9.00	Put	Option on Bond Future	4434	4267	4434	4267	5,000.00
30/06/2009	R186 On 05-November-09	8.75	Call	Option on Bond Future	3371	3560	3371	3560	0.00
30/06/2009	R186 On 05-November-09	8.75	Put	Option on Bond Future	5743	5542	5743	5542	240.00
30/06/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	728	794	728	794	240.00
30/06/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	13546	13221	13546	13221	0.00
30/06/2009	R186 On 06-August-09	7.50	Call	Option on Bond Future	13	18	13	18	35.00
30/06/2009	R186 On 06-August-09	7.50	Put	Option on Bond Future	15343	14963	15343	14963	0.00
30/06/2009	R186 On 05-November-09	7.50	Call	Option on Bond Future	439	484	439	484	5,000.00
30/06/2009	R186 On 05-November-09	7.50	Put	Option on Bond Future	16086	15740	16086	15740	0.00
30/06/2009	R201 On 04-February-10			Bond Future	8.7800	8.7520	101.0860	101.1755	0.00
30/06/2009	R201 On 06-May-10			Bond Future	8.8000	8.7750	103.1904	103.2798	0.00
30/06/2009	R201 On 06-August-09			Bond Future	8.6300	8.6130	101.7222	101.8027	2.00
30/06/2009	R201 On 05-November-09			Bond Future	8.7100	8.6870	103.5489	103.6342	0.00
30/06/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	590	611	590	611	0.00
30/06/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	5705	5637	5705	5637	0.00
30/06/2009	R201 On 06-May-10	8.50	Call	Option on Bond Future	2045	2089	2045	2089	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	R201 On 06-May-10	8.50	Put	Option on Bond Future	3166	3121	3166	3121	0.00
30/06/2009	R201 On 06-August-09	9.25	Call	Option on Bond Future	2807	2883	2807	2883	0.00
30/06/2009	R201 On 06-August-09	9.25	Put	Option on Bond Future	232	228	232	228	0.00
30/06/2009	R201 On 05-November-09	7.50	Call	Option on Bond Future	321	337	321	337	0.00
30/06/2009	R201 On 05-November-09	7.50	Put	Option on Bond Future	5380	5311	5380	5311	0.00
30/06/2009	R203 On 04-February-10			Bond Future	9.1000	9.0730	98.7737	98.8892	0.00
30/06/2009	R203 On 06-May-10			Bond Future	9.1300	9.1020	96.6482	96.7659	0.00
30/06/2009	R203 On 06-August-09			Bond Future	8.9600	8.9400	99.3291	99.4341	1,570.00
30/06/2009	R203 On 05-November-09			Bond Future	9.0300	9.0090	96.9390	97.0521	0.00
30/06/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	1371	1410	1371	1410	0.00
30/06/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	6213	6137	6213	6137	0.00
30/06/2009	R203 On 06-May-10	9.00	Call	Option on Bond Future	3405	3469	3405	3469	0.00
30/06/2009	R203 On 06-May-10	9.00	Put	Option on Bond Future	4047	3993	4047	3993	0.00
30/06/2009	R203 On 06-August-09	9.25	Call	Option on Bond Future	2354	2443	2354	2443	0.00
30/06/2009	R203 On 06-August-09	9.25	Put	Option on Bond Future	763	747	763	747	0.00
30/06/2009	R203 On 05-November-09	7.50	Call	Option on Bond Future	268	283	268	283	0.00
30/06/2009	R203 On 05-November-09	7.50	Put	Option on Bond Future	8977	8879	8977	8879	0.00
30/06/2009	R204 On 04-February-10			Bond Future	9.0800	9.0630	94.5784	94.6992	0.00
30/06/2009	R204 On 06-May-10			Bond Future	9.1100	9.0900	96.5446	96.6686	0.00
30/06/2009	R204 On 06-August-09			Bond Future	8.9700	8.9470	95.0804	95.2004	730.00
30/06/2009	R204 On 05-November-09			Bond Future	9.0300	9.0080	96.7886	96.9120	0.00
30/06/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	1520	1562	1520	1562	0.00
30/06/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	6781	6703	6781	6703	0.00
30/06/2009	R204 On 06-May-10	9.00	Call	Option on Bond Future	3777	3846	3777	3846	0.00
30/06/2009	R204 On 06-May-10	9.00	Put	Option on Bond Future	4411	4355	4411	4355	0.00
30/06/2009	R204 On 06-August-09	9.25	Call	Option on Bond Future	2522	2623	2522	2623	0.00
30/06/2009	R204 On 06-August-09	9.25	Put	Option on Bond Future	845	825	845	825	0.00
30/06/2009	R204 On 05-November-09	7.50	Call	Option on Bond Future	292	308	292	308	0.00
30/06/2009	R204 On 05-November-09	7.50	Put	Option on Bond Future	9853	9746	9853	9746	0.00
30/06/2009	R206 On 04-February-10			Bond Future	8.8100	8.7990	96.2342	96.2691	0.00
30/06/2009	R206 On 06-May-10			Bond Future	8.8500	8.8340	98.2373	98.2704	0.00
30/06/2009	R206 On 06-August-09			Bond Future	8.6500	8.6380	96.4170	96.4487	1,775.00
30/06/2009	R206 On 05-November-09			Bond Future	8.7300	8.7220	98.1485	98.1821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	466	475	466	475	0.00
30/06/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	4741	4716	4741	4716	0.00
30/06/2009	R206 On 06-May-10	8.75	Call	Option on Bond Future	1965	1985	1965	1985	0.00
30/06/2009	R206 On 06-May-10	8.75	Put	Option on Bond Future	2251	2238	2251	2238	0.00
30/06/2009	R206 On 06-August-09	9.25	Call	Option on Bond Future	2298	2332	2298	2332	0.00
30/06/2009	R206 On 06-August-09	9.25	Put	Option on Bond Future	203	205	203	205	0.00
30/06/2009	R206 On 05-November-09	7.50	Call	Option on Bond Future	256	264	256	264	0.00
30/06/2009	R206 On 05-November-09	7.50	Put	Option on Bond Future	4497	4471	4497	4471	0.00
30/06/2009	R206 On 06-August-09	7.00	Call	Option on Bond Future	2	2	2	2	300.00
30/06/2009	R206 On 06-August-09	7.00	Put	Option on Bond Future	6021	5990	6021	5990	0.00
30/06/2009	R207 On 04-February-10			Bond Future	9.1700	9.1450	88.1716	88.2956	0.00
30/06/2009	R207 On 06-May-10			Bond Future	9.2000	9.1740	90.0062	90.1340	0.00
30/06/2009	R207 On 06-August-09			Bond Future	9.0600	9.0370	88.5205	88.6369	600.00
30/06/2009	R207 On 05-November-09			Bond Future	9.1100	9.0940	90.1094	90.2297	0.00
30/06/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	1523	1566	1523	1566	0.00
30/06/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	7153	7072	7153	7072	0.00
30/06/2009	R207 On 06-May-10	9.25	Call	Option on Bond Future	4391	4466	4391	4466	0.00
30/06/2009	R207 On 06-May-10	9.25	Put	Option on Bond Future	4078	4026	4078	4026	0.00
30/06/2009	R207 On 06-August-09	9.25	Call	Option on Bond Future	2229	2323	2229	2323	0.00
30/06/2009	R207 On 06-August-09	9.25	Put	Option on Bond Future	1053	1030	1053	1030	0.00
30/06/2009	R207 On 05-November-09	7.50	Call	Option on Bond Future	264	279	264	279	0.00
30/06/2009	R207 On 05-November-09	7.50	Put	Option on Bond Future	10706	10601	10706	10601	0.00
30/06/2009	R208 On 04-February-10			Bond Future	9.2400	9.2160	85.3204	85.4843	0.00
30/06/2009	R208 On 06-May-10			Bond Future	9.3200	9.2960	83.3715	83.5384	0.00
30/06/2009	R208 On 06-August-09			Bond Future	9.1300	9.1020	85.6212	85.7904	0.00
30/06/2009	R208 On 05-November-09			Bond Future	9.1800	9.1500	83.8142	83.9871	0.00
30/06/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	1893	1956	1893	1956	0.00
30/06/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	6565	6464	6565	6464	0.00
30/06/2009	R208 On 06-May-10	9.25	Call	Option on Bond Future	4141	4233	4141	4233	0.00
30/06/2009	R208 On 06-May-10	9.25	Put	Option on Bond Future	4583	4508	4583	4508	0.00
30/06/2009	R208 On 06-August-09	9.25	Call	Option on Bond Future	2014	2135	2014	2135	0.00
30/06/2009	R208 On 06-August-09	9.25	Put	Option on Bond Future	1261	1213	1261	1213	0.00
30/06/2009	R208 On 05-November-09	7.75	Call	Option on Bond Future	383	408	383	408	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	R208 On 05-November-09	7.75	Put	Option on Bond Future	9843	9695	9843	9695	0.00
30/06/2009	R209 On 04-February-10			Bond Future	8.6400	8.5790	77.6068	78.1271	0.00
30/06/2009	R209 On 06-May-10			Bond Future	8.6500	8.5820	76.0659	76.6016	0.00
30/06/2009	R209 On 06-August-09			Bond Future	8.5900	8.5320	77.9175	78.4187	4,603.00
30/06/2009	R209 On 05-November-09			Bond Future	8.6200	8.5580	76.1638	76.6785	0.00
30/06/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	1381	1508	1381	1508	2,500.00
30/06/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	11795	11402	11795	11402	0.00
30/06/2009	R209 On 06-May-10	8.50	Call	Option on Bond Future	5002	5284	5002	5284	0.00
30/06/2009	R209 On 06-May-10	8.50	Put	Option on Bond Future	6222	5968	6222	5968	0.00
30/06/2009	R209 On 06-August-09	8.75	Call	Option on Bond Future	2728	3071	2728	3071	0.00
30/06/2009	R209 On 06-August-09	8.75	Put	Option on Bond Future	1434	1275	1434	1275	0.00
30/06/2009	R209 On 05-November-09	9.75	Call	Option on Bond Future	9386	9828	9386	9828	0.00
30/06/2009	R209 On 05-November-09	9.75	Put	Option on Bond Future	928	855	928	855	2,500.00
30/06/2009	R209 On 05-November-09	7.25	Call	Option on Bond Future	417	479	417	479	0.00
30/06/2009	R209 On 05-November-09	7.25	Put	Option on Bond Future	13261	12808	13261	12808	0.00
30/06/2009	R209 On 06-August-09	8.00	Call	Option on Bond Future	410	515	410	515	1,950.00
30/06/2009	R209 On 06-August-09	8.00	Put	Option on Bond Future	5601	5206	5601	5206	0.00
30/06/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	11345	11780	11345	11780	0.00
30/06/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	1416	1331	1416	1331	0.00
30/06/2009	R209 On 05-November-09	7.00	Call	Option on Bond Future	231	270	231	270	5,000.00
30/06/2009	R209 On 05-November-09	7.00	Put	Option on Bond Future	15791	15315	15791	15315	0.00
30/06/2009	TRT1 On 04-February-10			Index Future	298.4400	298.9240	298.4350	298.9240	0.00
30/06/2009	TRT1 On 06-August-09			Index Future	287.6500	288.1230	287.6520	288.1230	100.00
30/06/2009	TRT1 On 05-November-09			Index Future	292.8900	293.3730	292.8930	293.3730	0.00
30/06/2009	ZAAD On 15-March-10			Currency Future	6.4200	6.4691	6.4186	6.4691	0.00
30/06/2009	ZAAD On 14-September-09			Currency Future	6.2900	6.3396	6.2911	6.3396	178,728.00
30/06/2009	ZAAD On 14-December-09			Currency Future	6.3600	6.4038	6.3553	6.4038	455.00
30/06/2009	ZAAD On 15-March-10	6.45	Call	Currency Future	373	403	373	403	0.00
30/06/2009	ZAAD On 15-March-10	6.45	Put	Currency Future	405	384	405	384	0.00
30/06/2009	ZAAD On 14-September-09	6.35	Call	Currency Future	168	193	168	193	0.00
30/06/2009	ZAAD On 14-September-09	6.35	Put	Currency Future	227	203	227	203	0.00
30/06/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	286	313	286	313	0.00
30/06/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	331	309	331	309	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	323	349	323	349	0.00
30/06/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	504	480	504	480	0.00
30/06/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	137	158	137	158	0.00
30/06/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	296	269	296	269	0.00
30/06/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	252	276	252	276	0.00
30/06/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	397	372	397	372	0.00
30/06/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	137	158	137	158	0.00
30/06/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	296	269	296	269	0.00
30/06/2009	ZAAD On 15-March-10	6.65	Call	Currency Future	308	333	308	333	0.00
30/06/2009	ZAAD On 15-March-10	6.65	Put	Currency Future	539	514	539	514	0.00
30/06/2009	ZAAD On 14-September-09	6.50	Call	Currency Future	124	144	124	144	0.00
30/06/2009	ZAAD On 14-September-09	6.50	Put	Currency Future	333	304	333	304	0.00
30/06/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	223	245	223	245	0.00
30/06/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	468	441	468	441	0.00
30/06/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	113	131	113	131	0.00
30/06/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	372	341	372	341	0.00
30/06/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	294	318	294	318	0.00
30/06/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	576	549	576	549	0.00
30/06/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	103	119	103	119	0.00
30/06/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	412	380	412	380	0.00
30/06/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	211	231	211	231	0.00
30/06/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	505	477	505	477	0.00
30/06/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	294	318	294	318	0.00
30/06/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	576	549	576	549	0.00
30/06/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	113	131	113	131	0.00
30/06/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	372	341	372	341	0.00
30/06/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	211	231	211	231	0.00
30/06/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	505	477	505	477	0.00
30/06/2009	ZAAD On 15-March-10	6.55	Call	Currency Future	339	366	339	366	0.00
30/06/2009	ZAAD On 15-March-10	6.55	Put	Currency Future	470	447	470	447	0.00
30/06/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	323	349	323	349	0.00
30/06/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	504	480	504	480	0.00
30/06/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	237	260	237	260	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	432	406	432	406	0.00
30/06/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	103	119	103	119	0.00
30/06/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	412	380	412	380	0.00
30/06/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	199	218	199	218	0.00
30/06/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	543	514	543	514	0.00
30/06/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	94	109	94	109	0.00
30/06/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	453	420	453	420	0.00
30/06/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	199	218	199	218	0.00
30/06/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	543	514	543	514	0.00
30/06/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	237	260	237	260	0.00
30/06/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	432	406	432	406	0.00
30/06/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	151	175	151	175	0.00
30/06/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	260	235	260	235	0.00
30/06/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	268	294	268	294	0.00
30/06/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	363	340	363	340	0.00
30/06/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	94	109	94	109	0.00
30/06/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	453	420	453	420	0.00
30/06/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	151	175	151	175	0.00
30/06/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	260	235	260	235	0.00
30/06/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	286	313	286	313	0.00
30/06/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	331	309	331	309	0.00
30/06/2009	ZAAD On 14-September-09	6.25	Call	Currency Future	207	236	207	236	0.00
30/06/2009	ZAAD On 14-September-09	6.25	Put	Currency Future	166	147	166	147	0.00
30/06/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	325	354	325	354	0.00
30/06/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	269	250	269	250	0.00
30/06/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	325	354	325	354	0.00
30/06/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	269	250	269	250	0.00
30/06/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	230	263	230	263	0.00
30/06/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	139	123	139	123	0.00
30/06/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	346	377	346	377	0.00
30/06/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	241	223	241	223	0.00
30/06/2009	ZAAD On 14-September-09	6.75	Call	Currency Future	75	92	75	92	0.00
30/06/2009	ZAAD On 14-September-09	6.75	Put	Currency Future	534	502	534	502	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	146	166	146	166	0.00
30/06/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	691	662	691	662	0.00
30/06/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	86	100	86	100	0.00
30/06/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	495	460	495	460	0.00
30/06/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	188	206	188	206	0.00
30/06/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	582	552	582	552	0.00
30/06/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	173	195	173	195	0.00
30/06/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	618	591	618	591	0.00
30/06/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	173	195	173	195	0.00
30/06/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	618	591	618	591	0.00
30/06/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	86	100	86	100	0.00
30/06/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	495	460	495	460	0.00
30/06/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	66	81	66	81	0.00
30/06/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	575	541	575	541	0.00
30/06/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	159	180	159	180	0.00
30/06/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	654	626	654	626	0.00
30/06/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	66	81	66	81	0.00
30/06/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	575	541	575	541	0.00
30/06/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	49	61	49	61	0.00
30/06/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	658	622	658	622	0.00
30/06/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	146	166	146	166	0.00
30/06/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	691	662	691	662	0.00
30/06/2009	ZAAD On 14-September-09	7.00	Call	Currency Future	36	46	36	46	0.00
30/06/2009	ZAAD On 14-September-09	7.00	Put	Currency Future	745	707	745	707	0.00
30/06/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	49	61	49	61	0.00
30/06/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	658	622	658	622	0.00
30/06/2009	ZAAD On 14-September-09	6.85	Call	Currency Future	57	70	57	70	0.00
30/06/2009	ZAAD On 14-September-09	6.85	Put	Currency Future	616	581	616	581	0.00
30/06/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	42	53	42	53	0.00
30/06/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	701	664	701	664	0.00
30/06/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	31	40	31	40	0.00
30/06/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	790	750	790	750	0.00
30/06/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	42	53	42	53	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	701	664	701	664	0.00
30/06/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	31	40	31	40	0.00
30/06/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	790	750	790	750	0.00
30/06/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	22	29	22	29	0.00
30/06/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	881	840	881	840	0.00
30/06/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	26	34	26	34	0.00
30/06/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	835	795	835	795	0.00
30/06/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	26	34	26	34	0.00
30/06/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	835	795	835	795	0.00
30/06/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	19	25	19	25	0.00
30/06/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	928	886	928	886	0.00
30/06/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	14	18	14	18	0.00
30/06/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	1022	979	1022	979	0.00
30/06/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	22	29	22	29	0.00
30/06/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	881	840	881	840	0.00
30/06/2009	ZAAD On 14-September-09	7.25	Call	Currency Future	16	22	16	22	0.00
30/06/2009	ZAAD On 14-September-09	7.25	Put	Currency Future	975	932	975	932	0.00
30/06/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	14	18	14	18	0.00
30/06/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	1022	979	1022	979	0.00
30/06/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	9	13	9	13	0.00
30/06/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	1118	1073	1118	1073	0.00
30/06/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	19	25	19	25	0.00
30/06/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	928	886	928	886	0.00
30/06/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	9	13	9	13	0.00
30/06/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	1118	1073	1118	1073	0.00
30/06/2009	ZAAD On 14-September-09	7.50	Call	Currency Future	7	9	7	9	0.00
30/06/2009	ZAAD On 14-September-09	7.50	Put	Currency Future	1215	1170	1215	1170	0.00
30/06/2009	ZAAD On 14-September-09	7.35	Call	Currency Future	11	15	11	15	0.00
30/06/2009	ZAAD On 14-September-09	7.35	Put	Currency Future	1070	1026	1070	1026	0.00
30/06/2009	ZAAD On 14-September-09	7.45	Call	Currency Future	8	11	8	11	0.00
30/06/2009	ZAAD On 14-September-09	7.45	Put	Currency Future	1167	1121	1167	1121	0.00
30/06/2009	ZAAD On 14-September-09	7.55	Call	Currency Future	5	8	5	8	0.00
30/06/2009	ZAAD On 14-September-09	7.55	Put	Currency Future	1264	1218	1264	1218	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	186	214	186	214	0.00
30/06/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	195	174	195	174	0.00
30/06/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	123	141	123	141	0.00
30/06/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	768	737	768	737	0.00
30/06/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	103	119	103	119	0.00
30/06/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	848	815	848	815	0.00
30/06/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	86	100	86	100	0.00
30/06/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	931	896	931	896	0.00
30/06/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	71	84	71	84	0.00
30/06/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	1016	980	1016	980	0.00
30/06/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	305	333	305	333	0.00
30/06/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	300	279	300	279	0.00
30/06/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	134	153	134	153	0.00
30/06/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	729	699	729	699	0.00
30/06/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	113	130	113	130	0.00
30/06/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	808	776	808	776	0.00
30/06/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	94	109	94	109	0.00
30/06/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	889	855	889	855	0.00
30/06/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	268	294	268	294	0.00
30/06/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	363	340	363	340	0.00
30/06/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	134	153	134	153	0.00
30/06/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	729	699	729	699	0.00
30/06/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	94	109	94	109	0.00
30/06/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	889	855	889	855	0.00
30/06/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	78	91	78	91	0.00
30/06/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	973	938	973	938	0.00
30/06/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	230	263	230	263	0.00
30/06/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	139	123	139	123	0.00
30/06/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	113	130	113	130	0.00
30/06/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	808	776	808	776	0.00
30/06/2009	ZAAD On 14-September-09	0.75	Call	Currency Future	5541	5590	5541	5590	0.00
30/06/2009	ZAAD On 14-September-09	0.75	Put	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-September-09	2.25	Call	Currency Future	4041	4090	4041	4090	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	ZAAD On 14-September-09	2.25	Put	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-September-09	3.75	Call	Currency Future	2541	2590	2541	2590	0.00
30/06/2009	ZAAD On 14-September-09	3.75	Put	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-September-09	5.25	Call	Currency Future	1042	1090	1042	1090	0.00
30/06/2009	ZAAD On 14-September-09	5.25	Put	Currency Future	1	1	1	1	0.00
30/06/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1959	1911	1959	1911	0.00
30/06/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	3459	3410	3459	3410	0.00
30/06/2009	ZAAD On 14-September-09	11.25	Call	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-September-09	11.25	Put	Currency Future	4959	4910	4959	4910	0.00
30/06/2009	ZAAD On 14-September-09	12.75	Call	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-September-09	12.75	Put	Currency Future	6459	6410	6459	6410	0.00
30/06/2009	ZAAD On 14-December-09	0.85	Call	Currency Future	5505	5554	5505	5554	0.00
30/06/2009	ZAAD On 14-December-09	0.85	Put	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-December-09	2.35	Call	Currency Future	4005	4054	4005	4054	0.00
30/06/2009	ZAAD On 14-December-09	2.35	Put	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-December-09	3.85	Call	Currency Future	2505	2554	2505	2554	0.00
30/06/2009	ZAAD On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	1021	1069	1021	1069	0.00
30/06/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	16	15	16	15	0.00
30/06/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	8	10	8	10	0.00
30/06/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	2002	1956	2002	1956	0.00
30/06/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	3495	3446	3495	3446	0.00
30/06/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	4995	4946	4995	4946	0.00
30/06/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	6495	6446	6495	6446	0.00
30/06/2009	ZAAD On 14-September-09	0.55	Call	Currency Future	5741	5790	5741	5790	0.00
30/06/2009	ZAAD On 14-September-09	0.55	Put	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-September-09	2.05	Call	Currency Future	4241	4290	4241	4290	0.00
30/06/2009	ZAAD On 14-September-09	2.05	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	ZAAD On 14-September-09	3.55	Call	Currency Future	2741	2790	2741	2790	0.00
30/06/2009	ZAAD On 14-September-09	3.55	Put	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-September-09	5.05	Call	Currency Future	1241	1290	1241	1290	0.00
30/06/2009	ZAAD On 14-September-09	5.05	Put	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-September-09	8.05	Call	Currency Future	1	1	1	1	0.00
30/06/2009	ZAAD On 14-September-09	8.05	Put	Currency Future	1760	1712	1760	1712	0.00
30/06/2009	ZAAD On 14-September-09	9.55	Call	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-September-09	9.55	Put	Currency Future	3259	3210	3259	3210	0.00
30/06/2009	ZAAD On 14-September-09	11.05	Call	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-September-09	11.05	Put	Currency Future	4759	4710	4759	4710	0.00
30/06/2009	ZAAD On 14-September-09	12.55	Call	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-September-09	12.55	Put	Currency Future	6259	6210	6259	6210	0.00
30/06/2009	ZAAD On 14-December-09	0.60	Call	Currency Future	5755	5804	5755	5804	0.00
30/06/2009	ZAAD On 14-December-09	0.60	Put	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-December-09	2.10	Call	Currency Future	4255	4304	4255	4304	0.00
30/06/2009	ZAAD On 14-December-09	2.10	Put	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-December-09	3.60	Call	Currency Future	2755	2804	2755	2804	0.00
30/06/2009	ZAAD On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	1260	1309	1260	1309	0.00
30/06/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	5	5	5	5	0.00
30/06/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	13	17	13	17	0.00
30/06/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	1758	1713	1758	1713	0.00
30/06/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	3245	3197	3245	3197	0.00
30/06/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	4745	4696	4745	4696	0.00
30/06/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	6245	6196	6245	6196	0.00
30/06/2009	ZAAD On 14-September-09	0.50	Call	Currency Future	5791	5840	5791	5840	0.00
30/06/2009	ZAAD On 14-September-09	0.50	Put	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-September-09	2.00	Call	Currency Future	4291	4340	4291	4340	0.00
30/06/2009	ZAAD On 14-September-09	2.00	Put	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-September-09	3.50	Call	Currency Future	2791	2840	2791	2840	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	ZAAD On 14-September-09	3.50	Put	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-September-09	5.00	Call	Currency Future	1291	1340	1291	1340	0.00
30/06/2009	ZAAD On 14-September-09	5.00	Put	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	1	1	1	1	0.00
30/06/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1710	1662	1710	1662	0.00
30/06/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	3209	3160	3209	3160	0.00
30/06/2009	ZAAD On 14-September-09	11.00	Call	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-September-09	11.00	Put	Currency Future	4709	4660	4709	4660	0.00
30/06/2009	ZAAD On 14-September-09	12.50	Call	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-September-09	12.50	Put	Currency Future	6209	6160	6209	6160	0.00
30/06/2009	ZAAD On 14-December-09	0.55	Call	Currency Future	5805	5854	5805	5854	0.00
30/06/2009	ZAAD On 14-December-09	0.55	Put	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-December-09	2.05	Call	Currency Future	4305	4354	4305	4354	0.00
30/06/2009	ZAAD On 14-December-09	2.05	Put	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-December-09	3.55	Call	Currency Future	2805	2854	2805	2854	0.00
30/06/2009	ZAAD On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-December-09	5.05	Call	Currency Future	1309	1358	1309	1358	0.00
30/06/2009	ZAAD On 14-December-09	5.05	Put	Currency Future	4	4	4	4	0.00
30/06/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	15	19	15	19	0.00
30/06/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	1710	1665	1710	1665	0.00
30/06/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	0	1	0	1	0.00
30/06/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	3195	3147	3195	3147	0.00
30/06/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	4695	4646	4695	4646	0.00
30/06/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	0	0	0	0	0.00
30/06/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	6195	6146	6195	6146	0.00
30/06/2009	ZAAD On 14-September-09	6.05	Call	Currency Future	320	360	320	360	0.00
30/06/2009	ZAAD On 14-September-09	6.05	Put	Currency Future	79	70	79	70	0.00
30/06/2009	ZAAD On 14-September-09	6.15	Call	Currency Future	257	292	257	292	0.00
30/06/2009	ZAAD On 14-September-09	6.15	Put	Currency Future	116	102	116	102	0.00
30/06/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	423	458	423	458	0.00
30/06/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	167	155	167	155	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	369	402	369	402	0.00
30/06/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	214	198	214	198	0.00
30/06/2009	ZAAD On 14-September-09	5.80	Call	Currency Future	517	563	517	563	0.00
30/06/2009	ZAAD On 14-September-09	5.80	Put	Currency Future	26	23	26	23	0.00
30/06/2009	ZAAD On 14-September-09	5.90	Call	Currency Future	433	477	433	477	0.00
30/06/2009	ZAAD On 14-September-09	5.90	Put	Currency Future	42	37	42	37	0.00
30/06/2009	ZAAD On 14-September-09	6.00	Call	Currency Future	356	397	356	397	0.00
30/06/2009	ZAAD On 14-September-09	6.00	Put	Currency Future	65	57	65	57	0.00
30/06/2009	ZAAD On 14-September-09	6.10	Call	Currency Future	287	325	287	325	0.00
30/06/2009	ZAAD On 14-September-09	6.10	Put	Currency Future	96	85	96	85	0.00
30/06/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	554	596	554	596	0.00
30/06/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	99	92	99	92	0.00
30/06/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	484	523	484	523	0.00
30/06/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	129	120	129	120	0.00
30/06/2009	ZAAD On 14-September-09	5.85	Call	Currency Future	474	519	474	519	0.00
30/06/2009	ZAAD On 14-September-09	5.85	Put	Currency Future	33	30	33	30	0.00
30/06/2009	ZAAD On 14-September-09	5.95	Call	Currency Future	394	436	394	436	0.00
30/06/2009	ZAAD On 14-September-09	5.95	Put	Currency Future	52	46	52	46	0.00
30/06/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	395	429	395	429	0.00
30/06/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	189	176	189	176	0.00
30/06/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	369	402	369	402	0.00
30/06/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	214	198	214	198	0.00
30/06/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	186	214	186	214	0.00
30/06/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	195	174	195	174	0.00
30/06/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	452	490	452	490	0.00
30/06/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	147	136	147	136	0.00
30/06/2009	ZAAD On 14-September-09	6.10	Call	Currency Future	287	325	287	325	0.00
30/06/2009	ZAAD On 14-September-09	6.10	Put	Currency Future	96	85	96	85	0.00
30/06/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	305	333	305	333	0.00
30/06/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	300	279	300	279	0.00
30/06/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	159	180	159	180	0.00
30/06/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	654	626	654	626	0.00
30/06/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	432	465	432	465	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	313	295	313	295	0.00
30/06/2009	ZAAD On 15-March-10	6.40	Call	Currency Future	392	422	392	422	0.00
30/06/2009	ZAAD On 15-March-10	6.40	Put	Currency Future	374	353	374	353	0.00
30/06/2009	ZAAD On 15-March-10	6.50	Call	Currency Future	355	384	355	384	0.00
30/06/2009	ZAAD On 15-March-10	6.50	Put	Currency Future	437	415	437	415	0.00
30/06/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	269	291	269	291	0.00
30/06/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	650	622	650	622	0.00
30/06/2009	ZAAD On 15-March-10	6.90	Call	Currency Future	237	262	237	262	0.00
30/06/2009	ZAAD On 15-March-10	6.90	Put	Currency Future	719	693	719	693	0.00
30/06/2009	ZAAD On 15-March-10	7.00	Call	Currency Future	209	232	209	232	0.00
30/06/2009	ZAAD On 15-March-10	7.00	Put	Currency Future	790	763	790	763	0.00
30/06/2009	ZAAD On 15-March-10	7.10	Call	Currency Future	183	204	183	204	0.00
30/06/2009	ZAAD On 15-March-10	7.10	Put	Currency Future	864	835	864	835	0.00
30/06/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	477	512	477	512	0.00
30/06/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	258	243	258	243	0.00
30/06/2009	ZAAD On 15-March-10	6.15	Call	Currency Future	502	539	502	539	0.00
30/06/2009	ZAAD On 15-March-10	6.15	Put	Currency Future	233	219	233	219	0.00
30/06/2009	ZAAD On 15-March-10	6.25	Call	Currency Future	454	487	454	487	0.00
30/06/2009	ZAAD On 15-March-10	6.25	Put	Currency Future	285	268	285	268	0.00
30/06/2009	ZAAD On 15-March-10	6.35	Call	Currency Future	411	443	411	443	0.00
30/06/2009	ZAAD On 15-March-10	6.35	Put	Currency Future	343	324	343	324	0.00
30/06/2009	ZAAD On 15-March-10	6.75	Call	Currency Future	281	304	281	304	0.00
30/06/2009	ZAAD On 15-March-10	6.75	Put	Currency Future	612	585	612	585	0.00
30/06/2009	ZAAD On 15-March-10	6.85	Call	Currency Future	253	279	253	279	0.00
30/06/2009	ZAAD On 15-March-10	6.85	Put	Currency Future	684	660	684	660	0.00
30/06/2009	ZAAD On 15-March-10	6.95	Call	Currency Future	222	247	222	247	0.00
30/06/2009	ZAAD On 15-March-10	6.95	Put	Currency Future	754	728	754	728	0.00
30/06/2009	ZAAD On 14-September-09	5.95	Call	Currency Future	394	0	394	0	0.00
30/06/2009	ZAAD On 14-September-09	5.95	Put	Currency Future	52	0	52	0	0.00
30/06/2009	ZAAD On 15-March-10	6.05	Call	Currency Future	558	0	558	0	0.00
30/06/2009	ZAAD On 15-March-10	6.05	Put	Currency Future	189	0	189	0	0.00