



Derivatives Weekly Statistics Report

From 2009/08/10 To 2009/08/14

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 15-March-10			Currency Future	8.3900	8.3406	8.3909	8.3406	2841.00
14/08/2009	\$ / R On 14-June-10			Currency Future	8.5200	8.4727	8.5183	8.4727	360.00
14/08/2009	\$ / R On 14-September-09			Currency Future	8.1300	8.0689	8.1269	8.0689	261277.00
14/08/2009	\$ / R On 14-December-09			Currency Future	8.2600	8.2054	8.2603	8.2054	84759.00
14/08/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	956	921	956	921	0.00
14/08/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	215	231	215	231	0.00
14/08/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	580	557	580	557	0.00
14/08/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	539	566	539	566	0.00
14/08/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	251	244	251	244	0.00
14/08/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1511	1553	1511	1553	0.00
14/08/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	321	312	321	312	0.00
14/08/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	1803	1839	1803	1839	0.00
14/08/2009	\$ / R On 14-June-10	7.60	Call	Currency Future	1156	1125	1156	1125	0.00
14/08/2009	\$ / R On 14-June-10	7.60	Put	Currency Future	238	253	238	253	0.00
14/08/2009	\$ / R On 14-June-10	8.40	Call	Currency Future	728	706	728	706	0.00
14/08/2009	\$ / R On 14-June-10	8.40	Put	Currency Future	610	634	610	634	0.00
14/08/2009	\$ / R On 14-June-10	8.45	Call	Currency Future	707	686	707	686	0.00
14/08/2009	\$ / R On 14-June-10	8.45	Put	Currency Future	639	663	639	663	0.00
14/08/2009	\$ / R On 14-September-09	7.85	Call	Currency Future	373	336	373	336	0.00
14/08/2009	\$ / R On 14-September-09	7.85	Put	Currency Future	97	117	97	117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-September-09	8.05	Call	Currency Future	248	220	248	220	0.00
14/08/2009	\$ / R On 14-September-09	8.05	Put	Currency Future	171	201	171	201	0.00
14/08/2009	\$ / R On 14-September-09	8.20	Call	Currency Future	180	162	180	162	110.00
14/08/2009	\$ / R On 14-September-09	8.20	Put	Currency Future	253	293	253	293	140.00
14/08/2009	\$ / R On 14-September-09	8.60	Call	Currency Future	77	70	77	70	0.00
14/08/2009	\$ / R On 14-September-09	8.60	Put	Currency Future	550	601	550	601	0.00
14/08/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	732	694	732	694	0.00
14/08/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	172	189	172	189	0.00
14/08/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	448	421	448	421	87.00
14/08/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	387	415	387	415	0.00
14/08/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	425	401	425	401	0.00
14/08/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	414	446	414	446	0.00
14/08/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	178	169	178	169	0.00
14/08/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1118	1164	1118	1164	0.00
14/08/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	559	538	559	538	0.00
14/08/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	568	597	568	597	0.00
14/08/2009	\$ / R On 14-June-10	8.55	Call	Currency Future	668	649	668	649	0.00
14/08/2009	\$ / R On 14-June-10	8.55	Put	Currency Future	700	726	700	726	0.00
14/08/2009	\$ / R On 14-September-09	8.15	Call	Currency Future	200	179	200	179	25.00
14/08/2009	\$ / R On 14-September-09	8.15	Put	Currency Future	223	260	223	260	25.00
14/08/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	448	421	448	421	0.00
14/08/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	387	415	387	415	0.00
14/08/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	522	502	522	502	0.00
14/08/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	631	662	631	662	0.00
14/08/2009	\$ / R On 14-June-10	8.65	Call	Currency Future	632	614	632	614	0.00
14/08/2009	\$ / R On 14-June-10	8.65	Put	Currency Future	764	791	764	791	0.00
14/08/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	386	365	386	365	50.00
14/08/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	476	509	476	509	0.00
14/08/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	687	667	687	667	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	669	694	669	694	0.00
14/08/2009	\$ / R On 14-September-09	7.60	Call	Currency Future	568	521	568	521	13157.00
14/08/2009	\$ / R On 14-September-09	7.60	Put	Currency Future	41	52	41	52	200.00
14/08/2009	\$ / R On 14-September-09	8.10	Call	Currency Future	221	198	221	198	0.00
14/08/2009	\$ / R On 14-September-09	8.10	Put	Currency Future	194	230	194	230	0.00
14/08/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	601	578	601	578	0.00
14/08/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	510	537	510	537	0.00
14/08/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	121	118	121	118	18074.00
14/08/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	2780	2828	2780	2828	0.00
14/08/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	647	622	647	622	0.00
14/08/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	456	481	456	481	0.00
14/08/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	340	328	340	328	18074.00
14/08/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1099	1138	1099	1138	0.00
14/08/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	139	135	139	135	29334.00
14/08/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	3771	3813	3771	3813	0.00
14/08/2009	\$ / R On 14-June-10	8.30	Call	Currency Future	772	749	772	749	0.00
14/08/2009	\$ / R On 14-June-10	8.30	Put	Currency Future	554	576	554	576	0.00
14/08/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	426	414	426	414	2738.00
14/08/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1308	1341	1308	1341	0.00
14/08/2009	\$ / R On 14-September-09	7.90	Call	Currency Future	339	304	339	304	0.00
14/08/2009	\$ / R On 14-September-09	7.90	Put	Currency Future	112	135	112	135	25.00
14/08/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	12	11	12	11	9676.00
14/08/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	4752	4806	4752	4806	0.00
14/08/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	522	492	522	492	0.00
14/08/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	312	337	312	337	0.00
14/08/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	721	694	721	694	0.00
14/08/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	381	403	381	403	0.00
14/08/2009	\$ / R On 14-June-10	8.20	Call	Currency Future	818	794	818	794	0.00
14/08/2009	\$ / R On 14-June-10	8.20	Put	Currency Future	500	522	500	522	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-September-09	7.80	Call	Currency Future	409	370	409	370	0.00
14/08/2009	\$ / R On 14-September-09	7.80	Put	Currency Future	82	101	82	101	0.00
14/08/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	64	61	64	61	260.00
14/08/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2354	2406	2354	2406	0.00
14/08/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	21	20	21	20	1184.00
14/08/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4061	4115	4061	4115	0.00
14/08/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	606	573	606	573	0.00
14/08/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	246	267	246	267	0.00
14/08/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	103	98	103	98	11185.00
14/08/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	1742	1793	1742	1793	0.00
14/08/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	671	645	671	645	0.00
14/08/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	430	454	430	454	0.00
14/08/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	1032	1003	1032	1003	21795.00
14/08/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	313	331	313	331	0.00
14/08/2009	\$ / R On 14-June-10	8.25	Call	Currency Future	795	771	795	771	0.00
14/08/2009	\$ / R On 14-June-10	8.25	Put	Currency Future	527	549	527	549	0.00
14/08/2009	\$ / R On 14-June-10	9.20	Call	Currency Future	472	458	472	458	21795.00
14/08/2009	\$ / R On 14-June-10	9.20	Put	Currency Future	1153	1185	1153	1185	0.00
14/08/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	549	518	549	518	0.00
14/08/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	289	313	289	313	0.00
14/08/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	624	599	624	599	0.00
14/08/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	483	509	483	509	0.00
14/08/2009	\$ / R On 14-June-10	8.35	Call	Currency Future	750	727	750	727	0.00
14/08/2009	\$ / R On 14-June-10	8.35	Put	Currency Future	582	605	582	605	0.00
14/08/2009	\$ / R On 14-September-09	7.95	Call	Currency Future	307	274	307	274	0.00
14/08/2009	\$ / R On 14-September-09	7.95	Put	Currency Future	130	155	130	155	0.00
14/08/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	496	467	496	467	0.00
14/08/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	336	362	336	362	0.00
14/08/2009	\$ / R On 14-September-09	7.95	Call	Currency Future	307	274	307	274	0.00

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14/08/2009	\$ / R On 14-September-09	7.95	Put	Currency Future	130	155	130	155	140.00
14/08/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	522	492	522	492	0.00
14/08/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	312	337	312	337	0.00
14/08/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	696	669	696	669	0.00
14/08/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	405	428	405	428	0.00
14/08/2009	\$ / R On 14-September-09	7.45	Call	Currency Future	699	648	699	648	0.00
14/08/2009	\$ / R On 14-September-09	7.45	Put	Currency Future	22	29	22	29	0.00
14/08/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	447	405	447	405	0.00
14/08/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	70	86	70	86	0.00
14/08/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	162	146	162	146	0.00
14/08/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	285	327	285	327	0.00
14/08/2009	\$ / R On 14-December-09	7.35	Call	Currency Future	991	946	991	946	0.00
14/08/2009	\$ / R On 14-December-09	7.35	Put	Currency Future	81	91	81	91	0.00
14/08/2009	\$ / R On 14-December-09	7.85	Call	Currency Future	636	602	636	602	0.00
14/08/2009	\$ / R On 14-December-09	7.85	Put	Currency Future	226	246	226	246	0.00
14/08/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	254	240	254	240	75.00
14/08/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	793	835	793	835	0.00
14/08/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	654	604	654	604	0.00
14/08/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	27	35	27	35	0.00
14/08/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	748	719	748	719	0.00
14/08/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	357	379	357	379	0.00
14/08/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	843	818	843	818	0.00
14/08/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	474	495	474	495	0.00
14/08/2009	\$ / R On 14-September-09	8.30	Call	Currency Future	146	131	146	131	2054.00
14/08/2009	\$ / R On 14-September-09	8.30	Put	Currency Future	319	362	319	362	0.00
14/08/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	577	545	577	545	200.00
14/08/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	267	289	267	289	0.00
14/08/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	63	57	63	57	0.00
14/08/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	636	688	636	688	0.00

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14/08/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	278	263	278	263	0.00
14/08/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	718	758	718	758	0.00
14/08/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	472	444	472	444	0.00
14/08/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	361	388	361	388	0.00
14/08/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	540	520	540	520	0.00
14/08/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	599	629	599	629	0.00
14/08/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	650	631	650	631	0.00
14/08/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	732	758	732	758	0.00
14/08/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	405	383	405	383	0.00
14/08/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	445	477	445	477	0.00
14/08/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	71	70	71	70	28101.00
14/08/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	3980	4030	3980	4030	0.00
14/08/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	504	485	504	485	0.00
14/08/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	663	695	663	695	0.00
14/08/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	225	218	225	218	28101.00
14/08/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1684	1727	1684	1727	0.00
14/08/2009	\$ / R On 14-June-10	8.70	Call	Currency Future	615	597	615	597	0.00
14/08/2009	\$ / R On 14-June-10	8.70	Put	Currency Future	797	824	797	824	0.00
14/08/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	368	348	368	348	247.00
14/08/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	508	543	508	543	0.00
14/08/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	471	454	471	454	0.00
14/08/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	730	763	730	763	0.00
14/08/2009	\$ / R On 14-June-10	8.80	Call	Currency Future	583	565	583	565	0.00
14/08/2009	\$ / R On 14-June-10	8.80	Put	Currency Future	864	893	864	893	0.00
14/08/2009	\$ / R On 14-September-09	8.35	Call	Currency Future	131	118	131	118	0.00
14/08/2009	\$ / R On 14-September-09	8.35	Put	Currency Future	355	399	355	399	0.00
14/08/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	335	317	335	317	0.00
14/08/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	575	611	575	611	0.00
14/08/2009	\$ / R On 14-September-09	8.40	Call	Currency Future	118	106	118	106	25.00

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14/08/2009	\$ / R On 14-September-09	8.40	Put	Currency Future	391	438	391	438	0.00
14/08/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	320	302	320	302	0.00
14/08/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	609	647	609	647	0.00
14/08/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	487	469	487	469	0.00
14/08/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	696	729	696	729	0.00
14/08/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	599	581	599	581	0.00
14/08/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	830	858	830	858	0.00
14/08/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	351	332	351	332	0.00
14/08/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	541	576	541	576	0.00
14/08/2009	\$ / R On 14-September-09	8.00	Call	Currency Future	276	246	276	246	2000.00
14/08/2009	\$ / R On 14-September-09	8.00	Put	Currency Future	150	177	150	177	0.00
14/08/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	577	545	577	545	0.00
14/08/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	267	289	267	289	0.00
14/08/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	405	383	405	383	0.00
14/08/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	445	477	445	477	0.00
14/08/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	351	332	351	332	0.00
14/08/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	541	576	541	576	0.00
14/08/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	386	365	386	365	0.00
14/08/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	476	509	476	509	0.00
14/08/2009	\$ / R On 14-September-09	8.95	Call	Currency Future	37	34	37	34	200.00
14/08/2009	\$ / R On 14-September-09	8.95	Put	Currency Future	861	915	861	915	0.00
14/08/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	106	96	106	96	140.00
14/08/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	429	477	429	477	0.00
14/08/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	96	86	96	86	30.00
14/08/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	469	517	469	517	0.00
14/08/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	139	132	139	132	3000.00
14/08/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	1379	1427	1379	1427	0.00
14/08/2009	\$ / R On 14-September-09	7.25	Call	Currency Future	886	831	886	831	0.00
14/08/2009	\$ / R On 14-September-09	7.25	Put	Currency Future	9	12	9	12	2000.00

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14/08/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	56	51	56	51	15157.00
14/08/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	680	732	680	732	0.00
14/08/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	456	439	456	439	0.00
14/08/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	765	798	765	798	0.00
14/08/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	106	96	106	96	0.00
14/08/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	429	477	429	477	0.00
14/08/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	320	302	320	302	0.00
14/08/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	609	647	609	647	0.00
14/08/2009	\$ / R On 14-June-10	8.85	Call	Currency Future	567	550	567	550	0.00
14/08/2009	\$ / R On 14-June-10	8.85	Put	Currency Future	899	928	899	928	0.00
14/08/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	305	288	305	288	0.00
14/08/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	645	683	645	683	0.00
14/08/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	441	425	441	425	0.00
14/08/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	800	834	800	834	0.00
14/08/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	305	288	305	288	0.00
14/08/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	645	683	645	683	0.00
14/08/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	399	385	399	385	0.00
14/08/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	908	944	908	944	0.00
14/08/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	524	508	524	508	0.00
14/08/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1005	1035	1005	1035	0.00
14/08/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	266	251	266	251	0.00
14/08/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	755	796	755	796	0.00
14/08/2009	\$ / R On 14-June-10	8.90	Call	Currency Future	552	536	552	536	0.00
14/08/2009	\$ / R On 14-June-10	8.90	Put	Currency Future	934	963	934	963	0.00
14/08/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	291	275	291	275	0.00
14/08/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	681	720	681	720	0.00
14/08/2009	\$ / R On 14-June-10	9.05	Call	Currency Future	510	495	510	495	0.00
14/08/2009	\$ / R On 14-June-10	9.05	Put	Currency Future	1042	1072	1042	1072	0.00
14/08/2009	\$ / R On 14-September-09	8.65	Call	Currency Future	70	63	70	63	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-September-09	8.65	Put	Currency Future	593	644	593	644	0.00
14/08/2009	\$ / R On 15-March-10	9.05	Call	Currency Future	362	349	362	349	0.00
14/08/2009	\$ / R On 15-March-10	9.05	Put	Currency Future	1021	1059	1021	1059	0.00
14/08/2009	\$ / R On 14-September-09	8.80	Call	Currency Future	51	46	51	46	0.00
14/08/2009	\$ / R On 14-September-09	8.80	Put	Currency Future	724	778	724	778	0.00
14/08/2009	\$ / R On 14-December-09	7.40	Call	Currency Future	952	907	952	907	13513.00
14/08/2009	\$ / R On 14-December-09	7.40	Put	Currency Future	91	102	91	102	0.00
14/08/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	232	219	232	219	13513.00
14/08/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	872	914	872	914	0.00
14/08/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	222	210	222	210	0.00
14/08/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	911	955	911	955	0.00
14/08/2009	\$ / R On 14-June-10	9.15	Call	Currency Future	484	470	484	470	21978.00
14/08/2009	\$ / R On 14-June-10	9.15	Put	Currency Future	1116	1147	1116	1147	0.00
14/08/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	232	219	232	219	0.00
14/08/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	872	914	872	914	0.00
14/08/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	386	372	386	372	0.00
14/08/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	945	982	945	982	0.00
14/08/2009	\$ / R On 14-June-10	9.10	Call	Currency Future	497	482	497	482	0.00
14/08/2009	\$ / R On 14-June-10	9.10	Put	Currency Future	1079	1109	1079	1109	0.00
14/08/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	63	57	63	57	0.00
14/08/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	636	688	636	688	0.00
14/08/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	243	229	243	229	0.00
14/08/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	832	874	832	874	0.00
14/08/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	412	398	412	398	0.00
14/08/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	871	907	871	907	0.00
14/08/2009	\$ / R On 14-June-10	8.95	Call	Currency Future	538	522	538	522	0.00
14/08/2009	\$ / R On 14-June-10	8.95	Put	Currency Future	969	999	969	999	0.00
14/08/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	278	263	278	263	0.00
14/08/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	718	758	718	758	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-September-09	8.55	Call	Currency Future	86	78	86	78	0.00
14/08/2009	\$ / R On 14-September-09	8.55	Put	Currency Future	509	559	509	559	0.00
14/08/2009	\$ / R On 14-September-09	8.90	Call	Currency Future	41	38	41	38	0.00
14/08/2009	\$ / R On 14-September-09	8.90	Put	Currency Future	815	869	815	869	0.00
14/08/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	212	201	212	201	0.00
14/08/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	952	995	952	995	0.00
14/08/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	310	299	310	299	0.00
14/08/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1219	1259	1219	1259	0.00
14/08/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	31	28	31	28	0.00
14/08/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	954	1009	954	1009	0.00
14/08/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	186	176	186	176	0.00
14/08/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	1076	1121	1076	1121	0.00
14/08/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	291	282	291	282	0.00
14/08/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1300	1341	1300	1341	0.00
14/08/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	406	394	406	394	0.00
14/08/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	1388	1421	1388	1421	0.00
14/08/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	23	21	23	21	0.00
14/08/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	1096	1152	1096	1152	0.00
14/08/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	164	156	164	156	0.00
14/08/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1204	1250	1204	1250	0.00
14/08/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	266	258	266	258	0.00
14/08/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1426	1467	1426	1467	0.00
14/08/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	378	366	378	366	0.00
14/08/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	1509	1544	1509	1544	0.00
14/08/2009	\$ / R On 14-September-09	9.30	Call	Currency Future	19	18	19	18	0.00
14/08/2009	\$ / R On 14-September-09	9.30	Put	Currency Future	1192	1249	1192	1249	0.00
14/08/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	151	143	151	143	0.00
14/08/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	1291	1338	1291	1338	0.00
14/08/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	145	138	145	138	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1335	1382	1335	1382	0.00
14/08/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	283	273	283	273	0.00
14/08/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1342	1383	1342	1383	0.00
14/08/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	396	384	396	384	0.00
14/08/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1428	1462	1428	1462	0.00
14/08/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	164	156	164	156	0.00
14/08/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1204	1250	1204	1250	0.00
14/08/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	251	244	251	244	0.00
14/08/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1511	1553	1511	1553	0.00
14/08/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	360	350	360	350	0.00
14/08/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	1592	1627	1592	1627	0.00
14/08/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	16	15	16	15	0.00
14/08/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1289	1346	1289	1346	0.00
14/08/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	134	127	134	127	0.00
14/08/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	1423	1472	1423	1472	0.00
14/08/2009	\$ / R On 14-June-10	9.60	Call	Currency Future	387	375	387	375	0.00
14/08/2009	\$ / R On 14-June-10	9.60	Put	Currency Future	1468	1503	1468	1503	0.00
14/08/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	98	96	98	96	0.00
14/08/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3207	3256	3207	3256	0.00
14/08/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	151	147	151	147	21978.00
14/08/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	3533	3574	3533	3574	0.00
14/08/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	17	16	17	16	0.00
14/08/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	1240	1297	1240	1297	0.00
14/08/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	145	138	145	138	0.00
14/08/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1335	1382	1335	1382	0.00
14/08/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	259	251	259	251	0.00
14/08/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1468	1510	1468	1510	0.00
14/08/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	369	358	369	358	0.00
14/08/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	1550	1585	1550	1585	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	219	212	219	212	0.00
14/08/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1728	1772	1728	1772	0.00
14/08/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	10	9	10	9	0.00
14/08/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1533	1590	1533	1590	0.00
14/08/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	110	105	110	105	0.00
14/08/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	1650	1700	1650	1700	0.00
14/08/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	202	196	202	196	0.00
14/08/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1861	1906	1861	1906	0.00
14/08/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	301	292	301	292	0.00
14/08/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	1933	1970	1933	1970	0.00
14/08/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	2	1	2	1	1000.00
14/08/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	2275	2333	2275	2333	0.00
14/08/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	7	6	7	6	0.00
14/08/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	1680	1737	1680	1737	0.00
14/08/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	178	173	178	173	0.00
14/08/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2087	2133	2087	2133	0.00
14/08/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	271	263	271	263	0.00
14/08/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2153	2191	2153	2191	0.00
14/08/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	4	3	4	3	0.00
14/08/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	1927	1984	1927	1984	0.00
14/08/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	86	83	86	83	0.00
14/08/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	1976	2027	1976	2027	0.00
14/08/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	197	191	197	191	0.00
14/08/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1906	1951	1906	1951	0.00
14/08/2009	\$ / R On 14-June-10	10.20	Call	Currency Future	295	286	295	286	0.00
14/08/2009	\$ / R On 14-June-10	10.20	Put	Currency Future	1976	2013	1976	2013	0.00
14/08/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	6	6	6	6	0.00
14/08/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	1729	1787	1729	1787	0.00
14/08/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	95	91	95	91	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	1835	1886	1835	1886	0.00
14/08/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	213	207	213	207	0.00
14/08/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1772	1816	1772	1816	0.00
14/08/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	314	305	314	305	0.00
14/08/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	1846	1882	1846	1882	0.00
14/08/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	9	8	9	8	0.00
14/08/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	1582	1639	1582	1639	0.00
14/08/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	106	102	106	102	0.00
14/08/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	1696	1746	1696	1746	0.00
14/08/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	426	414	426	414	26596.00
14/08/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1308	1341	1308	1341	0.00
14/08/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	213	207	213	207	0.00
14/08/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1772	1816	1772	1816	0.00
14/08/2009	\$ / R On 14-September-09	9.75	Call	Currency Future	8	7	8	7	0.00
14/08/2009	\$ / R On 14-September-09	9.75	Put	Currency Future	1631	1688	1631	1688	0.00
14/08/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	106	102	106	102	0.00
14/08/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	1696	1746	1696	1746	0.00
14/08/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	192	186	192	186	0.00
14/08/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1951	1996	1951	1996	0.00
14/08/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	5	5	5	5	0.00
14/08/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	1778	1836	1778	1836	0.00
14/08/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	92	88	92	88	0.00
14/08/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	1882	1933	1882	1933	0.00
14/08/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	192	186	192	186	0.00
14/08/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	1951	1996	1951	1996	0.00
14/08/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	5	5	5	5	0.00
14/08/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	1778	1836	1778	1836	0.00
14/08/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	160	156	160	156	0.00
14/08/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	2269	2315	2269	2315	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-September-09	10.25	Call	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 14-September-09	10.25	Put	Currency Future	2125	2183	2125	2183	0.00
14/08/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	75	71	75	71	0.00
14/08/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	2164	2216	2164	2216	0.00
14/08/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	156	152	156	152	0.00
14/08/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2315	2361	2315	2361	0.00
14/08/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	2175	2233	2175	2233	0.00
14/08/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	69	66	69	66	0.00
14/08/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	2259	2311	2259	2311	0.00
14/08/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	165	160	165	160	0.00
14/08/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	2224	2270	2224	2270	0.00
14/08/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	2225	2283	2225	2283	0.00
14/08/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	152	148	152	148	0.00
14/08/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2361	2407	2361	2407	0.00
14/08/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	2225	2283	2225	2283	0.00
14/08/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	66	64	66	64	0.00
14/08/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	2306	2358	2306	2358	0.00
14/08/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	141	137	141	137	0.00
14/08/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	2500	2546	2500	2546	0.00
14/08/2009	\$ / R On 14-September-09	10.50	Call	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-September-09	10.50	Put	Currency Future	2374	2432	2374	2432	0.00
14/08/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	62	59	62	59	0.00
14/08/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	2401	2454	2401	2454	0.00
14/08/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	124	121	124	121	0.00
14/08/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	2733	2780	2733	2780	0.00
14/08/2009	\$ / R On 14-September-09	10.70	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
14/08/2009	\$ / R On 14-September-09	10.70	Put	Currency Future	2574	2632	2574	2632	0.00
14/08/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	53	51	53	51	0.00
14/08/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2593	2646	2593	2646	0.00
14/08/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	110	108	110	108	0.00
14/08/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	2969	3017	2969	3017	0.00
14/08/2009	\$ / R On 14-September-09	10.95	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	10.95	Put	Currency Future	2824	2881	2824	2881	0.00
14/08/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	45	43	45	43	0.00
14/08/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	2835	2888	2835	2888	0.00
14/08/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	113	110	113	110	0.00
14/08/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	2922	2969	2922	2969	0.00
14/08/2009	\$ / R On 14-September-09	13.00	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	13.00	Put	Currency Future	4873	4931	4873	4931	0.00
14/08/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	1	0	1	0	0.00
14/08/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	2724	2782	2724	2782	0.00
14/08/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	46	45	46	45	0.00
14/08/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	2786	2839	2786	2839	0.00
14/08/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	118	115	118	115	0.00
14/08/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	2827	2875	2827	2875	0.00
14/08/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	2674	2732	2674	2732	0.00
14/08/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	50	48	50	48	0.00
14/08/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	2689	2742	2689	2742	0.00
14/08/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	115	113	115	113	0.00
14/08/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	2875	2922	2875	2922	0.00
14/08/2009	\$ / R On 14-September-09	10.75	Call	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-September-09	10.75	Put	Currency Future	2624	2682	2624	2682	0.00
14/08/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	134	130	134	130	0.00
14/08/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2593	2640	2593	2640	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-September-09	10.45	Call	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-September-09	10.45	Put	Currency Future	2324	2382	2324	2382	0.00
14/08/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	3	2	3	2	0.00
14/08/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	2076	2133	2076	2133	0.00
14/08/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	77	74	77	74	0.00
14/08/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	2117	2169	2117	2169	0.00
14/08/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	72	69	72	69	0.00
14/08/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	2211	2263	2211	2263	0.00
14/08/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	137	134	137	134	0.00
14/08/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2546	2593	2546	2593	0.00
14/08/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	59	57	59	57	0.00
14/08/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	2449	2502	2449	2502	0.00
14/08/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2474	2532	2474	2532	0.00
14/08/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	55	53	55	53	0.00
14/08/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	2545	2598	2545	2598	0.00
14/08/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2524	2582	2524	2582	0.00
14/08/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	53	51	53	51	0.00
14/08/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2593	2646	2593	2646	0.00
14/08/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	127	124	127	124	0.00
14/08/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	2686	2733	2686	2733	0.00
14/08/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	121	118	121	118	0.00
14/08/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	2780	2828	2780	2828	0.00
14/08/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	130	127	130	127	0.00
14/08/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2639	2686	2639	2686	0.00
14/08/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	144	140	144	140	0.00
14/08/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	2453	2500	2453	2500	0.00
14/08/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	3	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	1976	2034	1976	2034	0.00
14/08/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	83	80	83	80	0.00
14/08/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2023	2075	2023	2075	0.00
14/08/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	152	148	152	148	0.00
14/08/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2361	2407	2361	2407	0.00
14/08/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	5	4	5	4	0.00
14/08/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	1828	1885	1828	1885	0.00
14/08/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	89	85	89	85	0.00
14/08/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	1929	1980	1929	1980	0.00
14/08/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	137	134	137	134	0.00
14/08/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2546	2593	2546	2593	0.00
14/08/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	3	3	3	3	0.00
14/08/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	2026	2084	2026	2084	0.00
14/08/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	108	105	108	105	0.00
14/08/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3017	3065	3017	3065	0.00
14/08/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	101	99	101	99	0.00
14/08/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	3150	3198	3150	3198	0.00
14/08/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	105	103	105	103	0.00
14/08/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3064	3112	3064	3112	0.00
14/08/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	64	61	64	61	9530.00
14/08/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2354	2406	2354	2406	0.00
14/08/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	105	103	105	103	0.00
14/08/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3064	3112	3064	3112	0.00
14/08/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2424	2482	2424	2482	0.00
14/08/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	57	55	57	55	0.00
14/08/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	2497	2550	2497	2550	0.00
14/08/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	103	101	103	101	0.00
14/08/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3112	3160	3112	3160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2474	2532	2474	2532	0.00
14/08/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	92	90	92	90	0.00
14/08/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3351	3400	3351	3400	0.00
14/08/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	101	98	101	98	0.00
14/08/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3160	3208	3160	3208	0.00
14/08/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	88	87	88	87	0.00
14/08/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3447	3496	3447	3496	0.00
14/08/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	1	0	1	0	0.00
14/08/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	2724	2782	2724	2782	0.00
14/08/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	96	94	96	94	0.00
14/08/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3255	3304	3255	3304	0.00
14/08/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	94	92	94	92	0.00
14/08/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3303	3352	3303	3352	0.00
14/08/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2424	2482	2424	2482	0.00
14/08/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	2175	2233	2175	2233	0.00
14/08/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	3	2	3	2	0.00
14/08/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	2076	2133	2076	2133	0.00
14/08/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	4	4	4	4	0.00
14/08/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	1877	1935	1877	1935	0.00
14/08/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	89	85	89	85	0.00
14/08/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	1929	1980	1929	1980	0.00
14/08/2009	\$ / R On 14-September-09	11.30	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.30	Put	Currency Future	3173	3231	3173	3231	0.00
14/08/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	42	40	42	40	0.00
14/08/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	2932	2985	2932	2985	0.00
14/08/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	43	42	43	42	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	2883	2936	2883	2936	0.00
14/08/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	38	37	38	37	0.00
14/08/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3078	3131	3078	3131	0.00
14/08/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	41	39	41	39	0.00
14/08/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	2980	3034	2980	3034	0.00
14/08/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	21	20	21	20	10100.00
14/08/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4061	4115	4061	4115	0.00
14/08/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	32	31	32	31	0.00
14/08/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	3371	3425	3371	3425	0.00
14/08/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	34	32	34	32	0.00
14/08/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	3273	3327	3273	3327	0.00
14/08/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	25	24	25	24	0.00
14/08/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	3765	3819	3765	3819	0.00
14/08/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	19	19	19	19	0.00
14/08/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	4159	4213	4159	4213	0.00
14/08/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	14	13	14	13	0.00
14/08/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4554	4608	4554	4608	0.00
14/08/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	10	10	10	10	0.00
14/08/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	4950	5004	4950	5004	0.00
14/08/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	27	26	27	26	0.00
14/08/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	3666	3720	3666	3720	0.00
14/08/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	15	15	15	15	0.00
14/08/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	4455	4509	4455	4509	0.00
14/08/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	11	11	11	11	0.00
14/08/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	4851	4905	4851	4905	0.00
14/08/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	194	184	194	184	0.00
14/08/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1034	1079	1034	1079	0.00
14/08/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	119	114	119	114	0.00
14/08/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	1559	1608	1559	1608	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	24	23	24	23	0.00
14/08/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	3864	3918	3864	3918	0.00
14/08/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	9	9	9	9	0.00
14/08/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	5049	5104	5049	5104	0.00
14/08/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	129	123	129	123	0.00
14/08/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	1468	1517	1468	1517	0.00
14/08/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	83	80	83	80	0.00
14/08/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2023	2075	2023	2075	0.00
14/08/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	36	34	36	34	0.00
14/08/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	3175	3229	3175	3229	0.00
14/08/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	17	16	17	16	0.00
14/08/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	4356	4410	4356	4410	0.00
14/08/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	254	240	254	240	0.00
14/08/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	793	835	793	835	0.00
14/08/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	28	27	28	27	0.00
14/08/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3568	3622	3568	3622	0.00
14/08/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	7	7	7	7	0.00
14/08/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	5347	5402	5347	5402	0.00
14/08/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	18	17	18	17	0.00
14/08/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	4258	4312	4258	4312	0.00
14/08/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	11	11	11	11	0.00
14/08/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	4851	4905	4851	4905	0.00
14/08/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	7	7	7	7	0.00
14/08/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	5447	5501	5447	5501	0.00
14/08/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	30	29	30	29	0.00
14/08/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	3470	3523	3470	3523	0.00
14/08/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	13	12	13	12	0.00
14/08/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	4653	4707	4653	4707	0.00
14/08/2009	\$ / R On 14-December-09	13.50	Call	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
14/08/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	5248	5302	5248	5302	0.00
14/08/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	23	22	23	22	0.00
14/08/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	3962	4017	3962	4017	0.00
14/08/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	14	13	14	13	0.00
14/08/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4554	4608	4554	4608	0.00
14/08/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	9	8	9	8	0.00
14/08/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	5148	5203	5148	5203	0.00
14/08/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	157	149	157	149	0.00
14/08/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	1247	1294	1247	1294	0.00
14/08/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	99	95	99	95	0.00
14/08/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	1789	1839	1789	1839	0.00
14/08/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	29	28	29	28	0.00
14/08/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	3519	3573	3519	3573	0.00
14/08/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	20	19	20	19	0.00
14/08/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4110	4164	4110	4164	0.00
14/08/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	12	12	12	12	0.00
14/08/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	4702	4757	4702	4757	0.00
14/08/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	8	7	8	7	0.00
14/08/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	5297	5352	5297	5352	0.00
14/08/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	28	27	28	27	0.00
14/08/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3568	3622	3568	3622	0.00
14/08/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	171	162	171	162	0.00
14/08/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1161	1207	1161	1207	0.00
14/08/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	45	43	45	43	0.00
14/08/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	2835	2888	2835	2888	0.00
14/08/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	31	30	31	30	0.00
14/08/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3420	3474	3420	3474	0.00
14/08/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	22	21	22	21	0.00
14/08/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	4012	4066	4012	4066	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	14	13	14	13	0.00
14/08/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	4603	4658	4603	4658	0.00
14/08/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	194	184	194	184	0.00
14/08/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1034	1079	1034	1079	0.00
14/08/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	24	23	24	23	0.00
14/08/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	3864	3918	3864	3918	0.00
14/08/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	238	230	238	230	0.00
14/08/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1597	1640	1597	1640	0.00
14/08/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	202	196	202	196	0.00
14/08/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	1861	1906	1861	1906	0.00
14/08/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	182	177	182	177	0.00
14/08/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	2041	2087	2041	2087	0.00
14/08/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	173	169	173	169	0.00
14/08/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2133	2178	2133	2178	0.00
14/08/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	64	63	64	63	0.00
14/08/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4223	4272	4223	4272	0.00
14/08/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	115	109	115	109	0.00
14/08/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	1604	1654	1604	1654	0.00
14/08/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	48	46	48	46	0.00
14/08/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	2738	2791	2738	2791	0.00
14/08/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	33	31	33	31	0.00
14/08/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3322	3376	3322	3376	0.00
14/08/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	23	23	23	23	0.00
14/08/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	3913	3967	3913	3967	0.00
14/08/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	10	9	10	9	0.00
14/08/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	5000	5054	5000	5054	0.00
14/08/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	274	266	274	266	0.00
14/08/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1384	1425	1384	1425	0.00
14/08/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	94	92	94	92	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3303	3352	3303	3352	0.00
14/08/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	41	40	41	40	0.00
14/08/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	5350	5399	5350	5399	0.00
14/08/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	38	37	38	37	0.00
14/08/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3078	3131	3078	3131	0.00
14/08/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	11	10	11	10	0.00
14/08/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1484	1541	1484	1541	0.00
14/08/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	9	8	9	8	0.00
14/08/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	1582	1639	1582	1639	0.00
14/08/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	7	6	7	6	0.00
14/08/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	1680	1737	1680	1737	0.00
14/08/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	2	1	2	1	0.00
14/08/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	2275	2333	2275	2333	0.00
14/08/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	300	290	300	290	0.00
14/08/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1259	1300	1259	1300	0.00
14/08/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	134	130	134	130	0.00
14/08/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2593	2640	2593	2640	0.00
14/08/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	43	42	43	42	0.00
14/08/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	5202	5252	5202	5252	0.00
14/08/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	12	11	12	11	0.00
14/08/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1435	1493	1435	1493	0.00
14/08/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	10	9	10	9	0.00
14/08/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1533	1590	1533	1590	0.00
14/08/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	319	308	319	308	0.00
14/08/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1178	1218	1178	1218	0.00
14/08/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	45	44	45	44	0.00
14/08/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	5104	5153	5104	5153	0.00
14/08/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	767	727	767	727	0.00
14/08/2009	\$ / R On 14-December-09	7.65	Put	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
14/08/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	243	229	243	229	0.00
14/08/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	832	874	832	874	0.00
14/08/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	39	38	39	38	0.00
14/08/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	3029	3082	3029	3082	0.00
14/08/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	27	26	27	26	0.00
14/08/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	3617	3671	3617	3671	0.00
14/08/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	13	12	13	12	0.00
14/08/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	1386	1444	1386	1444	0.00
14/08/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	329	318	329	318	0.00
14/08/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1138	1177	1138	1177	0.00
14/08/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	118	115	118	115	0.00
14/08/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	2827	2875	2827	2875	0.00
14/08/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	45	45	45	45	0.00
14/08/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	5055	5104	5055	5104	0.00
14/08/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	802	761	802	761	0.00
14/08/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	141	156	141	156	0.00
14/08/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	351	339	351	339	0.00
14/08/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1060	1098	1060	1098	0.00
14/08/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	47	46	47	46	0.00
14/08/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	4956	5006	4956	5006	0.00
14/08/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	178	169	178	169	0.00
14/08/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1118	1164	1118	1164	0.00
14/08/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	3	3	3	3	0.00
14/08/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	1976	2034	1976	2034	0.00
14/08/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	37	36	37	36	0.00
14/08/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	3127	3180	3127	3180	0.00
14/08/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	26	25	26	25	0.00
14/08/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	3716	3770	3716	3770	0.00
14/08/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	17	16	17	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	4307	4361	4307	4361	0.00
14/08/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	7	6	7	6	0.00
14/08/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	5496	5551	5496	5551	0.00
14/08/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	2774	2832	2774	2832	0.00
14/08/2009	\$ / R On 14-September-09	11.00	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.00	Put	Currency Future	2873	2931	2873	2931	0.00
14/08/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	85	83	85	83	0.00
14/08/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3544	3593	3544	3593	0.00
14/08/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	37	37	37	37	0.00
14/08/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	5596	5646	5596	5646	0.00
14/08/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	27	26	27	26	0.00
14/08/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	3666	3720	3666	3720	0.00
14/08/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	3	3	3	3	0.00
14/08/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	2026	2084	2026	2084	0.00
14/08/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	244	237	244	237	0.00
14/08/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1553	1596	1553	1596	0.00
14/08/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	90	88	90	88	0.00
14/08/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3399	3448	3399	3448	0.00
14/08/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	87	85	87	85	0.00
14/08/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3496	3544	3496	3544	0.00
14/08/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	38	37	38	37	0.00
14/08/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	5547	5597	5547	5597	0.00
14/08/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	6	6	6	6	0.00
14/08/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	5646	5700	5646	5700	0.00
14/08/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	2923	2981	2923	2981	0.00
14/08/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	3023	3081	3023	3081	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	85	83	85	83	0.00
14/08/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3544	3593	3544	3593	0.00
14/08/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	81	80	81	80	0.00
14/08/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	3641	3689	3641	3689	0.00
14/08/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	78	77	78	77	0.00
14/08/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	3737	3786	3737	3786	0.00
14/08/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	35	34	35	34	0.00
14/08/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	5794	5844	5794	5844	0.00
14/08/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	6	6	6	6	0.00
14/08/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	5546	5601	5546	5601	0.00
14/08/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	231	224	231	224	0.00
14/08/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1640	1683	1640	1683	0.00
14/08/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	108	105	108	105	0.00
14/08/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3017	3065	3017	3065	0.00
14/08/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	87	85	87	85	0.00
14/08/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3496	3544	3496	3544	0.00
14/08/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	83	82	83	82	0.00
14/08/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3592	3641	3592	3641	0.00
14/08/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	37	36	37	36	0.00
14/08/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	5646	5695	5646	5695	0.00
14/08/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	27	26	27	26	0.00
14/08/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	3617	3671	3617	3671	0.00
14/08/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	19	18	19	18	0.00
14/08/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	4208	4262	4208	4262	0.00
14/08/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	7	7	7	7	0.00
14/08/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	5397	5452	5397	5452	0.00
14/08/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	2674	2732	2674	2732	0.00
14/08/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	39	39	39	39	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	5448	5498	5448	5498	0.00
14/08/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	6	5	6	5	0.00
14/08/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	5745	5800	5745	5800	0.00
14/08/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	2923	2981	2923	2981	0.00
14/08/2009	\$ / R On 14-September-09	11.25	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.25	Put	Currency Future	3123	3181	3123	3181	0.00
14/08/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	2774	2832	2774	2832	0.00
14/08/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	2973	3031	2973	3031	0.00
14/08/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	310	299	310	299	0.00
14/08/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1219	1259	1219	1259	0.00
14/08/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	44	43	44	43	0.00
14/08/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	5153	5202	5153	5202	0.00
14/08/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	732	694	732	694	0.00
14/08/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	172	189	172	189	0.00
14/08/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	426	411	426	411	0.00
14/08/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	835	870	835	870	0.00
14/08/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	49	48	49	48	0.00
14/08/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	4858	4908	4858	4908	0.00
14/08/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	4	3	4	3	0.00
14/08/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	1927	1984	1927	1984	0.00
14/08/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	386	372	386	372	0.00
14/08/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	945	982	945	982	0.00
14/08/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	148	144	148	144	0.00
14/08/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2407	2454	2407	2454	0.00
14/08/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	115	113	115	113	0.00
14/08/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	2875	2922	2875	2922	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	46	45	46	45	0.00
14/08/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	5005	5055	5005	5055	0.00
14/08/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	130	127	130	127	0.00
14/08/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2639	2686	2639	2686	0.00
14/08/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	103	101	103	101	0.00
14/08/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3112	3160	3112	3160	0.00
14/08/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	42	41	42	41	0.00
14/08/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	5251	5301	5251	5301	0.00
14/08/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	156	152	156	152	0.00
14/08/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2315	2361	2315	2361	0.00
14/08/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	148	144	148	144	0.00
14/08/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2407	2454	2407	2454	0.00
14/08/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	48	47	48	47	0.00
14/08/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	4907	4957	4907	4957	0.00
14/08/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	374	361	374	361	0.00
14/08/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	983	1020	983	1020	0.00
14/08/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	2973	3031	2973	3031	0.00
14/08/2009	\$ / R On 14-September-09	11.20	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.20	Put	Currency Future	3073	3131	3073	3131	0.00
14/08/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	41	41	41	41	0.00
14/08/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	5300	5350	5300	5350	0.00
14/08/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	31	30	31	30	0.00
14/08/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3420	3474	3420	3474	0.00
14/08/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	14	13	14	13	0.00
14/08/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	4603	4658	4603	4658	0.00
14/08/2009	\$ / R On 14-December-09	14.05	Call	Currency Future	5	5	5	5	0.00
14/08/2009	\$ / R On 14-December-09	14.05	Put	Currency Future	5795	5850	5795	5850	0.00
14/08/2009	\$ / R On 14-September-09	10.65	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
14/08/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2524	2582	2524	2582	0.00
14/08/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	3023	3081	3023	3081	0.00
14/08/2009	\$ / R On 14-September-09	11.35	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.35	Put	Currency Future	3223	3281	3223	3281	0.00
14/08/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	50	49	50	49	0.00
14/08/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	4809	4859	4809	4859	0.00
14/08/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	169	164	169	164	0.00
14/08/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	2178	2224	2178	2224	0.00
14/08/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	53	52	53	52	0.00
14/08/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	4662	4712	4662	4712	0.00
14/08/2009	\$ / R On 14-December-09	13.45	Call	Currency Future	8	8	8	8	0.00
14/08/2009	\$ / R On 14-December-09	13.45	Put	Currency Future	5198	5253	5198	5253	0.00
14/08/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	173	169	173	169	0.00
14/08/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2133	2178	2133	2178	0.00
14/08/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	54	53	54	53	0.00
14/08/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	4613	4663	4613	4663	0.00
14/08/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	699	662	699	662	0.00
14/08/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	189	207	189	207	0.00
14/08/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	9	9	9	9	0.00
14/08/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5099	5153	5099	5153	0.00
14/08/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	57	55	57	55	0.00
14/08/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4516	4565	4516	4565	0.00
14/08/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	187	182	187	182	0.00
14/08/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1996	2041	1996	2041	0.00
14/08/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	178	173	178	173	0.00
14/08/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2087	2133	2087	2133	0.00
14/08/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	55	54	55	54	0.00
14/08/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	4565	4614	4565	4614	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	207	201	207	201	0.00
14/08/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1816	1861	1816	1861	0.00
14/08/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	66	64	66	64	0.00
14/08/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4175	4224	4175	4224	0.00
14/08/2009	\$ / R On 14-December-09	7.25	Call	Currency Future	1073	1026	1073	1026	0.00
14/08/2009	\$ / R On 14-December-09	7.25	Put	Currency Future	63	71	63	71	0.00
14/08/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	291	275	291	275	0.00
14/08/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	681	720	681	720	0.00
14/08/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	16	15	16	15	0.00
14/08/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4406	4460	4406	4460	0.00
14/08/2009	\$ / R On 14-December-09	13.05	Call	Currency Future	12	11	12	11	0.00
14/08/2009	\$ / R On 14-December-09	13.05	Put	Currency Future	4801	4856	4801	4856	0.00
14/08/2009	\$ / R On 14-September-09	9.15	Call	Currency Future	25	23	25	23	0.00
14/08/2009	\$ / R On 14-September-09	9.15	Put	Currency Future	1048	1104	1048	1104	0.00
14/08/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	15	14	15	14	0.00
14/08/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1338	1395	1338	1395	0.00
14/08/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	12	11	12	11	0.00
14/08/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1435	1493	1435	1493	0.00
14/08/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	231	224	231	224	0.00
14/08/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1640	1683	1640	1683	0.00
14/08/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	69	67	69	67	0.00
14/08/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	4078	4127	4078	4127	0.00
14/08/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	1117	1068	1117	1068	0.00
14/08/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	57	62	57	62	0.00
14/08/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	28	26	28	26	0.00
14/08/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	1001	1057	1001	1057	0.00
14/08/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	16	15	16	15	0.00
14/08/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1289	1346	1289	1346	0.00
14/08/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	775	745	775	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
14/08/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	334	355	334	355	0.00
14/08/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	70	69	70	69	0.00
14/08/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4029	4078	4029	4078	0.00
14/08/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	919	893	919	893	0.00
14/08/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	401	420	401	420	0.00
14/08/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	352	342	352	342	0.00
14/08/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1634	1669	1634	1669	0.00
14/08/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	336	326	336	326	0.00
14/08/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1718	1754	1718	1754	0.00
14/08/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	308	299	308	299	0.00
14/08/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	1889	1926	1889	1926	0.00
14/08/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	282	274	282	274	0.00
14/08/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2064	2102	2064	2102	0.00
14/08/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	129	125	129	125	0.00
14/08/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	4010	4052	4010	4052	0.00
14/08/2009	\$ / R On 14-June-10	8.05	Call	Currency Future	893	867	893	867	0.00
14/08/2009	\$ / R On 14-June-10	8.05	Put	Currency Future	425	445	425	445	0.00
14/08/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	344	334	344	334	0.00
14/08/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1676	1711	1676	1711	0.00
14/08/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	329	319	329	319	0.00
14/08/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	1760	1796	1760	1796	0.00
14/08/2009	\$ / R On 14-June-10	10.25	Call	Currency Future	288	280	288	280	0.00
14/08/2009	\$ / R On 14-June-10	10.25	Put	Currency Future	2020	2057	2020	2057	0.00
14/08/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	277	269	277	269	0.00
14/08/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2108	2146	2108	2146	0.00
14/08/2009	\$ / R On 14-June-10	12.45	Call	Currency Future	127	123	127	123	0.00
14/08/2009	\$ / R On 14-June-10	12.45	Put	Currency Future	4059	4101	4059	4101	0.00
14/08/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	21	19	21	19	0.00
14/08/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	1144	1201	1144	1201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	336	326	336	326	0.00
14/08/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1718	1754	1718	1754	0.00
14/08/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	282	274	282	274	0.00
14/08/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2064	2102	2064	2102	0.00
14/08/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	260	252	260	252	0.00
14/08/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	2242	2280	2242	2280	0.00
14/08/2009	\$ / R On 14-June-10	12.60	Call	Currency Future	121	117	121	117	0.00
14/08/2009	\$ / R On 14-June-10	12.60	Put	Currency Future	4202	4244	4202	4244	0.00
14/08/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	838	796	838	796	0.00
14/08/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	127	141	127	141	0.00
14/08/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	222	210	222	210	0.00
14/08/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	911	955	911	955	0.00
14/08/2009	\$ / R On 14-December-09	10.85	Call	Currency Future	52	49	52	49	0.00
14/08/2009	\$ / R On 14-December-09	10.85	Put	Currency Future	2641	2694	2641	2694	0.00
14/08/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	33	31	33	31	0.00
14/08/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3322	3376	3322	3376	0.00
14/08/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	9	9	9	9	0.00
14/08/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5099	5153	5099	5153	0.00
14/08/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	15	14	15	14	0.00
14/08/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1338	1395	1338	1395	0.00
14/08/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	6	6	6	6	0.00
14/08/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	1729	1787	1729	1787	0.00
14/08/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	5	4	5	4	0.00
14/08/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	1828	1885	1828	1885	0.00
14/08/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	197	191	197	191	0.00
14/08/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	1906	1951	1906	1951	0.00
14/08/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	187	182	187	182	0.00
14/08/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	1996	2041	1996	2041	0.00
14/08/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	60	59	60	59	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4369	4419	4369	4419	0.00
14/08/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	314	305	314	305	0.00
14/08/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	1846	1882	1846	1882	0.00
14/08/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	277	269	277	269	0.00
14/08/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2108	2146	2108	2146	0.00
14/08/2009	\$ / R On 14-June-10	10.45	Call	Currency Future	266	258	266	258	0.00
14/08/2009	\$ / R On 14-June-10	10.45	Put	Currency Future	2197	2235	2197	2235	0.00
14/08/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	255	247	255	247	0.00
14/08/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	2286	2324	2286	2324	0.00
14/08/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	244	236	244	236	0.00
14/08/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	2376	2414	2376	2414	0.00
14/08/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	115	111	115	111	0.00
14/08/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	4346	4389	4346	4389	0.00
14/08/2009	\$ / R On 14-December-09	7.30	Call	Currency Future	1032	986	1032	986	0.00
14/08/2009	\$ / R On 14-December-09	7.30	Put	Currency Future	72	80	72	80	0.00
14/08/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	23	21	23	21	0.00
14/08/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	1096	1152	1096	1152	0.00
14/08/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	11	10	11	10	0.00
14/08/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1484	1541	1484	1541	0.00
14/08/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	225	218	225	218	0.00
14/08/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1684	1727	1684	1727	0.00
14/08/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	67	66	67	66	0.00
14/08/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4126	4175	4126	4175	0.00
14/08/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	344	334	344	334	0.00
14/08/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1676	1711	1676	1711	0.00
14/08/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	123	119	123	119	0.00
14/08/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	4155	4196	4155	4196	0.00
14/08/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	803	773	803	773	0.00
14/08/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	312	332	312	332	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	244	237	244	237	0.00
14/08/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1553	1596	1553	1596	0.00
14/08/2009	\$ / R On 14-December-09	6.90	Call	Currency Future	1391	1339	1391	1339	0.00
14/08/2009	\$ / R On 14-December-09	6.90	Put	Currency Future	31	34	31	34	0.00
14/08/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	732	694	732	694	0.00
14/08/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	172	189	172	189	0.00
14/08/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	283	273	283	273	0.00
14/08/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1342	1383	1342	1383	0.00
14/08/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	70	69	70	69	0.00
14/08/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4029	4078	4029	4078	0.00
14/08/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	1062	1033	1062	1033	0.00
14/08/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	293	310	293	310	0.00
14/08/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	416	404	416	404	0.00
14/08/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1348	1381	1348	1381	0.00
14/08/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	329	319	329	319	0.00
14/08/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	1760	1796	1760	1796	0.00
14/08/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	31	28	31	28	0.00
14/08/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	954	1009	954	1009	0.00
14/08/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	989	954	989	954	0.00
14/08/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	198	213	198	213	0.00
14/08/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	1092	1063	1092	1063	0.00
14/08/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	274	290	274	290	0.00
14/08/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	352	342	352	342	0.00
14/08/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1634	1669	1634	1669	0.00
14/08/2009	\$ / R On 14-June-10	12.20	Call	Currency Future	137	133	137	133	0.00
14/08/2009	\$ / R On 14-June-10	12.20	Put	Currency Future	3819	3860	3819	3860	0.00
14/08/2009	\$ / R On 14-December-09	6.85	Call	Currency Future	1438	1386	1438	1386	0.00
14/08/2009	\$ / R On 14-December-09	6.85	Put	Currency Future	28	30	28	30	0.00
14/08/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	86	83	86	83	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	1976	2027	1976	2027	0.00
14/08/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	1023	987	1023	987	0.00
14/08/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	182	196	182	196	0.00
14/08/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	300	290	300	290	0.00
14/08/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1259	1300	1259	1300	0.00
14/08/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	73	71	73	71	0.00
14/08/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	3932	3981	3932	3981	0.00
14/08/2009	\$ / R On 14-June-10	7.65	Call	Currency Future	1124	1094	1124	1094	0.00
14/08/2009	\$ / R On 14-June-10	7.65	Put	Currency Future	256	271	256	271	0.00
14/08/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	437	424	437	424	0.00
14/08/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	1269	1301	1269	1301	0.00
14/08/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	416	404	416	404	0.00
14/08/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1348	1381	1348	1381	0.00
14/08/2009	\$ / R On 14-June-10	12.25	Call	Currency Future	135	131	135	131	0.00
14/08/2009	\$ / R On 14-June-10	12.25	Put	Currency Future	3867	3908	3867	3908	0.00
14/08/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	1344	1293	1344	1293	0.00
14/08/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	34	38	34	38	0.00
14/08/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	699	662	699	662	0.00
14/08/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	189	207	189	207	0.00
14/08/2009	\$ / R On 14-December-09	10.25	Call	Currency Future	81	77	81	77	0.00
14/08/2009	\$ / R On 14-December-09	10.25	Put	Currency Future	2070	2122	2070	2122	0.00
14/08/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	20	19	20	19	0.00
14/08/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4110	4164	4110	4164	0.00
14/08/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	1344	1293	1344	1293	0.00
14/08/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	34	38	34	38	0.00
14/08/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	1485	1433	1485	1433	0.00
14/08/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	25	27	25	27	0.00
14/08/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	34	31	34	31	0.00
14/08/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	907	962	907	962	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	28	26	28	26	0.00
14/08/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	1001	1057	1001	1057	0.00
14/08/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	1058	1021	1058	1021	0.00
14/08/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	167	180	167	180	0.00
14/08/2009	\$ / R On 14-June-10	9.30	Call	Currency Future	448	435	448	435	0.00
14/08/2009	\$ / R On 14-June-10	9.30	Put	Currency Future	1230	1262	1230	1262	0.00
14/08/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	4710	4655	4710	4655	0.00
14/08/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	5.05	Call	Currency Future	3211	3156	3211	3156	0.00
14/08/2009	\$ / R On 14-December-09	5.05	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	1724	1671	1724	1671	0.00
14/08/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	14	15	14	15	0.00
14/08/2009	\$ / R On 14-December-09	15.55	Call	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-December-09	15.55	Put	Currency Future	7291	7346	7291	7346	0.00
14/08/2009	\$ / R On 14-September-09	3.40	Call	Currency Future	4727	4669	4727	4669	0.00
14/08/2009	\$ / R On 14-September-09	3.40	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	4.90	Call	Currency Future	3227	3169	3227	3169	0.00
14/08/2009	\$ / R On 14-September-09	4.90	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	6.40	Call	Currency Future	1727	1670	1727	1670	0.00
14/08/2009	\$ / R On 14-September-09	6.40	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-September-09	12.40	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	12.40	Put	Currency Future	4273	4331	4273	4331	0.00
14/08/2009	\$ / R On 14-September-09	13.90	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	13.90	Put	Currency Future	5773	5831	5773	5831	0.00
14/08/2009	\$ / R On 14-September-09	15.40	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	15.40	Put	Currency Future	7273	7331	7273	7331	0.00
14/08/2009	\$ / R On 15-March-10	3.65	Call	Currency Future	4741	4691	4741	4691	0.00
14/08/2009	\$ / R On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	3245	3195	3245	3195	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 15-March-10	5.15	Put	Currency Future	4	4	4	4	0.00
14/08/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1777	1730	1777	1730	0.00
14/08/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	36	39	36	39	0.00
14/08/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	62	60	62	60	0.00
14/08/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	4321	4370	4321	4370	0.00
14/08/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	20	19	20	19	0.00
14/08/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	7279	7329	7279	7329	0.00
14/08/2009	\$ / R On 14-June-10	3.75	Call	Currency Future	4769	4723	4769	4723	0.00
14/08/2009	\$ / R On 14-June-10	3.75	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-June-10	5.25	Call	Currency Future	3277	3231	3277	3231	0.00
14/08/2009	\$ / R On 14-June-10	5.25	Put	Currency Future	8	8	8	8	0.00
14/08/2009	\$ / R On 14-June-10	6.75	Call	Currency Future	1837	1796	1837	1796	0.00
14/08/2009	\$ / R On 14-June-10	6.75	Put	Currency Future	69	74	69	74	0.00
14/08/2009	\$ / R On 14-June-10	11.25	Call	Currency Future	191	185	191	185	0.00
14/08/2009	\$ / R On 14-June-10	11.25	Put	Currency Future	2923	2963	2923	2963	0.00
14/08/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	74	72	74	72	0.00
14/08/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	5806	5849	5806	5849	0.00
14/08/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	49	48	49	48	0.00
14/08/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	7281	7325	7281	7325	0.00
14/08/2009	\$ / R On 14-December-09	3.30	Call	Currency Future	4960	4905	4960	4905	0.00
14/08/2009	\$ / R On 14-December-09	3.30	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	3461	3406	3461	3406	0.00
14/08/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-December-09	6.30	Call	Currency Future	1968	1914	1968	1914	0.00
14/08/2009	\$ / R On 14-December-09	6.30	Put	Currency Future	8	8	8	8	0.00
14/08/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	667	631	667	631	0.00
14/08/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	207	226	207	226	0.00
14/08/2009	\$ / R On 14-December-09	15.30	Call	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-December-09	15.30	Put	Currency Future	7041	7096	7041	7096	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-September-09	3.20	Call	Currency Future	4927	4869	4927	4869	0.00
14/08/2009	\$ / R On 14-September-09	3.20	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	4.70	Call	Currency Future	3427	3369	3427	3369	0.00
14/08/2009	\$ / R On 14-September-09	4.70	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	6.20	Call	Currency Future	1927	1869	1927	1869	0.00
14/08/2009	\$ / R On 14-September-09	6.20	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	7.70	Call	Currency Future	486	442	486	442	0.00
14/08/2009	\$ / R On 14-September-09	7.70	Put	Currency Future	59	73	59	73	0.00
14/08/2009	\$ / R On 14-September-09	12.20	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	12.20	Put	Currency Future	4073	4131	4073	4131	0.00
14/08/2009	\$ / R On 14-September-09	13.70	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	13.70	Put	Currency Future	5573	5631	5573	5631	0.00
14/08/2009	\$ / R On 14-September-09	15.20	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	15.20	Put	Currency Future	7073	7131	7073	7131	0.00
14/08/2009	\$ / R On 15-March-10	3.40	Call	Currency Future	4991	4941	4991	4941	0.00
14/08/2009	\$ / R On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	3494	3444	3494	3444	0.00
14/08/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	3	3	3	3	0.00
14/08/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	2012	1963	2012	1963	0.00
14/08/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	21	23	21	23	0.00
14/08/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	22	21	22	21	0.00
14/08/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	7031	7081	7031	7081	0.00
14/08/2009	\$ / R On 14-June-10	3.50	Call	Currency Future	5018	4973	5018	4973	0.00
14/08/2009	\$ / R On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-June-10	5.00	Call	Currency Future	3525	3479	3525	3479	0.00
14/08/2009	\$ / R On 14-June-10	5.00	Put	Currency Future	6	7	6	7	0.00
14/08/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	2063	2021	2063	2021	0.00
14/08/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	44	48	44	48	0.00
14/08/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	211	204	211	204	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	2692	2732	2692	2732	0.00
14/08/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	125	121	125	121	0.00
14/08/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	4107	4149	4107	4149	0.00
14/08/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	79	77	79	77	0.00
14/08/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	5561	5604	5561	5604	0.00
14/08/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	52	51	52	51	0.00
14/08/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	7034	7078	7034	7078	0.00
14/08/2009	\$ / R On 14-September-09	3.15	Call	Currency Future	4977	4919	4977	4919	0.00
14/08/2009	\$ / R On 14-September-09	3.15	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	4.65	Call	Currency Future	3477	3419	3477	3419	0.00
14/08/2009	\$ / R On 14-September-09	4.65	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	6.15	Call	Currency Future	1977	1919	1977	1919	0.00
14/08/2009	\$ / R On 14-September-09	6.15	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	7.65	Call	Currency Future	526	481	526	481	0.00
14/08/2009	\$ / R On 14-September-09	7.65	Put	Currency Future	49	62	49	62	0.00
14/08/2009	\$ / R On 14-September-09	12.15	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	12.15	Put	Currency Future	4023	4081	4023	4081	0.00
14/08/2009	\$ / R On 14-September-09	13.65	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	13.65	Put	Currency Future	5523	5581	5523	5581	0.00
14/08/2009	\$ / R On 14-September-09	15.15	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	15.15	Put	Currency Future	7023	7081	7023	7081	0.00
14/08/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	16	15	16	15	0.00
14/08/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4406	4460	4406	4460	0.00
14/08/2009	\$ / R On 14-September-09	8.85	Call	Currency Future	46	42	46	42	0.00
14/08/2009	\$ / R On 14-September-09	8.85	Put	Currency Future	769	823	769	823	0.00
14/08/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	17	16	17	16	0.00
14/08/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	1240	1297	1240	1297	0.00
14/08/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1210	1167	1210	1167	0.00
14/08/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	119	127	119	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
14/08/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	351	339	351	339	0.00
14/08/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1060	1098	1060	1098	0.00
14/08/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	329	318	329	318	0.00
14/08/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1138	1177	1138	1177	0.00
14/08/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	259	251	259	251	0.00
14/08/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1468	1510	1468	1510	0.00
14/08/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	80	78	80	78	0.00
14/08/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	3689	3738	3689	3738	0.00
14/08/2009	\$ / R On 14-June-10	7.35	Call	Currency Future	1337	1300	1337	1300	0.00
14/08/2009	\$ / R On 14-June-10	7.35	Put	Currency Future	168	178	168	178	0.00
14/08/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	460	446	460	446	0.00
14/08/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1192	1223	1192	1223	0.00
14/08/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	396	384	396	384	0.00
14/08/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1428	1462	1428	1462	0.00
14/08/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	154	149	154	149	0.00
14/08/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	3485	3526	3485	3526	0.00
14/08/2009	\$ / R On 14-December-09	5.00	Call	Currency Future	3261	3206	3261	3206	0.00
14/08/2009	\$ / R On 14-December-09	5.00	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-December-09	6.00	Call	Currency Future	2265	2210	2265	2210	0.00
14/08/2009	\$ / R On 14-December-09	6.00	Put	Currency Future	4	5	4	5	0.00
14/08/2009	\$ / R On 14-December-09	7.00	Call	Currency Future	1298	1247	1298	1247	0.00
14/08/2009	\$ / R On 14-December-09	7.00	Put	Currency Future	38	42	38	42	0.00
14/08/2009	\$ / R On 14-September-09	6.90	Call	Currency Future	1229	1172	1229	1172	0.00
14/08/2009	\$ / R On 14-September-09	6.90	Put	Currency Future	2	3	2	3	0.00
14/08/2009	\$ / R On 14-September-09	7.40	Call	Currency Future	745	692	745	692	0.00
14/08/2009	\$ / R On 14-September-09	7.40	Put	Currency Future	18	23	18	23	0.00
14/08/2009	\$ / R On 15-March-10	5.10	Call	Currency Future	3295	3245	3295	3245	0.00
14/08/2009	\$ / R On 15-March-10	5.10	Put	Currency Future	4	4	4	4	0.00
14/08/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	2305	2255	2305	2255	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	14	15	14	15	0.00
14/08/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1376	1332	1376	1332	0.00
14/08/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	85	91	85	91	0.00
14/08/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	77	75	77	75	0.00
14/08/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	3786	3835	3786	3835	0.00
14/08/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	51	50	51	50	0.00
14/08/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	4760	4810	4760	4810	0.00
14/08/2009	\$ / R On 14-June-10	5.20	Call	Currency Future	3326	3281	3326	3281	0.00
14/08/2009	\$ / R On 14-June-10	5.20	Put	Currency Future	8	8	8	8	0.00
14/08/2009	\$ / R On 14-June-10	6.20	Call	Currency Future	2348	2304	2348	2304	0.00
14/08/2009	\$ / R On 14-June-10	6.20	Put	Currency Future	30	31	30	31	0.00
14/08/2009	\$ / R On 14-June-10	7.20	Call	Currency Future	1455	1418	1455	1418	0.00
14/08/2009	\$ / R On 14-June-10	7.20	Put	Currency Future	137	145	137	145	0.00
14/08/2009	\$ / R On 14-June-10	11.20	Call	Currency Future	195	189	195	189	0.00
14/08/2009	\$ / R On 14-June-10	11.20	Put	Currency Future	2876	2916	2876	2916	0.00
14/08/2009	\$ / R On 14-June-10	13.20	Call	Currency Future	99	96	99	96	0.00
14/08/2009	\$ / R On 14-June-10	13.20	Put	Currency Future	4781	4824	4781	4824	0.00
14/08/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	2464	2409	2464	2409	0.00
14/08/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	3	3	3	3	0.00
14/08/2009	\$ / R On 14-September-09	6.70	Call	Currency Future	1428	1370	1428	1370	0.00
14/08/2009	\$ / R On 14-September-09	6.70	Put	Currency Future	1	2	1	2	0.00
14/08/2009	\$ / R On 14-September-09	7.20	Call	Currency Future	934	878	934	878	0.00
14/08/2009	\$ / R On 14-September-09	7.20	Put	Currency Future	7	9	7	9	0.00
14/08/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	3444	3394	3444	3394	0.00
14/08/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	3	3	3	3	0.00
14/08/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	2453	2403	2453	2403	0.00
14/08/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	12	12	12	12	0.00
14/08/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1506	1460	1506	1460	0.00
14/08/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	65	70	65	70	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-June-10	6.00	Call	Currency Future	2541	2496	2541	2496	0.00
14/08/2009	\$ / R On 14-June-10	6.00	Put	Currency Future	22	24	22	24	0.00
14/08/2009	\$ / R On 14-June-10	7.00	Call	Currency Future	1621	1582	1621	1582	0.00
14/08/2009	\$ / R On 14-June-10	7.00	Put	Currency Future	102	109	102	109	0.00
14/08/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	146	142	146	142	0.00
14/08/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	3628	3669	3628	3669	0.00
14/08/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	106	103	106	103	0.00
14/08/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	4587	4630	4587	4630	0.00
14/08/2009	\$ / R On 14-December-09	14.60	Call	Currency Future	3	3	3	3	0.00
14/08/2009	\$ / R On 14-December-09	14.60	Put	Currency Future	6343	6398	6343	6398	0.00
14/08/2009	\$ / R On 14-September-09	6.65	Call	Currency Future	1478	1420	1478	1420	0.00
14/08/2009	\$ / R On 14-September-09	6.65	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-September-09	7.15	Call	Currency Future	982	926	982	926	0.00
14/08/2009	\$ / R On 14-September-09	7.15	Put	Currency Future	5	7	5	7	0.00
14/08/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	2502	2452	2502	2452	0.00
14/08/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	11	12	11	12	0.00
14/08/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1550	1504	1550	1504	0.00
14/08/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	59	64	59	64	0.00
14/08/2009	\$ / R On 14-December-09	15.15	Call	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 14-December-09	15.15	Put	Currency Future	6891	6946	6891	6946	0.00
14/08/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	184	178	184	178	0.00
14/08/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	3016	3056	3016	3056	0.00
14/08/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	131	127	131	127	0.00
14/08/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	3962	4004	3962	4004	0.00
14/08/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	95	92	95	92	0.00
14/08/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	4927	4969	4927	4969	0.00
14/08/2009	\$ / R On 14-December-09	4.75	Call	Currency Future	3511	3456	3511	3456	0.00
14/08/2009	\$ / R On 14-December-09	4.75	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-December-09	5.75	Call	Currency Future	2513	2459	2513	2459	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-December-09	5.75	Put	Currency Future	3	3	3	3	0.00
14/08/2009	\$ / R On 14-December-09	6.75	Call	Currency Future	1532	1480	1532	1480	0.00
14/08/2009	\$ / R On 14-December-09	6.75	Put	Currency Future	22	24	22	24	0.00
14/08/2009	\$ / R On 14-December-09	15.25	Call	Currency Future	2	1	2	1	0.00
14/08/2009	\$ / R On 14-December-09	15.25	Put	Currency Future	6991	7046	6991	7046	0.00
14/08/2009	\$ / R On 14-September-09	6.60	Call	Currency Future	1528	1470	1528	1470	0.00
14/08/2009	\$ / R On 14-September-09	6.60	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-September-09	7.10	Call	Currency Future	1031	974	1031	974	0.00
14/08/2009	\$ / R On 14-September-09	7.10	Put	Currency Future	4	6	4	6	0.00
14/08/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	3544	3493	3544	3493	0.00
14/08/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	3	3	3	3	0.00
14/08/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	2551	2502	2551	2502	0.00
14/08/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	11	11	11	11	0.00
14/08/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	1595	1548	1595	1548	0.00
14/08/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	54	58	54	58	0.00
14/08/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	832	801	832	801	0.00
14/08/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	291	310	291	310	0.00
14/08/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	3574	3529	3574	3529	0.00
14/08/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	6	6	6	6	0.00
14/08/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	2589	2545	2589	2545	0.00
14/08/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	21	22	21	22	0.00
14/08/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	1663	1624	1663	1624	0.00
14/08/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	95	101	95	101	0.00
14/08/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	946	920	946	920	0.00
14/08/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	378	397	378	397	0.00
14/08/2009	\$ / R On 14-June-10	11.45	Call	Currency Future	177	172	177	172	0.00
14/08/2009	\$ / R On 14-June-10	11.45	Put	Currency Future	3109	3149	3109	3149	0.00
14/08/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	92	89	92	89	0.00
14/08/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	5024	5067	5024	5067	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-September-09	11.60	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.60	Put	Currency Future	3473	3531	3473	3531	0.00
14/08/2009	\$ / R On 14-September-09	12.60	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	12.60	Put	Currency Future	4473	4531	4473	4531	0.00
14/08/2009	\$ / R On 14-December-09	4.85	Call	Currency Future	3411	3356	3411	3356	0.00
14/08/2009	\$ / R On 14-December-09	4.85	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-December-09	5.85	Call	Currency Future	2414	2359	2414	2359	0.00
14/08/2009	\$ / R On 14-December-09	5.85	Put	Currency Future	3	4	3	4	0.00
14/08/2009	\$ / R On 14-December-09	15.35	Call	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-December-09	15.35	Put	Currency Future	7091	7146	7091	7146	0.00
14/08/2009	\$ / R On 14-September-09	11.70	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.70	Put	Currency Future	3573	3631	3573	3631	0.00
14/08/2009	\$ / R On 14-September-09	12.70	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	12.70	Put	Currency Future	4573	4631	4573	4631	0.00
14/08/2009	\$ / R On 14-June-10	5.10	Call	Currency Future	3425	3380	3425	3380	0.00
14/08/2009	\$ / R On 14-June-10	5.10	Put	Currency Future	7	7	7	7	0.00
14/08/2009	\$ / R On 14-June-10	6.10	Call	Currency Future	2444	2400	2444	2400	0.00
14/08/2009	\$ / R On 14-June-10	6.10	Put	Currency Future	26	27	26	27	0.00
14/08/2009	\$ / R On 14-June-10	7.10	Call	Currency Future	1537	1499	1537	1499	0.00
14/08/2009	\$ / R On 14-June-10	7.10	Put	Currency Future	119	126	119	126	0.00
14/08/2009	\$ / R On 14-June-10	8.10	Call	Currency Future	867	842	867	842	0.00
14/08/2009	\$ / R On 14-June-10	8.10	Put	Currency Future	449	470	449	470	0.00
14/08/2009	\$ / R On 14-June-10	10.60	Call	Currency Future	249	242	249	242	0.00
14/08/2009	\$ / R On 14-June-10	10.60	Put	Currency Future	2331	2369	2331	2369	0.00
14/08/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	168	163	168	163	0.00
14/08/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	3249	3290	3249	3290	0.00
14/08/2009	\$ / R On 14-June-10	13.60	Call	Currency Future	88	86	88	86	0.00
14/08/2009	\$ / R On 14-June-10	13.60	Put	Currency Future	5170	5213	5170	5213	0.00
14/08/2009	\$ / R On 14-December-09	4.90	Call	Currency Future	3361	3306	3361	3306	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-December-09	4.90	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-December-09	5.90	Call	Currency Future	2364	2309	2364	2309	0.00
14/08/2009	\$ / R On 14-December-09	5.90	Put	Currency Future	4	4	4	4	0.00
14/08/2009	\$ / R On 14-December-09	15.40	Call	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-December-09	15.40	Put	Currency Future	7141	7196	7141	7196	0.00
14/08/2009	\$ / R On 14-September-09	6.75	Call	Currency Future	1378	1321	1378	1321	0.00
14/08/2009	\$ / R On 14-September-09	6.75	Put	Currency Future	1	2	1	2	0.00
14/08/2009	\$ / R On 14-September-09	11.75	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.75	Put	Currency Future	3623	3681	3623	3681	0.00
14/08/2009	\$ / R On 14-September-09	12.75	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	12.75	Put	Currency Future	4623	4681	4623	4681	0.00
14/08/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	3344	3294	3344	3294	0.00
14/08/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	4	4	4	4	0.00
14/08/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	2355	2305	2355	2305	0.00
14/08/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	14	14	14	14	0.00
14/08/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1419	1374	1419	1374	0.00
14/08/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	78	83	78	83	0.00
14/08/2009	\$ / R On 14-June-10	5.15	Call	Currency Future	3376	3330	3376	3330	0.00
14/08/2009	\$ / R On 14-June-10	5.15	Put	Currency Future	7	8	7	8	0.00
14/08/2009	\$ / R On 14-June-10	6.15	Call	Currency Future	2396	2352	2396	2352	0.00
14/08/2009	\$ / R On 14-June-10	6.15	Put	Currency Future	28	29	28	29	0.00
14/08/2009	\$ / R On 14-June-10	7.15	Call	Currency Future	1496	1458	1496	1458	0.00
14/08/2009	\$ / R On 14-June-10	7.15	Put	Currency Future	128	135	128	135	0.00
14/08/2009	\$ / R On 14-June-10	11.65	Call	Currency Future	165	160	165	160	0.00
14/08/2009	\$ / R On 14-June-10	11.65	Put	Currency Future	3296	3337	3296	3337	0.00
14/08/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	119	115	119	115	0.00
14/08/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	4250	4292	4250	4292	0.00
14/08/2009	\$ / R On 14-June-10	13.65	Call	Currency Future	87	84	87	84	0.00
14/08/2009	\$ / R On 14-June-10	13.65	Put	Currency Future	5219	5262	5219	5262	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-September-09	6.80	Call	Currency Future	1329	1271	1329	1271	0.00
14/08/2009	\$ / R On 14-September-09	6.80	Put	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 14-September-09	7.30	Call	Currency Future	838	784	838	784	0.00
14/08/2009	\$ / R On 14-September-09	7.30	Put	Currency Future	11	15	11	15	0.00
14/08/2009	\$ / R On 14-September-09	7.80	Call	Currency Future	409	370	409	370	0.00
14/08/2009	\$ / R On 14-September-09	7.80	Put	Currency Future	82	101	82	101	0.00
14/08/2009	\$ / R On 14-September-09	11.80	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.80	Put	Currency Future	3673	3731	3673	3731	0.00
14/08/2009	\$ / R On 14-September-09	12.80	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	12.80	Put	Currency Future	4673	4731	4673	4731	0.00
14/08/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	239	231	239	231	0.00
14/08/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2420	2459	2420	2459	0.00
14/08/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	162	157	162	157	0.00
14/08/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	3343	3384	3343	3384	0.00
14/08/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	117	113	117	113	0.00
14/08/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4298	4341	4298	4341	0.00
14/08/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	86	83	86	83	0.00
14/08/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	5267	5311	5267	5311	0.00
14/08/2009	\$ / R On 14-September-09	11.65	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.65	Put	Currency Future	3523	3581	3523	3581	0.00
14/08/2009	\$ / R On 14-September-09	12.65	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	12.65	Put	Currency Future	4523	4581	4523	4581	0.00
14/08/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	174	169	174	169	0.00
14/08/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	3156	3196	3156	3196	0.00
14/08/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	91	88	91	88	0.00
14/08/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	5072	5115	5072	5115	0.00
14/08/2009	\$ / R On 14-December-09	4.65	Call	Currency Future	3611	3556	3611	3556	0.00
14/08/2009	\$ / R On 14-December-09	4.65	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	5.65	Call	Currency Future	2613	2558	2613	2558	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-December-09	5.65	Put	Currency Future	3	3	3	3	0.00
14/08/2009	\$ / R On 14-December-09	6.65	Call	Currency Future	1628	1575	1628	1575	0.00
14/08/2009	\$ / R On 14-December-09	6.65	Put	Currency Future	18	20	18	20	0.00
14/08/2009	\$ / R On 14-September-09	6.50	Call	Currency Future	1628	1570	1628	1570	0.00
14/08/2009	\$ / R On 14-September-09	6.50	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-September-09	7.00	Call	Currency Future	1130	1073	1130	1073	0.00
14/08/2009	\$ / R On 14-September-09	7.00	Put	Currency Future	3	4	3	4	0.00
14/08/2009	\$ / R On 14-September-09	11.50	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.50	Put	Currency Future	3373	3431	3373	3431	0.00
14/08/2009	\$ / R On 14-September-09	12.50	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	12.50	Put	Currency Future	4373	4431	4373	4431	0.00
14/08/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	3643	3593	3643	3593	0.00
14/08/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	2650	2600	2650	2600	0.00
14/08/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	9	10	9	10	0.00
14/08/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	1685	1638	1685	1638	0.00
14/08/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	44	48	44	48	0.00
14/08/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	892	859	892	859	0.00
14/08/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	252	269	252	269	0.00
14/08/2009	\$ / R On 14-June-10	4.90	Call	Currency Future	3624	3579	3624	3579	0.00
14/08/2009	\$ / R On 14-June-10	4.90	Put	Currency Future	6	6	6	6	0.00
14/08/2009	\$ / R On 14-June-10	5.90	Call	Currency Future	2638	2593	2638	2593	0.00
14/08/2009	\$ / R On 14-June-10	5.90	Put	Currency Future	19	21	19	21	0.00
14/08/2009	\$ / R On 14-June-10	6.90	Call	Currency Future	1706	1666	1706	1666	0.00
14/08/2009	\$ / R On 14-June-10	6.90	Put	Currency Future	88	94	88	94	0.00
14/08/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	974	947	974	947	0.00
14/08/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	356	374	356	374	0.00
14/08/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	271	263	271	263	0.00
14/08/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2153	2191	2153	2191	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	180	175	180	175	0.00
14/08/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	3062	3102	3062	3102	0.00
14/08/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	93	91	93	91	0.00
14/08/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	4975	5018	4975	5018	0.00
14/08/2009	\$ / R On 14-December-09	4.60	Call	Currency Future	3661	3606	3661	3606	0.00
14/08/2009	\$ / R On 14-December-09	4.60	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	5.60	Call	Currency Future	2663	2608	2663	2608	0.00
14/08/2009	\$ / R On 14-December-09	5.60	Put	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 14-December-09	6.60	Call	Currency Future	1676	1623	1676	1623	0.00
14/08/2009	\$ / R On 14-December-09	6.60	Put	Currency Future	16	17	16	17	0.00
14/08/2009	\$ / R On 14-December-09	15.10	Call	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 14-December-09	15.10	Put	Currency Future	6841	6896	6841	6896	0.00
14/08/2009	\$ / R On 14-September-09	6.45	Call	Currency Future	1678	1620	1678	1620	0.00
14/08/2009	\$ / R On 14-September-09	6.45	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-September-09	6.95	Call	Currency Future	1179	1122	1179	1122	0.00
14/08/2009	\$ / R On 14-September-09	6.95	Put	Currency Future	3	3	3	3	0.00
14/08/2009	\$ / R On 14-September-09	11.45	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.45	Put	Currency Future	3323	3381	3323	3381	0.00
14/08/2009	\$ / R On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	12.45	Put	Currency Future	4323	4381	4323	4381	0.00
14/08/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	3693	3643	3693	3643	0.00
14/08/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	2700	2650	2700	2650	0.00
14/08/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	9	9	9	9	0.00
14/08/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1731	1684	1731	1684	0.00
14/08/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	40	43	40	43	0.00
14/08/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	924	890	924	890	0.00
14/08/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	233	249	233	249	0.00
14/08/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	74	73	74	73	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	3883	3932	3883	3932	0.00
14/08/2009	\$ / R On 14-June-10	4.85	Call	Currency Future	3674	3628	3674	3628	0.00
14/08/2009	\$ / R On 14-June-10	4.85	Put	Currency Future	5	6	5	6	0.00
14/08/2009	\$ / R On 14-June-10	5.85	Call	Currency Future	2686	2642	2686	2642	0.00
14/08/2009	\$ / R On 14-June-10	5.85	Put	Currency Future	18	19	18	19	0.00
14/08/2009	\$ / R On 14-June-10	6.85	Call	Currency Future	1749	1709	1749	1709	0.00
14/08/2009	\$ / R On 14-June-10	6.85	Put	Currency Future	81	87	81	87	0.00
14/08/2009	\$ / R On 14-June-10	7.85	Call	Currency Future	1002	975	1002	975	0.00
14/08/2009	\$ / R On 14-June-10	7.85	Put	Currency Future	334	352	334	352	0.00
14/08/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	3723	3678	3723	3678	0.00
14/08/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	5	5	5	5	0.00
14/08/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2735	2690	2735	2690	0.00
14/08/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	17	18	17	18	0.00
14/08/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1793	1753	1793	1753	0.00
14/08/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	75	80	75	80	0.00
14/08/2009	\$ / R On 14-June-10	11.30	Call	Currency Future	187	182	187	182	0.00
14/08/2009	\$ / R On 14-June-10	11.30	Put	Currency Future	2969	3009	2969	3009	0.00
14/08/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	133	129	133	129	0.00
14/08/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	3914	3956	3914	3956	0.00
14/08/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	96	93	96	93	0.00
14/08/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	4878	4921	4878	4921	0.00
14/08/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3811	3756	3811	3756	0.00
14/08/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2812	2757	2812	2757	0.00
14/08/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1821	1768	1821	1768	0.00
14/08/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	11	12	11	12	0.00
14/08/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	913	869	913	869	0.00
14/08/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	102	114	102	114	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	99	95	99	95	0.00
14/08/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	1789	1839	1789	1839	0.00
14/08/2009	\$ / R On 14-December-09	14.95	Call	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 14-December-09	14.95	Put	Currency Future	6692	6747	6692	6747	0.00
14/08/2009	\$ / R On 14-September-09	6.30	Call	Currency Future	1827	1769	1827	1769	0.00
14/08/2009	\$ / R On 14-September-09	6.30	Put	Currency Future	0	1	0	1	0.00
14/08/2009	\$ / R On 14-September-09	12.30	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	12.30	Put	Currency Future	4173	4231	4173	4231	0.00
14/08/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3843	3792	3843	3792	0.00
14/08/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2848	2798	2848	2798	0.00
14/08/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	7	7	7	7	0.00
14/08/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1870	1822	1870	1822	0.00
14/08/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	29	32	29	32	0.00
14/08/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	52	51	52	51	0.00
14/08/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	4711	4761	4711	4761	0.00
14/08/2009	\$ / R On 14-June-10	4.65	Call	Currency Future	3873	3827	3873	3827	0.00
14/08/2009	\$ / R On 14-June-10	4.65	Put	Currency Future	4	4	4	4	0.00
14/08/2009	\$ / R On 14-June-10	5.65	Call	Currency Future	2882	2837	2882	2837	0.00
14/08/2009	\$ / R On 14-June-10	5.65	Put	Currency Future	13	14	13	14	0.00
14/08/2009	\$ / R On 14-June-10	6.65	Call	Currency Future	1926	1885	1926	1885	0.00
14/08/2009	\$ / R On 14-June-10	6.65	Put	Currency Future	58	62	58	62	0.00
14/08/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	199	193	199	193	0.00
14/08/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	2830	2870	2830	2870	0.00
14/08/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	101	98	101	98	0.00
14/08/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	4733	4775	4733	4775	0.00
14/08/2009	\$ / R On 14-December-09	4.35	Call	Currency Future	3911	3856	3911	3856	0.00
14/08/2009	\$ / R On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	5.35	Call	Currency Future	2912	2857	2912	2857	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-December-09	5.35	Put	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 14-December-09	6.35	Call	Currency Future	1919	1865	1919	1865	0.00
14/08/2009	\$ / R On 14-December-09	6.35	Put	Currency Future	9	10	9	10	0.00
14/08/2009	\$ / R On 14-December-09	14.85	Call	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 14-December-09	14.85	Put	Currency Future	6592	6647	6592	6647	0.00
14/08/2009	\$ / R On 14-September-09	6.25	Call	Currency Future	1877	1819	1877	1819	0.00
14/08/2009	\$ / R On 14-September-09	6.25	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	12.25	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	12.25	Put	Currency Future	4123	4181	4123	4181	0.00
14/08/2009	\$ / R On 15-March-10	4.50	Call	Currency Future	3892	3842	3892	3842	0.00
14/08/2009	\$ / R On 15-March-10	4.50	Put	Currency Future	1	2	1	2	0.00
14/08/2009	\$ / R On 15-March-10	5.50	Call	Currency Future	2898	2848	2898	2848	0.00
14/08/2009	\$ / R On 15-March-10	5.50	Put	Currency Future	7	7	7	7	0.00
14/08/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1917	1869	1917	1869	0.00
14/08/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	26	28	26	28	0.00
14/08/2009	\$ / R On 14-June-10	4.60	Call	Currency Future	3922	3877	3922	3877	0.00
14/08/2009	\$ / R On 14-June-10	4.60	Put	Currency Future	4	4	4	4	0.00
14/08/2009	\$ / R On 14-June-10	5.60	Call	Currency Future	2931	2886	2931	2886	0.00
14/08/2009	\$ / R On 14-June-10	5.60	Put	Currency Future	12	13	12	13	0.00
14/08/2009	\$ / R On 14-June-10	6.60	Call	Currency Future	1971	1930	1971	1930	0.00
14/08/2009	\$ / R On 14-June-10	6.60	Put	Currency Future	53	57	53	57	0.00
14/08/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	202	196	202	196	0.00
14/08/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	2784	2824	2784	2824	0.00
14/08/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	141	137	141	137	0.00
14/08/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	3723	3765	3723	3765	0.00
14/08/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	102	99	102	99	0.00
14/08/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	4684	4727	4684	4727	0.00
14/08/2009	\$ / R On 14-December-09	4.30	Call	Currency Future	3961	3906	3961	3906	0.00
14/08/2009	\$ / R On 14-December-09	4.30	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-December-09	5.30	Call	Currency Future	2962	2907	2962	2907	0.00
14/08/2009	\$ / R On 14-December-09	5.30	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-December-09	14.80	Call	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 14-December-09	14.80	Put	Currency Future	6542	6597	6542	6597	0.00
14/08/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	3992	3942	3992	3942	0.00
14/08/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	2997	2947	2997	2947	0.00
14/08/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	6	6	6	6	0.00
14/08/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	1130	1091	1130	1091	0.00
14/08/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	139	151	139	151	0.00
14/08/2009	\$ / R On 14-June-10	4.55	Call	Currency Future	3972	3927	3972	3927	0.00
14/08/2009	\$ / R On 14-June-10	4.55	Put	Currency Future	4	4	4	4	0.00
14/08/2009	\$ / R On 14-June-10	5.55	Call	Currency Future	2980	2935	2980	2935	0.00
14/08/2009	\$ / R On 14-June-10	5.55	Put	Currency Future	11	12	11	12	0.00
14/08/2009	\$ / R On 14-June-10	6.55	Call	Currency Future	2017	1975	2017	1975	0.00
14/08/2009	\$ / R On 14-June-10	6.55	Put	Currency Future	49	53	49	53	0.00
14/08/2009	\$ / R On 14-June-10	7.55	Call	Currency Future	1189	1158	1189	1158	0.00
14/08/2009	\$ / R On 14-June-10	7.55	Put	Currency Future	221	235	221	235	0.00
14/08/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	207	200	207	200	0.00
14/08/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	2738	2778	2738	2778	0.00
14/08/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	144	140	144	140	0.00
14/08/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	3675	3717	3675	3717	0.00
14/08/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	104	101	104	101	0.00
14/08/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	4636	4678	4636	4678	0.00
14/08/2009	\$ / R On 14-December-09	4.25	Call	Currency Future	4011	3956	4011	3956	0.00
14/08/2009	\$ / R On 14-December-09	4.25	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	5.25	Call	Currency Future	3012	2957	3012	2957	0.00
14/08/2009	\$ / R On 14-December-09	5.25	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-December-09	6.25	Call	Currency Future	2017	1963	2017	1963	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-December-09	6.25	Put	Currency Future	7	7	7	7	0.00
14/08/2009	\$ / R On 14-December-09	14.75	Call	Currency Future	3	3	3	3	0.00
14/08/2009	\$ / R On 14-December-09	14.75	Put	Currency Future	6492	6547	6492	6547	0.00
14/08/2009	\$ / R On 14-June-10	4.50	Call	Currency Future	4022	3976	4022	3976	0.00
14/08/2009	\$ / R On 14-June-10	4.50	Put	Currency Future	4	4	4	4	0.00
14/08/2009	\$ / R On 14-June-10	5.50	Call	Currency Future	3029	2984	3029	2984	0.00
14/08/2009	\$ / R On 14-June-10	5.50	Put	Currency Future	11	11	11	11	0.00
14/08/2009	\$ / R On 14-June-10	7.50	Call	Currency Future	1223	1191	1223	1191	0.00
14/08/2009	\$ / R On 14-June-10	7.50	Put	Currency Future	205	218	205	218	0.00
14/08/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3942	3892	3942	3892	0.00
14/08/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2947	2897	2947	2897	0.00
14/08/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	6	7	6	7	0.00
14/08/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1964	1916	1964	1916	0.00
14/08/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	24	25	24	25	0.00
14/08/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	1094	1056	1094	1056	0.00
14/08/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	153	165	153	165	0.00
14/08/2009	\$ / R On 14-September-09	6.35	Call	Currency Future	1777	1719	1777	1719	0.00
14/08/2009	\$ / R On 14-September-09	6.35	Put	Currency Future	0	1	0	1	0.00
14/08/2009	\$ / R On 14-September-09	6.85	Call	Currency Future	1279	1221	1279	1221	0.00
14/08/2009	\$ / R On 14-September-09	6.85	Put	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 14-September-09	7.35	Call	Currency Future	791	738	791	738	0.00
14/08/2009	\$ / R On 14-September-09	7.35	Put	Currency Future	14	19	14	19	0.00
14/08/2009	\$ / R On 14-September-09	12.35	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	12.35	Put	Currency Future	4223	4281	4223	4281	0.00
14/08/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	3793	3742	3793	3742	0.00
14/08/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	2799	2749	2799	2749	0.00
14/08/2009	\$ / R On 15-March-10	5.60	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
14/08/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1824	1776	1824	1776	0.00
14/08/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	33	35	33	35	0.00
14/08/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3823	3777	3823	3777	0.00
14/08/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	4	5	4	5	0.00
14/08/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2833	2788	2833	2788	0.00
14/08/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	14	15	14	15	0.00
14/08/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1882	1841	1882	1841	0.00
14/08/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	63	68	63	68	0.00
14/08/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	4042	3992	4042	3992	0.00
14/08/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	3046	2996	3046	2996	0.00
14/08/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	5	6	5	6	0.00
14/08/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	2061	2011	2061	2011	0.00
14/08/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	20	20	20	20	0.00
14/08/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	1170	1128	1170	1128	0.00
14/08/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	129	137	129	137	0.00
14/08/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	69	67	69	67	0.00
14/08/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	6051	6095	6051	6095	0.00
14/08/2009	\$ / R On 14-June-10	11.55	Call	Currency Future	171	166	171	166	0.00
14/08/2009	\$ / R On 14-June-10	11.55	Put	Currency Future	3202	3243	3202	3243	0.00
14/08/2009	\$ / R On 14-June-10	14.55	Call	Currency Future	68	66	68	66	0.00
14/08/2009	\$ / R On 14-June-10	14.55	Put	Currency Future	6100	6144	6100	6144	0.00
14/08/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	67	65	67	65	0.00
14/08/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	6149	6193	6149	6193	0.00
14/08/2009	\$ / R On 14-December-09	4.40	Call	Currency Future	3861	3806	3861	3806	0.00
14/08/2009	\$ / R On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	5.40	Call	Currency Future	2862	2807	2862	2807	0.00
14/08/2009	\$ / R On 14-December-09	5.40	Put	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 14-December-09	6.40	Call	Currency Future	1870	1816	1870	1816	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-December-09	6.40	Put	Currency Future	10	11	10	11	0.00
14/08/2009	\$ / R On 14-December-09	14.90	Call	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 14-December-09	14.90	Put	Currency Future	6642	6697	6642	6697	0.00
14/08/2009	\$ / R On 14-December-09	4.05	Call	Currency Future	4210	4155	4210	4155	0.00
14/08/2009	\$ / R On 14-December-09	4.05	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	6.05	Call	Currency Future	2215	2161	2215	2161	0.00
14/08/2009	\$ / R On 14-December-09	6.05	Put	Currency Future	5	5	5	5	0.00
14/08/2009	\$ / R On 14-December-09	7.05	Call	Currency Future	1252	1202	1252	1202	0.00
14/08/2009	\$ / R On 14-December-09	7.05	Put	Currency Future	42	46	42	46	0.00
14/08/2009	\$ / R On 14-December-09	14.55	Call	Currency Future	3	3	3	3	0.00
14/08/2009	\$ / R On 14-December-09	14.55	Put	Currency Future	6293	6348	6293	6348	0.00
14/08/2009	\$ / R On 14-September-09	5.90	Call	Currency Future	2227	2169	2227	2169	0.00
14/08/2009	\$ / R On 14-September-09	5.90	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.90	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.90	Put	Currency Future	3773	3831	3773	3831	0.00
14/08/2009	\$ / R On 15-March-10	4.20	Call	Currency Future	4192	4141	4192	4141	0.00
14/08/2009	\$ / R On 15-March-10	4.20	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 15-March-10	5.20	Call	Currency Future	3195	3145	3195	3145	0.00
14/08/2009	\$ / R On 15-March-10	5.20	Put	Currency Future	4	5	4	5	0.00
14/08/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	2207	2157	2207	2157	0.00
14/08/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	16	17	16	17	0.00
14/08/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1292	1248	1292	1248	0.00
14/08/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	101	108	101	108	0.00
14/08/2009	\$ / R On 14-June-10	4.30	Call	Currency Future	4220	4175	4220	4175	0.00
14/08/2009	\$ / R On 14-June-10	4.30	Put	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 14-June-10	5.30	Call	Currency Future	3227	3182	3227	3182	0.00
14/08/2009	\$ / R On 14-June-10	5.30	Put	Currency Future	9	9	9	9	0.00
14/08/2009	\$ / R On 14-June-10	6.30	Call	Currency Future	2252	2209	2252	2209	0.00
14/08/2009	\$ / R On 14-June-10	6.30	Put	Currency Future	34	36	34	36	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-June-10	7.30	Call	Currency Future	1376	1339	1376	1339	0.00
14/08/2009	\$ / R On 14-June-10	7.30	Put	Currency Future	157	166	157	166	0.00
14/08/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	113	110	113	110	0.00
14/08/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	4395	4437	4395	4437	0.00
14/08/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	73	71	73	71	0.00
14/08/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	5855	5898	5855	5898	0.00
14/08/2009	\$ / R On 14-December-09	3.95	Call	Currency Future	4310	4255	4310	4255	0.00
14/08/2009	\$ / R On 14-December-09	3.95	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	4.95	Call	Currency Future	3311	3256	3311	3256	0.00
14/08/2009	\$ / R On 14-December-09	4.95	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-December-09	5.95	Call	Currency Future	2314	2260	2314	2260	0.00
14/08/2009	\$ / R On 14-December-09	5.95	Put	Currency Future	4	4	4	4	0.00
14/08/2009	\$ / R On 14-December-09	11.45	Call	Currency Future	35	33	35	33	0.00
14/08/2009	\$ / R On 14-December-09	11.45	Put	Currency Future	3224	3278	3224	3278	0.00
14/08/2009	\$ / R On 14-December-09	14.45	Call	Currency Future	4	3	4	3	0.00
14/08/2009	\$ / R On 14-December-09	14.45	Put	Currency Future	6193	6248	6193	6248	0.00
14/08/2009	\$ / R On 14-September-09	5.85	Call	Currency Future	2277	2219	2277	2219	0.00
14/08/2009	\$ / R On 14-September-09	5.85	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	8.85	Call	Currency Future	46	42	46	42	0.00
14/08/2009	\$ / R On 14-September-09	8.85	Put	Currency Future	769	823	769	823	0.00
14/08/2009	\$ / R On 14-September-09	11.85	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.85	Put	Currency Future	3723	3781	3723	3781	0.00
14/08/2009	\$ / R On 15-March-10	4.10	Call	Currency Future	4291	4241	4291	4241	0.00
14/08/2009	\$ / R On 15-March-10	4.10	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	63	62	63	62	0.00
14/08/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	4272	4321	4272	4321	0.00
14/08/2009	\$ / R On 14-June-10	4.25	Call	Currency Future	4270	4225	4270	4225	0.00
14/08/2009	\$ / R On 14-June-10	4.25	Put	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 14-June-10	6.25	Call	Currency Future	2300	2256	2300	2256	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-June-10	6.25	Put	Currency Future	32	34	32	34	0.00
14/08/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	1415	1378	1415	1378	0.00
14/08/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	147	156	147	156	0.00
14/08/2009	\$ / R On 14-December-09	13.95	Call	Currency Future	6	6	6	6	0.00
14/08/2009	\$ / R On 14-December-09	13.95	Put	Currency Future	5695	5750	5695	5750	0.00
14/08/2009	\$ / R On 14-December-09	15.95	Call	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-December-09	15.95	Put	Currency Future	7690	7745	7690	7745	0.00
14/08/2009	\$ / R On 14-September-09	3.85	Call	Currency Future	4277	4219	4277	4219	0.00
14/08/2009	\$ / R On 14-September-09	3.85	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	4.85	Call	Currency Future	3277	3219	3277	3219	0.00
14/08/2009	\$ / R On 14-September-09	4.85	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	13.85	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	13.85	Put	Currency Future	5723	5781	5723	5781	0.00
14/08/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	35	35	35	35	0.00
14/08/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	5744	5794	5744	5794	0.00
14/08/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	17	16	17	16	0.00
14/08/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	7726	7776	7726	7776	0.00
14/08/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	43	42	43	42	0.00
14/08/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	7775	7820	7775	7820	0.00
14/08/2009	\$ / R On 14-December-09	12.05	Call	Currency Future	24	24	24	24	0.00
14/08/2009	\$ / R On 14-December-09	12.05	Put	Currency Future	3814	3868	3814	3868	0.00
14/08/2009	\$ / R On 14-December-09	16.05	Call	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-December-09	16.05	Put	Currency Future	7790	7845	7790	7845	0.00
14/08/2009	\$ / R On 14-September-09	3.95	Call	Currency Future	4177	4119	4177	4119	0.00
14/08/2009	\$ / R On 14-September-09	3.95	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	4.95	Call	Currency Future	3177	3119	3177	3119	0.00
14/08/2009	\$ / R On 14-September-09	4.95	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	5.95	Call	Currency Future	2177	2119	2177	2119	0.00
14/08/2009	\$ / R On 14-September-09	5.95	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
14/08/2009	\$ / R On 14-September-09	6.95	Call	Currency Future	1179	1122	1179	1122	0.00
14/08/2009	\$ / R On 14-September-09	6.95	Put	Currency Future	3	3	3	3	0.00
14/08/2009	\$ / R On 14-September-09	13.95	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	13.95	Put	Currency Future	5823	5881	5823	5881	0.00
14/08/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	34	34	34	34	0.00
14/08/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	5843	5893	5843	5893	0.00
14/08/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	16	16	16	16	0.00
14/08/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	7825	7875	7825	7875	0.00
14/08/2009	\$ / R On 14-June-10	4.35	Call	Currency Future	4171	4125	4171	4125	0.00
14/08/2009	\$ / R On 14-June-10	4.35	Put	Currency Future	2	3	2	3	0.00
14/08/2009	\$ / R On 14-June-10	5.35	Call	Currency Future	3177	3132	3177	3132	0.00
14/08/2009	\$ / R On 14-June-10	5.35	Put	Currency Future	9	9	9	9	0.00
14/08/2009	\$ / R On 14-June-10	6.35	Call	Currency Future	2205	2161	2205	2161	0.00
14/08/2009	\$ / R On 14-June-10	6.35	Put	Currency Future	36	38	36	38	0.00
14/08/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	72	70	72	70	0.00
14/08/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	5904	5947	5904	5947	0.00
14/08/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	42	41	42	41	0.00
14/08/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	7874	7919	7874	7919	0.00
14/08/2009	\$ / R On 14-December-09	4.15	Call	Currency Future	4110	4056	4110	4056	0.00
14/08/2009	\$ / R On 14-December-09	4.15	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	5.15	Call	Currency Future	3111	3057	3111	3057	0.00
14/08/2009	\$ / R On 14-December-09	5.15	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-December-09	6.15	Call	Currency Future	2116	2061	2116	2061	0.00
14/08/2009	\$ / R On 14-December-09	6.15	Put	Currency Future	6	6	6	6	0.00
14/08/2009	\$ / R On 14-December-09	7.15	Call	Currency Future	1162	1112	1162	1112	0.00
14/08/2009	\$ / R On 14-December-09	7.15	Put	Currency Future	52	57	52	57	0.00
14/08/2009	\$ / R On 14-December-09	14.15	Call	Currency Future	5	5	5	5	0.00
14/08/2009	\$ / R On 14-December-09	14.15	Put	Currency Future	5895	5949	5895	5949	0.00
14/08/2009	\$ / R On 14-December-09	16.15	Call	Currency Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-December-09	16.15	Put	Currency Future	7890	7945	7890	7945	0.00
14/08/2009	\$ / R On 14-September-09	4.00	Call	Currency Future	4127	4069	4127	4069	0.00
14/08/2009	\$ / R On 14-September-09	4.00	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	5.00	Call	Currency Future	3127	3069	3127	3069	0.00
14/08/2009	\$ / R On 14-September-09	5.00	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	6.00	Call	Currency Future	2127	2069	2127	2069	0.00
14/08/2009	\$ / R On 14-September-09	6.00	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	14.00	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	14.00	Put	Currency Future	5873	5931	5873	5931	0.00
14/08/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	4092	4042	4092	4042	0.00
14/08/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	3096	3046	3096	3046	0.00
14/08/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	5	5	5	5	0.00
14/08/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	2109	2060	2109	2060	0.00
14/08/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	19	19	19	19	0.00
14/08/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	33	33	33	33	0.00
14/08/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	5942	5992	5942	5992	0.00
14/08/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	16	15	16	15	0.00
14/08/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	7925	7975	7925	7975	0.00
14/08/2009	\$ / R On 14-June-10	4.45	Call	Currency Future	4071	4026	4071	4026	0.00
14/08/2009	\$ / R On 14-June-10	4.45	Put	Currency Future	3	3	3	3	0.00
14/08/2009	\$ / R On 14-June-10	5.45	Call	Currency Future	3078	3033	3078	3033	0.00
14/08/2009	\$ / R On 14-June-10	5.45	Put	Currency Future	10	10	10	10	0.00
14/08/2009	\$ / R On 14-June-10	6.45	Call	Currency Future	2110	2067	2110	2067	0.00
14/08/2009	\$ / R On 14-June-10	6.45	Put	Currency Future	42	44	42	44	0.00
14/08/2009	\$ / R On 14-June-10	7.45	Call	Currency Future	1260	1225	1260	1225	0.00
14/08/2009	\$ / R On 14-June-10	7.45	Put	Currency Future	192	202	192	202	0.00
14/08/2009	\$ / R On 14-June-10	14.45	Call	Currency Future	70	68	70	68	0.00
14/08/2009	\$ / R On 14-June-10	14.45	Put	Currency Future	6002	6046	6002	6046	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	41	40	41	40	0.00
14/08/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	7973	8018	7973	8018	0.00
14/08/2009	\$ / R On 14-December-09	14.25	Call	Currency Future	5	4	5	4	0.00
14/08/2009	\$ / R On 14-December-09	14.25	Put	Currency Future	5994	6049	5994	6049	0.00
14/08/2009	\$ / R On 14-December-09	16.25	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	16.25	Put	Currency Future	7990	8045	7990	8045	0.00
14/08/2009	\$ / R On 14-September-09	4.10	Call	Currency Future	4027	3969	4027	3969	0.00
14/08/2009	\$ / R On 14-September-09	4.10	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	5.10	Call	Currency Future	3027	2969	3027	2969	0.00
14/08/2009	\$ / R On 14-September-09	5.10	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	6.10	Call	Currency Future	2027	1969	2027	1969	0.00
14/08/2009	\$ / R On 14-September-09	6.10	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	14.10	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	14.10	Put	Currency Future	5973	6031	5973	6031	0.00
14/08/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	32	31	32	31	0.00
14/08/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	6041	6091	6041	6091	0.00
14/08/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	15	15	15	15	0.00
14/08/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	8024	8074	8024	8074	0.00
14/08/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	40	39	40	39	0.00
14/08/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	8072	8116	8072	8116	0.00
14/08/2009	\$ / R On 14-December-09	4.20	Call	Currency Future	4060	4006	4060	4006	0.00
14/08/2009	\$ / R On 14-December-09	4.20	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	5.20	Call	Currency Future	3061	3007	3061	3007	0.00
14/08/2009	\$ / R On 14-December-09	5.20	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-December-09	6.20	Call	Currency Future	2066	2012	2066	2012	0.00
14/08/2009	\$ / R On 14-December-09	6.20	Put	Currency Future	6	7	6	7	0.00
14/08/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	1117	1068	1117	1068	0.00
14/08/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	57	62	57	62	0.00
14/08/2009	\$ / R On 14-December-09	14.20	Call	Currency Future	5	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-December-09	14.20	Put	Currency Future	5944	5999	5944	5999	0.00
14/08/2009	\$ / R On 14-December-09	16.20	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	16.20	Put	Currency Future	7940	7995	7940	7995	0.00
14/08/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	33	32	33	32	0.00
14/08/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	5992	6041	5992	6041	0.00
14/08/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	15	15	15	15	0.00
14/08/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	7974	8025	7974	8025	0.00
14/08/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	41	39	41	39	0.00
14/08/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	8023	8067	8023	8067	0.00
14/08/2009	\$ / R On 14-December-09	14.40	Call	Currency Future	4	4	4	4	0.00
14/08/2009	\$ / R On 14-December-09	14.40	Put	Currency Future	6144	6198	6144	6198	0.00
14/08/2009	\$ / R On 14-December-09	16.40	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	16.40	Put	Currency Future	8140	8195	8140	8195	0.00
14/08/2009	\$ / R On 14-September-09	4.25	Call	Currency Future	3877	3819	3877	3819	0.00
14/08/2009	\$ / R On 14-September-09	4.25	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	5.25	Call	Currency Future	2877	2819	2877	2819	0.00
14/08/2009	\$ / R On 14-September-09	5.25	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	14.25	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	14.25	Put	Currency Future	6123	6181	6123	6181	0.00
14/08/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	30	29	30	29	0.00
14/08/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	6189	6239	6189	6239	0.00
14/08/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	14	14	14	14	0.00
14/08/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	8173	8223	8173	8223	0.00
14/08/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	239	231	239	231	0.00
14/08/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2420	2459	2420	2459	0.00
14/08/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	117	113	117	113	0.00
14/08/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4298	4341	4298	4341	0.00
14/08/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	65	64	65	64	0.00
14/08/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6247	6291	6247	6291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-June-10	16.70	Call	Currency Future	38	36	38	36	0.00
14/08/2009	\$ / R On 14-June-10	16.70	Put	Currency Future	8219	8263	8219	8263	0.00
14/08/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	65	64	65	64	0.00
14/08/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6247	6291	6247	6291	0.00
14/08/2009	\$ / R On 14-December-09	16.45	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	16.45	Put	Currency Future	8190	8245	8190	8245	0.00
14/08/2009	\$ / R On 14-September-09	4.30	Call	Currency Future	3827	3769	3827	3769	0.00
14/08/2009	\$ / R On 14-September-09	4.30	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	5.30	Call	Currency Future	2827	2769	2827	2769	0.00
14/08/2009	\$ / R On 14-September-09	5.30	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	14.30	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	14.30	Put	Currency Future	6173	6231	6173	6231	0.00
14/08/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	29	29	29	29	0.00
14/08/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	6239	6288	6239	6288	0.00
14/08/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	14	13	14	13	0.00
14/08/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	8223	8273	8223	8273	0.00
14/08/2009	\$ / R On 14-June-10	4.75	Call	Currency Future	3773	3728	3773	3728	0.00
14/08/2009	\$ / R On 14-June-10	4.75	Put	Currency Future	5	5	5	5	0.00
14/08/2009	\$ / R On 14-June-10	5.75	Call	Currency Future	2784	2739	2784	2739	0.00
14/08/2009	\$ / R On 14-June-10	5.75	Put	Currency Future	16	17	16	17	0.00
14/08/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	234	227	234	227	0.00
14/08/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	2465	2504	2465	2504	0.00
14/08/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	64	63	64	63	0.00
14/08/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	6296	6340	6296	6340	0.00
14/08/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	37	35	37	35	0.00
14/08/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	8268	8313	8268	8313	0.00
14/08/2009	\$ / R On 14-December-09	4.50	Call	Currency Future	3761	3706	3761	3706	0.00
14/08/2009	\$ / R On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	5.50	Call	Currency Future	2762	2707	2762	2707	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-December-09	5.50	Put	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 14-December-09	6.50	Call	Currency Future	1773	1719	1773	1719	0.00
14/08/2009	\$ / R On 14-December-09	6.50	Put	Currency Future	12	14	12	14	0.00
14/08/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	875	832	875	832	0.00
14/08/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	114	127	114	127	0.00
14/08/2009	\$ / R On 14-December-09	14.50	Call	Currency Future	3	3	3	3	0.00
14/08/2009	\$ / R On 14-December-09	14.50	Put	Currency Future	6243	6298	6243	6298	0.00
14/08/2009	\$ / R On 14-December-09	16.50	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	16.50	Put	Currency Future	8240	8295	8240	8295	0.00
14/08/2009	\$ / R On 14-September-09	4.40	Call	Currency Future	3727	3669	3727	3669	0.00
14/08/2009	\$ / R On 14-September-09	4.40	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	5.40	Call	Currency Future	2727	2669	2727	2669	0.00
14/08/2009	\$ / R On 14-September-09	5.40	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.40	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	11.40	Put	Currency Future	3273	3331	3273	3331	0.00
14/08/2009	\$ / R On 14-September-09	12.90	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	12.90	Put	Currency Future	4773	4831	4773	4831	0.00
14/08/2009	\$ / R On 14-September-09	14.40	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	14.40	Put	Currency Future	6273	6331	6273	6331	0.00
14/08/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	3743	3693	3743	3693	0.00
14/08/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	2749	2699	2749	2699	0.00
14/08/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	8	8	8	8	0.00
14/08/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	29	28	29	28	0.00
14/08/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	6288	6338	6288	6338	0.00
14/08/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	13	13	13	13	0.00
14/08/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	8272	8322	8272	8322	0.00
14/08/2009	\$ / R On 14-June-10	10.80	Call	Currency Future	229	222	229	222	0.00
14/08/2009	\$ / R On 14-June-10	10.80	Put	Currency Future	2511	2549	2511	2549	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-June-10	14.80	Call	Currency Future	64	62	64	62	0.00
14/08/2009	\$ / R On 14-June-10	14.80	Put	Currency Future	6345	6389	6345	6389	0.00
14/08/2009	\$ / R On 14-June-10	16.80	Call	Currency Future	36	35	36	35	0.00
14/08/2009	\$ / R On 14-June-10	16.80	Put	Currency Future	8318	8362	8318	8362	0.00
14/08/2009	\$ / R On 14-September-09	4.35	Call	Currency Future	3777	3719	3777	3719	0.00
14/08/2009	\$ / R On 14-September-09	4.35	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	5.35	Call	Currency Future	2777	2719	2777	2719	0.00
14/08/2009	\$ / R On 14-September-09	5.35	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	12.85	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	12.85	Put	Currency Future	4723	4781	4723	4781	0.00
14/08/2009	\$ / R On 14-September-09	14.35	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	14.35	Put	Currency Future	6223	6281	6223	6281	0.00
14/08/2009	\$ / R On 14-December-09	14.30	Call	Currency Future	4	4	4	4	0.00
14/08/2009	\$ / R On 14-December-09	14.30	Put	Currency Future	6044	6099	6044	6099	0.00
14/08/2009	\$ / R On 14-December-09	16.30	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	16.30	Put	Currency Future	8040	8095	8040	8095	0.00
14/08/2009	\$ / R On 14-September-09	4.20	Call	Currency Future	3927	3869	3927	3869	0.00
14/08/2009	\$ / R On 14-September-09	4.20	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	5.20	Call	Currency Future	2927	2869	2927	2869	0.00
14/08/2009	\$ / R On 14-September-09	5.20	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	14.20	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	14.20	Put	Currency Future	6073	6131	6073	6131	0.00
14/08/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	31	31	31	31	0.00
14/08/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	6090	6140	6090	6140	0.00
14/08/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	15	14	15	14	0.00
14/08/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	8074	8124	8074	8124	0.00
14/08/2009	\$ / R On 14-June-10	16.60	Call	Currency Future	39	38	39	38	0.00
14/08/2009	\$ / R On 14-June-10	16.60	Put	Currency Future	8121	8165	8121	8165	0.00
14/08/2009	\$ / R On 14-December-09	4.00	Call	Currency Future	4260	4205	4260	4205	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-December-09	4.00	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	16.00	Call	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-December-09	16.00	Put	Currency Future	7740	7795	7740	7795	0.00
14/08/2009	\$ / R On 14-September-09	3.90	Call	Currency Future	4227	4169	4227	4169	0.00
14/08/2009	\$ / R On 14-September-09	3.90	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 15-March-10	4.15	Call	Currency Future	4241	4191	4241	4191	0.00
14/08/2009	\$ / R On 15-March-10	4.15	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	2256	2206	2256	2206	0.00
14/08/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	15	16	15	16	0.00
14/08/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	1334	1290	1334	1290	0.00
14/08/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	93	99	93	99	0.00
14/08/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	75	74	75	74	0.00
14/08/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	3834	3883	3834	3883	0.00
14/08/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	16	16	16	16	0.00
14/08/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	7776	7826	7776	7826	0.00
14/08/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	43	42	43	42	0.00
14/08/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	7825	7869	7825	7869	0.00
14/08/2009	\$ / R On 14-September-09	3.80	Call	Currency Future	4327	4269	4327	4269	0.00
14/08/2009	\$ / R On 14-September-09	3.80	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	4.80	Call	Currency Future	3327	3269	3327	3269	0.00
14/08/2009	\$ / R On 14-September-09	4.80	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	5.80	Call	Currency Future	2327	2269	2327	2269	0.00
14/08/2009	\$ / R On 14-September-09	5.80	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	6.80	Call	Currency Future	1329	1271	1329	1271	0.00
14/08/2009	\$ / R On 14-September-09	6.80	Put	Currency Future	2	2	2	2	0.00
14/08/2009	\$ / R On 14-September-09	13.80	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	13.80	Put	Currency Future	5673	5731	5673	5731	0.00
14/08/2009	\$ / R On 15-March-10	4.05	Call	Currency Future	4341	4291	4341	4291	0.00
14/08/2009	\$ / R On 15-March-10	4.05	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	36	35	36	35	0.00
14/08/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	5695	5745	5695	5745	0.00
14/08/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	17	17	17	17	0.00
14/08/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	7676	7726	7676	7726	0.00
14/08/2009	\$ / R On 14-June-10	4.20	Call	Currency Future	4320	4274	4320	4274	0.00
14/08/2009	\$ / R On 14-June-10	4.20	Put	Currency Future	1	2	1	2	0.00
14/08/2009	\$ / R On 14-June-10	14.20	Call	Currency Future	75	73	75	73	0.00
14/08/2009	\$ / R On 14-June-10	14.20	Put	Currency Future	5757	5800	5757	5800	0.00
14/08/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	44	43	44	43	0.00
14/08/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	7726	7770	7726	7770	0.00
14/08/2009	\$ / R On 14-December-09	3.85	Call	Currency Future	4410	4355	4410	4355	0.00
14/08/2009	\$ / R On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	13.85	Call	Currency Future	6	6	6	6	0.00
14/08/2009	\$ / R On 14-December-09	13.85	Put	Currency Future	5596	5651	5596	5651	0.00
14/08/2009	\$ / R On 14-December-09	15.85	Call	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-December-09	15.85	Put	Currency Future	7590	7645	7590	7645	0.00
14/08/2009	\$ / R On 14-September-09	3.75	Call	Currency Future	4377	4319	4377	4319	0.00
14/08/2009	\$ / R On 14-September-09	3.75	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	4.75	Call	Currency Future	3377	3319	3377	3319	0.00
14/08/2009	\$ / R On 14-September-09	4.75	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	5.75	Call	Currency Future	2377	2319	2377	2319	0.00
14/08/2009	\$ / R On 14-September-09	5.75	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	13.75	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	13.75	Put	Currency Future	5623	5681	5623	5681	0.00
14/08/2009	\$ / R On 15-March-10	4.00	Call	Currency Future	4391	4341	4391	4341	0.00
14/08/2009	\$ / R On 15-March-10	4.00	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	3394	3344	3394	3344	0.00
14/08/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	3	3	3	3	0.00
14/08/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	2404	2354	2404	2354	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	13	13	13	13	0.00
14/08/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	1462	1417	1462	1417	0.00
14/08/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	71	76	71	76	0.00
14/08/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	17	17	17	17	0.00
14/08/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	7626	7676	7626	7676	0.00
14/08/2009	\$ / R On 14-June-10	4.15	Call	Currency Future	4370	4324	4370	4324	0.00
14/08/2009	\$ / R On 14-June-10	4.15	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	76	74	76	74	0.00
14/08/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	5708	5751	5708	5751	0.00
14/08/2009	\$ / R On 14-June-10	16.15	Call	Currency Future	44	43	44	43	0.00
14/08/2009	\$ / R On 14-June-10	16.15	Put	Currency Future	7676	7721	7676	7721	0.00
14/08/2009	\$ / R On 14-December-09	4.10	Call	Currency Future	4160	4106	4160	4106	0.00
14/08/2009	\$ / R On 14-December-09	4.10	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	5.10	Call	Currency Future	3161	3106	3161	3106	0.00
14/08/2009	\$ / R On 14-December-09	5.10	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-December-09	6.10	Call	Currency Future	2166	2111	2166	2111	0.00
14/08/2009	\$ / R On 14-December-09	6.10	Put	Currency Future	5	6	5	6	0.00
14/08/2009	\$ / R On 14-December-09	7.10	Call	Currency Future	1207	1157	1207	1157	0.00
14/08/2009	\$ / R On 14-December-09	7.10	Put	Currency Future	47	51	47	51	0.00
14/08/2009	\$ / R On 14-December-09	14.10	Call	Currency Future	5	5	5	5	0.00
14/08/2009	\$ / R On 14-December-09	14.10	Put	Currency Future	5845	5900	5845	5900	0.00
14/08/2009	\$ / R On 14-December-09	16.10	Call	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-December-09	16.10	Put	Currency Future	7840	7895	7840	7895	0.00
14/08/2009	\$ / R On 15-March-10	4.25	Call	Currency Future	4142	4091	4142	4091	0.00
14/08/2009	\$ / R On 15-March-10	4.25	Put	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	3146	3096	3146	3096	0.00
14/08/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	5	5	5	5	0.00
14/08/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	2158	2108	2158	2108	0.00
14/08/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	17	18	17	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	1251	1208	1251	1208	0.00
14/08/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	110	117	110	117	0.00
14/08/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	34	33	34	33	0.00
14/08/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	5893	5942	5893	5942	0.00
14/08/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	16	16	16	16	0.00
14/08/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	7875	7925	7875	7925	0.00
14/08/2009	\$ / R On 14-December-09	3.90	Call	Currency Future	4360	4305	4360	4305	0.00
14/08/2009	\$ / R On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	15.90	Call	Currency Future	1	1	1	1	0.00
14/08/2009	\$ / R On 14-December-09	15.90	Put	Currency Future	7640	7695	7640	7695	0.00
14/08/2009	\$ / R On 14-September-09	4.05	Call	Currency Future	4077	4019	4077	4019	0.00
14/08/2009	\$ / R On 14-September-09	4.05	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	5.05	Call	Currency Future	3077	3019	3077	3019	0.00
14/08/2009	\$ / R On 14-September-09	5.05	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	6.05	Call	Currency Future	2077	2019	2077	2019	0.00
14/08/2009	\$ / R On 14-September-09	6.05	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	7.05	Call	Currency Future	1080	1023	1080	1023	0.00
14/08/2009	\$ / R On 14-September-09	7.05	Put	Currency Future	3	4	3	4	0.00
14/08/2009	\$ / R On 14-September-09	12.55	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	12.55	Put	Currency Future	4423	4481	4423	4481	0.00
14/08/2009	\$ / R On 14-September-09	14.05	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	14.05	Put	Currency Future	5923	5981	5923	5981	0.00
14/08/2009	\$ / R On 14-September-09	4.15	Call	Currency Future	3977	3919	3977	3919	0.00
14/08/2009	\$ / R On 14-September-09	4.15	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	5.15	Call	Currency Future	2977	2919	2977	2919	0.00
14/08/2009	\$ / R On 14-September-09	5.15	Put	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	14.15	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-September-09	14.15	Put	Currency Future	6023	6081	6023	6081	0.00
14/08/2009	\$ / R On 14-December-09	14.35	Call	Currency Future	4	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	\$ / R On 14-December-09	14.35	Put	Currency Future	6094	6149	6094	6149	0.00
14/08/2009	\$ / R On 14-December-09	16.35	Call	Currency Future	0	0	0	0	0.00
14/08/2009	\$ / R On 14-December-09	16.35	Put	Currency Future	8090	8145	8090	8145	0.00
14/08/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	31	30	31	30	0.00
14/08/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	6140	6190	6140	6190	0.00
14/08/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	14	14	14	14	0.00
14/08/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	8123	8173	8123	8173	0.00
14/08/2009	£ / R On 15-March-10			Currency Future	13.8500	13.8474	13.8540	13.8474	62.00
14/08/2009	£ / R On 14-June-10			Currency Future	14.0600	14.0643	14.0616	14.0643	0.00
14/08/2009	£ / R On 14-September-09			Currency Future	13.4200	13.3980	13.4194	13.3980	26335.00
14/08/2009	£ / R On 14-December-09			Currency Future	13.6400	13.6240	13.6391	13.6240	14954.00
14/08/2009	£ / R On 15-March-10	13.85	Call	Currency Future	817	825	817	825	0.00
14/08/2009	£ / R On 15-March-10	13.85	Put	Currency Future	813	828	813	828	0.00
14/08/2009	£ / R On 14-June-10	14.05	Call	Currency Future	998	1011	998	1011	0.00
14/08/2009	£ / R On 14-June-10	14.05	Put	Currency Future	987	997	987	997	0.00
14/08/2009	£ / R On 14-September-09	13.40	Call	Currency Future	299	297	299	297	0.00
14/08/2009	£ / R On 14-September-09	13.40	Put	Currency Future	279	299	279	299	0.00
14/08/2009	£ / R On 14-December-09	13.60	Call	Currency Future	621	621	621	621	0.00
14/08/2009	£ / R On 14-December-09	13.60	Put	Currency Future	582	597	582	597	0.00
14/08/2009	£ / R On 15-March-10	13.90	Call	Currency Future	798	806	798	806	0.00
14/08/2009	£ / R On 15-March-10	13.90	Put	Currency Future	844	859	844	859	0.00
14/08/2009	£ / R On 14-June-10	14.15	Call	Currency Future	961	974	961	974	0.00
14/08/2009	£ / R On 14-June-10	14.15	Put	Currency Future	1049	1059	1049	1059	0.00
14/08/2009	£ / R On 14-September-09	13.45	Call	Currency Future	279	277	279	277	0.00
14/08/2009	£ / R On 14-September-09	13.45	Put	Currency Future	309	329	309	329	0.00
14/08/2009	£ / R On 14-December-09	13.70	Call	Currency Future	579	581	579	581	0.00
14/08/2009	£ / R On 14-December-09	13.70	Put	Currency Future	640	657	640	657	0.00
14/08/2009	£ / R On 15-March-10	14.00	Call	Currency Future	761	769	761	769	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 15-March-10	14.00	Put	Currency Future	907	922	907	922	0.00
14/08/2009	£ / R On 14-June-10	14.20	Call	Currency Future	943	955	943	955	0.00
14/08/2009	£ / R On 14-June-10	14.20	Put	Currency Future	1081	1091	1081	1091	0.00
14/08/2009	£ / R On 14-September-09	13.55	Call	Currency Future	242	242	242	242	0.00
14/08/2009	£ / R On 14-September-09	13.55	Put	Currency Future	373	394	373	394	0.00
14/08/2009	£ / R On 14-December-09	13.75	Call	Currency Future	560	563	560	563	0.00
14/08/2009	£ / R On 14-December-09	13.75	Put	Currency Future	671	689	671	689	0.00
14/08/2009	£ / R On 15-March-10	14.15	Call	Currency Future	709	718	709	718	0.00
14/08/2009	£ / R On 15-March-10	14.15	Put	Currency Future	1005	1020	1005	1020	0.00
14/08/2009	£ / R On 14-June-10	14.35	Call	Currency Future	891	903	891	903	0.00
14/08/2009	£ / R On 14-June-10	14.35	Put	Currency Future	1179	1189	1179	1189	0.00
14/08/2009	£ / R On 14-September-09	13.65	Call	Currency Future	211	211	211	211	0.00
14/08/2009	£ / R On 14-September-09	13.65	Put	Currency Future	441	463	441	463	0.00
14/08/2009	£ / R On 14-December-09	13.90	Call	Currency Future	508	510	508	510	0.00
14/08/2009	£ / R On 14-December-09	13.90	Put	Currency Future	768	786	768	786	0.00
14/08/2009	£ / R On 15-March-10	14.10	Call	Currency Future	726	734	726	734	0.00
14/08/2009	£ / R On 15-March-10	14.10	Put	Currency Future	972	987	972	987	0.00
14/08/2009	£ / R On 14-June-10	14.30	Call	Currency Future	908	920	908	920	0.00
14/08/2009	£ / R On 14-June-10	14.30	Put	Currency Future	1146	1156	1146	1156	0.00
14/08/2009	£ / R On 14-September-09	13.65	Call	Currency Future	211	211	211	211	0.00
14/08/2009	£ / R On 14-September-09	13.65	Put	Currency Future	441	463	441	463	0.00
14/08/2009	£ / R On 14-December-09	13.85	Call	Currency Future	525	527	525	527	0.00
14/08/2009	£ / R On 14-December-09	13.85	Put	Currency Future	735	753	735	753	0.00
14/08/2009	£ / R On 15-March-10	11.05	Call	Currency Future	2869	2862	2869	2862	0.00
14/08/2009	£ / R On 15-March-10	11.05	Put	Currency Future	65	65	65	65	0.00
14/08/2009	£ / R On 15-March-10	13.80	Call	Currency Future	838	846	838	846	0.00
14/08/2009	£ / R On 15-March-10	13.80	Put	Currency Future	784	798	784	798	0.00
14/08/2009	£ / R On 15-March-10	9.15	Call	Currency Future	4715	4709	4715	4709	0.00
14/08/2009	£ / R On 15-March-10	9.15	Put	Currency Future	11	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-September-09	13.35	Call	Currency Future	327	324	327	324	0.00
14/08/2009	£ / R On 14-September-09	13.35	Put	Currency Future	258	276	258	276	0.00
14/08/2009	£ / R On 14-December-09	13.00	Call	Currency Future	940	936	940	936	0.00
14/08/2009	£ / R On 14-December-09	13.00	Put	Currency Future	300	312	300	312	0.00
14/08/2009	£ / R On 14-December-09	13.60	Call	Currency Future	621	621	621	621	0.00
14/08/2009	£ / R On 14-December-09	13.60	Put	Currency Future	582	597	582	597	0.00
14/08/2009	£ / R On 15-March-10	13.65	Call	Currency Future	903	910	903	910	0.00
14/08/2009	£ / R On 15-March-10	13.65	Put	Currency Future	699	713	699	713	0.00
14/08/2009	£ / R On 14-June-10	13.40	Call	Currency Future	1288	1300	1288	1300	12265.00
14/08/2009	£ / R On 14-June-10	13.40	Put	Currency Future	627	636	627	636	0.00
14/08/2009	£ / R On 14-June-10	13.85	Call	Currency Future	1080	1092	1080	1092	0.00
14/08/2009	£ / R On 14-June-10	13.85	Put	Currency Future	868	878	868	878	0.00
14/08/2009	£ / R On 14-June-10	17.50	Call	Currency Future	305	312	305	312	12265.00
14/08/2009	£ / R On 14-June-10	17.50	Put	Currency Future	3743	3748	3743	3748	0.00
14/08/2009	£ / R On 14-September-09	13.20	Call	Currency Future	421	413	421	413	0.00
14/08/2009	£ / R On 14-September-09	13.20	Put	Currency Future	202	215	202	215	0.00
14/08/2009	£ / R On 14-December-09	13.40	Call	Currency Future	716	714	716	714	0.00
14/08/2009	£ / R On 14-December-09	13.40	Put	Currency Future	477	490	477	490	0.00
14/08/2009	£ / R On 15-March-10	13.55	Call	Currency Future	949	956	949	956	0.00
14/08/2009	£ / R On 15-March-10	13.55	Put	Currency Future	645	658	645	658	0.00
14/08/2009	£ / R On 14-June-10	13.75	Call	Currency Future	1123	1135	1123	1135	0.00
14/08/2009	£ / R On 14-June-10	13.75	Put	Currency Future	811	821	811	821	0.00
14/08/2009	£ / R On 14-September-09	13.10	Call	Currency Future	489	478	489	478	0.00
14/08/2009	£ / R On 14-September-09	13.10	Put	Currency Future	170	180	170	180	0.00
14/08/2009	£ / R On 14-December-09	13.30	Call	Currency Future	767	765	767	765	0.00
14/08/2009	£ / R On 14-December-09	13.30	Put	Currency Future	428	441	428	441	0.00
14/08/2009	£ / R On 15-March-10	12.90	Call	Currency Future	1303	1306	1303	1306	11630.00
14/08/2009	£ / R On 15-March-10	12.90	Put	Currency Future	349	359	349	359	0.00
14/08/2009	£ / R On 15-March-10	13.40	Call	Currency Future	1022	1028	1022	1028	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 15-March-10	13.40	Put	Currency Future	568	581	568	581	0.00
14/08/2009	£ / R On 15-March-10	14.70	Call	Currency Future	551	559	551	559	11630.00
14/08/2009	£ / R On 15-March-10	14.70	Put	Currency Future	1397	1412	1397	1412	0.00
14/08/2009	£ / R On 14-June-10	13.60	Call	Currency Future	1191	1203	1191	1203	0.00
14/08/2009	£ / R On 14-June-10	13.60	Put	Currency Future	729	739	729	739	0.00
14/08/2009	£ / R On 14-September-09	12.95	Call	Currency Future	600	584	600	584	0.00
14/08/2009	£ / R On 14-September-09	12.95	Put	Currency Future	130	136	130	136	0.00
14/08/2009	£ / R On 14-December-09	13.20	Call	Currency Future	822	819	822	819	0.00
14/08/2009	£ / R On 14-December-09	13.20	Put	Currency Future	383	395	383	395	0.00
14/08/2009	£ / R On 15-March-10	13.50	Call	Currency Future	972	979	972	979	0.00
14/08/2009	£ / R On 15-March-10	13.50	Put	Currency Future	618	632	618	632	0.00
14/08/2009	£ / R On 14-June-10	13.70	Call	Currency Future	1145	1157	1145	1157	0.00
14/08/2009	£ / R On 14-June-10	13.70	Put	Currency Future	783	793	783	793	0.00
14/08/2009	£ / R On 14-September-09	13.05	Call	Currency Future	525	512	525	512	0.00
14/08/2009	£ / R On 14-September-09	13.05	Put	Currency Future	156	164	156	164	0.00
14/08/2009	£ / R On 15-March-10	13.35	Call	Currency Future	1047	1053	1047	1053	0.00
14/08/2009	£ / R On 15-March-10	13.35	Put	Currency Future	543	556	543	556	0.00
14/08/2009	£ / R On 14-June-10	13.55	Call	Currency Future	1215	1226	1215	1226	0.00
14/08/2009	£ / R On 14-June-10	13.55	Put	Currency Future	703	712	703	712	0.00
14/08/2009	£ / R On 14-September-09	12.90	Call	Currency Future	638	622	638	622	0.00
14/08/2009	£ / R On 14-September-09	12.90	Put	Currency Future	119	124	119	124	0.00
14/08/2009	£ / R On 14-December-09	13.15	Call	Currency Future	850	847	850	847	0.00
14/08/2009	£ / R On 14-December-09	13.15	Put	Currency Future	361	373	361	373	0.00
14/08/2009	£ / R On 15-March-10	13.20	Call	Currency Future	1127	1132	1127	1132	0.00
14/08/2009	£ / R On 15-March-10	13.20	Put	Currency Future	473	485	473	485	0.00
14/08/2009	£ / R On 14-September-09	12.80	Call	Currency Future	718	699	718	699	0.00
14/08/2009	£ / R On 14-September-09	12.80	Put	Currency Future	99	101	99	101	0.00
14/08/2009	£ / R On 15-March-10	13.25	Call	Currency Future	1100	1105	1100	1105	0.00
14/08/2009	£ / R On 15-March-10	13.25	Put	Currency Future	496	508	496	508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-June-10	13.45	Call	Currency Future	1263	1275	1263	1275	0.00
14/08/2009	£ / R On 14-June-10	13.45	Put	Currency Future	652	661	652	661	0.00
14/08/2009	£ / R On 14-December-09	13.05	Call	Currency Future	909	906	909	906	0.00
14/08/2009	£ / R On 14-December-09	13.05	Put	Currency Future	320	332	320	332	0.00
14/08/2009	£ / R On 14-June-10	13.65	Call	Currency Future	1168	1180	1168	1180	0.00
14/08/2009	£ / R On 14-June-10	13.65	Put	Currency Future	756	765	756	765	0.00
14/08/2009	£ / R On 14-September-09	13.00	Call	Currency Future	562	548	562	548	0.00
14/08/2009	£ / R On 14-September-09	13.00	Put	Currency Future	143	150	143	150	0.00
14/08/2009	£ / R On 14-June-10	13.90	Call	Currency Future	1059	1071	1059	1071	0.00
14/08/2009	£ / R On 14-June-10	13.90	Put	Currency Future	897	907	897	907	0.00
14/08/2009	£ / R On 14-September-09	13.20	Call	Currency Future	421	413	421	413	0.00
14/08/2009	£ / R On 14-September-09	13.20	Put	Currency Future	202	215	202	215	0.00
14/08/2009	£ / R On 14-December-09	13.45	Call	Currency Future	691	690	691	690	0.00
14/08/2009	£ / R On 14-December-09	13.45	Put	Currency Future	502	516	502	516	0.00
14/08/2009	£ / R On 14-September-09	13.35	Call	Currency Future	327	324	327	324	0.00
14/08/2009	£ / R On 14-September-09	13.35	Put	Currency Future	258	276	258	276	0.00
14/08/2009	£ / R On 14-June-10	14.10	Call	Currency Future	980	992	980	992	0.00
14/08/2009	£ / R On 14-June-10	14.10	Put	Currency Future	1018	1028	1018	1028	0.00
14/08/2009	£ / R On 14-December-09	13.65	Call	Currency Future	599	601	599	601	0.00
14/08/2009	£ / R On 14-December-09	13.65	Put	Currency Future	610	627	610	627	0.00
14/08/2009	£ / R On 15-March-10	14.05	Call	Currency Future	743	752	743	752	0.00
14/08/2009	£ / R On 15-March-10	14.05	Put	Currency Future	939	954	939	954	0.00
14/08/2009	£ / R On 14-June-10	14.25	Call	Currency Future	925	938	925	938	0.00
14/08/2009	£ / R On 14-June-10	14.25	Put	Currency Future	1114	1123	1114	1123	0.00
14/08/2009	£ / R On 14-December-09	13.80	Call	Currency Future	542	545	542	545	0.00
14/08/2009	£ / R On 14-December-09	13.80	Put	Currency Future	703	721	703	721	0.00
14/08/2009	£ / R On 14-September-09	13.60	Call	Currency Future	226	226	226	226	0.00
14/08/2009	£ / R On 14-September-09	13.60	Put	Currency Future	406	428	406	428	0.00
14/08/2009	£ / R On 14-December-09	13.85	Call	Currency Future	525	527	525	527	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-December-09	13.85	Put	Currency Future	735	753	735	753	0.00
14/08/2009	£ / R On 15-March-10	13.95	Call	Currency Future	779	788	779	788	0.00
14/08/2009	£ / R On 15-March-10	13.95	Put	Currency Future	875	890	875	890	0.00
14/08/2009	£ / R On 14-September-09	13.50	Call	Currency Future	260	259	260	259	0.00
14/08/2009	£ / R On 14-September-09	13.50	Put	Currency Future	340	361	340	361	0.00
14/08/2009	£ / R On 14-December-09	13.75	Call	Currency Future	560	563	560	563	0.00
14/08/2009	£ / R On 14-December-09	13.75	Put	Currency Future	671	689	671	689	0.00
14/08/2009	£ / R On 14-December-09	13.65	Call	Currency Future	599	601	599	601	0.00
14/08/2009	£ / R On 14-December-09	13.65	Put	Currency Future	610	627	610	627	0.00
14/08/2009	£ / R On 15-March-10	13.75	Call	Currency Future	859	867	859	867	0.00
14/08/2009	£ / R On 15-March-10	13.75	Put	Currency Future	755	769	755	769	0.00
14/08/2009	£ / R On 14-June-10	13.95	Call	Currency Future	1038	1051	1038	1051	0.00
14/08/2009	£ / R On 14-June-10	13.95	Put	Currency Future	927	936	927	936	0.00
14/08/2009	£ / R On 14-September-09	13.30	Call	Currency Future	357	352	357	352	0.00
14/08/2009	£ / R On 14-September-09	13.30	Put	Currency Future	238	254	238	254	0.00
14/08/2009	£ / R On 14-December-09	13.50	Call	Currency Future	667	666	667	666	0.00
14/08/2009	£ / R On 14-December-09	13.50	Put	Currency Future	528	542	528	542	0.00
14/08/2009	£ / R On 15-March-10	13.60	Call	Currency Future	925	933	925	933	0.00
14/08/2009	£ / R On 15-March-10	13.60	Put	Currency Future	671	685	671	685	0.00
14/08/2009	£ / R On 14-June-10	13.80	Call	Currency Future	1101	1113	1101	1113	0.00
14/08/2009	£ / R On 14-June-10	13.80	Put	Currency Future	839	849	839	849	0.00
14/08/2009	£ / R On 14-September-09	13.15	Call	Currency Future	455	445	455	445	0.00
14/08/2009	£ / R On 14-September-09	13.15	Put	Currency Future	185	197	185	197	0.00
14/08/2009	£ / R On 14-December-09	13.40	Call	Currency Future	716	714	716	714	0.00
14/08/2009	£ / R On 14-December-09	13.40	Put	Currency Future	477	490	477	490	0.00
14/08/2009	£ / R On 14-September-09	13.10	Call	Currency Future	489	478	489	478	0.00
14/08/2009	£ / R On 14-September-09	13.10	Put	Currency Future	170	180	170	180	0.00
14/08/2009	£ / R On 14-December-09	13.35	Call	Currency Future	741	740	741	740	0.00
14/08/2009	£ / R On 14-December-09	13.35	Put	Currency Future	452	466	452	466	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 15-March-10	13.45	Call	Currency Future	997	1003	997	1003	0.00
14/08/2009	£ / R On 15-March-10	13.45	Put	Currency Future	593	606	593	606	0.00
14/08/2009	£ / R On 14-December-09	13.20	Call	Currency Future	822	819	822	819	0.00
14/08/2009	£ / R On 14-December-09	13.20	Put	Currency Future	383	395	383	395	0.00
14/08/2009	£ / R On 15-March-10	13.30	Call	Currency Future	1073	1079	1073	1079	0.00
14/08/2009	£ / R On 15-March-10	13.30	Put	Currency Future	519	532	519	532	0.00
14/08/2009	£ / R On 14-December-09	13.15	Call	Currency Future	850	847	850	847	0.00
14/08/2009	£ / R On 14-December-09	13.15	Put	Currency Future	361	373	361	373	0.00
14/08/2009	£ / R On 14-September-09	12.90	Call	Currency Future	638	622	638	622	0.00
14/08/2009	£ / R On 14-September-09	12.90	Put	Currency Future	119	124	119	124	0.00
14/08/2009	£ / R On 14-December-09	13.10	Call	Currency Future	879	876	879	876	0.00
14/08/2009	£ / R On 14-December-09	13.10	Put	Currency Future	340	352	340	352	0.00
14/08/2009	£ / R On 15-March-10	13.70	Call	Currency Future	880	888	880	888	0.00
14/08/2009	£ / R On 15-March-10	13.70	Put	Currency Future	726	741	726	741	0.00
14/08/2009	£ / R On 14-June-10	13.95	Call	Currency Future	1038	1051	1038	1051	0.00
14/08/2009	£ / R On 14-June-10	13.95	Put	Currency Future	927	936	927	936	0.00
14/08/2009	£ / R On 14-September-09	13.25	Call	Currency Future	388	382	388	382	0.00
14/08/2009	£ / R On 14-September-09	13.25	Put	Currency Future	219	234	219	234	0.00
14/08/2009	£ / R On 14-December-09	13.70	Call	Currency Future	579	581	579	581	0.00
14/08/2009	£ / R On 14-December-09	13.70	Put	Currency Future	640	657	640	657	0.00
14/08/2009	£ / R On 14-June-10	14.00	Call	Currency Future	1018	1031	1018	1031	0.00
14/08/2009	£ / R On 14-June-10	14.00	Put	Currency Future	956	966	956	966	0.00
14/08/2009	£ / R On 14-September-09	13.40	Call	Currency Future	299	297	299	297	0.00
14/08/2009	£ / R On 14-September-09	13.40	Put	Currency Future	279	299	279	299	0.00
14/08/2009	£ / R On 14-June-10	13.90	Call	Currency Future	1059	1071	1059	1071	0.00
14/08/2009	£ / R On 14-June-10	13.90	Put	Currency Future	897	907	897	907	0.00
14/08/2009	£ / R On 14-June-10	13.70	Call	Currency Future	1145	1157	1145	1157	0.00
14/08/2009	£ / R On 14-June-10	13.70	Put	Currency Future	783	793	783	793	0.00
14/08/2009	£ / R On 14-December-09	13.45	Call	Currency Future	691	690	691	690	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-December-09	13.45	Put	Currency Future	502	516	502	516	0.00
14/08/2009	£ / R On 14-December-09	13.55	Call	Currency Future	643	643	643	643	0.00
14/08/2009	£ / R On 14-December-09	13.55	Put	Currency Future	554	569	554	569	0.00
14/08/2009	£ / R On 14-September-09	13.15	Call	Currency Future	455	445	455	445	0.00
14/08/2009	£ / R On 14-September-09	13.15	Put	Currency Future	185	197	185	197	0.00
14/08/2009	£ / R On 14-June-10	13.50	Call	Currency Future	1239	1250	1239	1250	0.00
14/08/2009	£ / R On 14-June-10	13.50	Put	Currency Future	677	686	677	686	0.00
14/08/2009	£ / R On 14-December-09	13.10	Call	Currency Future	879	876	879	876	0.00
14/08/2009	£ / R On 14-December-09	13.10	Put	Currency Future	340	352	340	352	0.00
14/08/2009	£ / R On 14-June-10	13.25	Call	Currency Future	1367	1378	1367	1378	0.00
14/08/2009	£ / R On 14-June-10	13.25	Put	Currency Future	555	564	555	564	0.00
14/08/2009	£ / R On 14-September-09	12.75	Call	Currency Future	760	740	760	740	0.00
14/08/2009	£ / R On 14-September-09	12.75	Put	Currency Future	90	92	90	92	0.00
14/08/2009	£ / R On 14-December-09	12.95	Call	Currency Future	971	967	971	967	0.00
14/08/2009	£ / R On 14-December-09	12.95	Put	Currency Future	282	293	282	293	0.00
14/08/2009	£ / R On 14-June-10	13.35	Call	Currency Future	1314	1326	1314	1326	0.00
14/08/2009	£ / R On 14-June-10	13.35	Put	Currency Future	602	611	602	611	0.00
14/08/2009	£ / R On 14-September-09	12.85	Call	Currency Future	678	660	678	660	0.00
14/08/2009	£ / R On 14-September-09	12.85	Put	Currency Future	109	112	109	112	0.00
14/08/2009	£ / R On 14-December-09	13.60	Call	Currency Future	621	621	621	621	0.00
14/08/2009	£ / R On 14-December-09	13.60	Put	Currency Future	582	597	582	597	0.00
14/08/2009	£ / R On 14-June-10	14.60	Call	Currency Future	811	824	811	824	0.00
14/08/2009	£ / R On 14-June-10	14.60	Put	Currency Future	1350	1359	1350	1359	0.00
14/08/2009	£ / R On 14-September-09	14.10	Call	Currency Future	114	115	114	115	0.00
14/08/2009	£ / R On 14-September-09	14.10	Put	Currency Future	795	817	795	817	0.00
14/08/2009	£ / R On 14-December-09	14.30	Call	Currency Future	391	395	391	395	0.00
14/08/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1052	1071	1052	1071	0.00
14/08/2009	£ / R On 14-September-09	13.80	Call	Currency Future	171	172	171	172	0.00
14/08/2009	£ / R On 14-September-09	13.80	Put	Currency Future	552	574	552	574	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-December-09	14.00	Call	Currency Future	475	478	475	478	0.00
14/08/2009	£ / R On 14-December-09	14.00	Put	Currency Future	836	854	836	854	0.00
14/08/2009	£ / R On 14-September-09	13.90	Call	Currency Future	149	150	149	150	0.00
14/08/2009	£ / R On 14-September-09	13.90	Put	Currency Future	630	652	630	652	0.00
14/08/2009	£ / R On 14-December-09	14.05	Call	Currency Future	460	463	460	463	0.00
14/08/2009	£ / R On 14-December-09	14.05	Put	Currency Future	871	889	871	889	0.00
14/08/2009	£ / R On 14-September-09	13.85	Call	Currency Future	160	161	160	161	0.00
14/08/2009	£ / R On 14-September-09	13.85	Put	Currency Future	590	613	590	613	0.00
14/08/2009	£ / R On 14-December-09	14.05	Call	Currency Future	460	463	460	463	0.00
14/08/2009	£ / R On 14-December-09	14.05	Put	Currency Future	871	889	871	889	0.00
14/08/2009	£ / R On 14-September-09	13.90	Call	Currency Future	149	150	149	150	0.00
14/08/2009	£ / R On 14-September-09	13.90	Put	Currency Future	630	652	630	652	0.00
14/08/2009	£ / R On 14-December-09	14.10	Call	Currency Future	445	448	445	448	0.00
14/08/2009	£ / R On 14-December-09	14.10	Put	Currency Future	906	924	906	924	0.00
14/08/2009	£ / R On 14-September-09	14.05	Call	Currency Future	122	123	122	123	0.00
14/08/2009	£ / R On 14-September-09	14.05	Put	Currency Future	753	775	753	775	0.00
14/08/2009	£ / R On 14-December-09	14.25	Call	Currency Future	404	407	404	407	0.00
14/08/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1015	1033	1015	1033	0.00
14/08/2009	£ / R On 14-September-09	14.25	Call	Currency Future	94	95	94	95	0.00
14/08/2009	£ / R On 14-September-09	14.25	Put	Currency Future	925	947	925	947	0.00
14/08/2009	£ / R On 14-December-09	14.45	Call	Currency Future	355	359	355	359	0.00
14/08/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1166	1185	1166	1185	0.00
14/08/2009	£ / R On 14-September-09	14.20	Call	Currency Future	100	102	100	102	0.00
14/08/2009	£ / R On 14-September-09	14.20	Put	Currency Future	881	904	881	904	0.00
14/08/2009	£ / R On 14-December-09	14.35	Call	Currency Future	379	382	379	382	0.00
14/08/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1090	1108	1090	1108	0.00
14/08/2009	£ / R On 14-September-09	14.10	Call	Currency Future	114	115	114	115	0.00
14/08/2009	£ / R On 14-September-09	14.10	Put	Currency Future	795	817	795	817	0.00
14/08/2009	£ / R On 14-December-09	14.40	Call	Currency Future	367	371	367	371	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1128	1147	1128	1147	0.00
14/08/2009	£ / R On 14-September-09	14.35	Call	Currency Future	83	84	83	84	0.00
14/08/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1014	1036	1014	1036	0.00
14/08/2009	£ / R On 14-September-09	14.45	Call	Currency Future	74	75	74	75	0.00
14/08/2009	£ / R On 14-September-09	14.45	Put	Currency Future	1104	1127	1104	1127	0.00
14/08/2009	£ / R On 14-September-09	14.50	Call	Currency Future	69	70	69	70	0.00
14/08/2009	£ / R On 14-September-09	14.50	Put	Currency Future	1150	1172	1150	1172	0.00
14/08/2009	£ / R On 14-December-09	14.50	Call	Currency Future	344	348	344	348	0.00
14/08/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1205	1224	1205	1224	0.00
14/08/2009	£ / R On 14-September-09	14.30	Call	Currency Future	88	90	88	90	0.00
14/08/2009	£ / R On 14-September-09	14.30	Put	Currency Future	969	992	969	992	0.00
14/08/2009	£ / R On 14-September-09	14.85	Call	Currency Future	47	47	47	47	0.00
14/08/2009	£ / R On 14-September-09	14.85	Put	Currency Future	1477	1499	1477	1499	0.00
14/08/2009	£ / R On 14-December-09	14.90	Call	Currency Future	269	273	269	273	0.00
14/08/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1530	1549	1530	1549	0.00
14/08/2009	£ / R On 14-September-09	15.10	Call	Currency Future	36	36	36	36	0.00
14/08/2009	£ / R On 14-September-09	15.10	Put	Currency Future	1716	1738	1716	1738	0.00
14/08/2009	£ / R On 14-December-09	14.85	Call	Currency Future	277	281	277	281	0.00
14/08/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1488	1507	1488	1507	0.00
14/08/2009	£ / R On 14-September-09	15.60	Call	Currency Future	22	22	22	22	0.00
14/08/2009	£ / R On 14-September-09	15.60	Put	Currency Future	2202	2224	2202	2224	0.00
14/08/2009	£ / R On 14-September-09	15.35	Call	Currency Future	28	29	28	29	0.00
14/08/2009	£ / R On 14-September-09	15.35	Put	Currency Future	1959	1981	1959	1981	0.00
14/08/2009	£ / R On 14-September-09	15.25	Call	Currency Future	31	31	31	31	0.00
14/08/2009	£ / R On 14-September-09	15.25	Put	Currency Future	1862	1883	1862	1883	0.00
14/08/2009	£ / R On 14-September-09	15.15	Call	Currency Future	34	35	34	35	0.00
14/08/2009	£ / R On 14-September-09	15.15	Put	Currency Future	1765	1787	1765	1787	0.00
14/08/2009	£ / R On 14-September-09	14.85	Call	Currency Future	47	47	47	47	0.00
14/08/2009	£ / R On 14-September-09	14.85	Put	Currency Future	1477	1499	1477	1499	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-September-09	14.60	Call	Currency Future	62	62	62	62	0.00
14/08/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1242	1264	1242	1264	0.00
14/08/2009	£ / R On 14-September-09	14.75	Call	Currency Future	52	53	52	53	0.00
14/08/2009	£ / R On 14-September-09	14.75	Put	Currency Future	1382	1405	1382	1405	0.00
14/08/2009	£ / R On 14-September-09	15.10	Call	Currency Future	36	36	36	36	0.00
14/08/2009	£ / R On 14-September-09	15.10	Put	Currency Future	1716	1738	1716	1738	0.00
14/08/2009	£ / R On 14-September-09	15.00	Call	Currency Future	40	40	40	40	0.00
14/08/2009	£ / R On 14-September-09	15.00	Put	Currency Future	1620	1642	1620	1642	0.00
14/08/2009	£ / R On 14-September-09	14.90	Call	Currency Future	44	45	44	45	0.00
14/08/2009	£ / R On 14-September-09	14.90	Put	Currency Future	1525	1547	1525	1547	0.00
14/08/2009	£ / R On 14-September-09	15.05	Call	Currency Future	38	38	38	38	0.00
14/08/2009	£ / R On 14-September-09	15.05	Put	Currency Future	1668	1690	1668	1690	0.00
14/08/2009	£ / R On 14-September-09	14.95	Call	Currency Future	42	42	42	42	0.00
14/08/2009	£ / R On 14-September-09	14.95	Put	Currency Future	1572	1594	1572	1594	0.00
14/08/2009	£ / R On 14-September-09	14.80	Call	Currency Future	49	50	49	50	0.00
14/08/2009	£ / R On 14-September-09	14.80	Put	Currency Future	1430	1452	1430	1452	0.00
14/08/2009	£ / R On 14-September-09	14.90	Call	Currency Future	44	45	44	45	0.00
14/08/2009	£ / R On 14-September-09	14.90	Put	Currency Future	1525	1547	1525	1547	0.00
14/08/2009	£ / R On 14-September-09	15.30	Call	Currency Future	30	30	30	30	0.00
14/08/2009	£ / R On 14-September-09	15.30	Put	Currency Future	1910	1932	1910	1932	0.00
14/08/2009	£ / R On 14-September-09	15.20	Call	Currency Future	33	33	33	33	0.00
14/08/2009	£ / R On 14-September-09	15.20	Put	Currency Future	1813	1835	1813	1835	0.00
14/08/2009	£ / R On 14-September-09	14.70	Call	Currency Future	55	56	55	56	0.00
14/08/2009	£ / R On 14-September-09	14.70	Put	Currency Future	1335	1358	1335	1358	0.00
14/08/2009	£ / R On 14-September-09	15.35	Call	Currency Future	28	29	28	29	0.00
14/08/2009	£ / R On 14-September-09	15.35	Put	Currency Future	1959	1981	1959	1981	0.00
14/08/2009	£ / R On 14-September-09	15.60	Call	Currency Future	22	22	22	22	0.00
14/08/2009	£ / R On 14-September-09	15.60	Put	Currency Future	2202	2224	2202	2224	0.00
14/08/2009	£ / R On 14-September-09	15.45	Call	Currency Future	26	26	26	26	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-September-09	15.45	Put	Currency Future	2056	2078	2056	2078	0.00
14/08/2009	£ / R On 14-September-09	15.65	Call	Currency Future	21	21	21	21	0.00
14/08/2009	£ / R On 14-September-09	15.65	Put	Currency Future	2251	2273	2251	2273	0.00
14/08/2009	£ / R On 14-September-09	15.70	Call	Currency Future	20	20	20	20	0.00
14/08/2009	£ / R On 14-September-09	15.70	Put	Currency Future	2300	2322	2300	2322	0.00
14/08/2009	£ / R On 14-September-09	15.50	Call	Currency Future	24	25	24	25	0.00
14/08/2009	£ / R On 14-September-09	15.50	Put	Currency Future	2105	2127	2105	2127	0.00
14/08/2009	£ / R On 14-September-09	14.40	Call	Currency Future	78	79	78	79	0.00
14/08/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1059	1081	1059	1081	0.00
14/08/2009	£ / R On 14-September-09	15.80	Call	Currency Future	18	18	18	18	0.00
14/08/2009	£ / R On 14-September-09	15.80	Put	Currency Future	2398	2420	2398	2420	0.00
14/08/2009	£ / R On 14-September-09	14.65	Call	Currency Future	58	59	58	59	0.00
14/08/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1289	1311	1289	1311	0.00
14/08/2009	£ / R On 14-September-09	14.80	Call	Currency Future	49	50	49	50	0.00
14/08/2009	£ / R On 14-September-09	14.80	Put	Currency Future	1430	1452	1430	1452	0.00
14/08/2009	£ / R On 14-September-09	15.40	Call	Currency Future	27	27	27	27	0.00
14/08/2009	£ / R On 14-September-09	15.40	Put	Currency Future	2008	2029	2008	2029	0.00
14/08/2009	£ / R On 14-September-09	14.30	Call	Currency Future	88	90	88	90	0.00
14/08/2009	£ / R On 14-September-09	14.30	Put	Currency Future	969	992	969	992	0.00
14/08/2009	£ / R On 14-September-09	14.00	Call	Currency Future	131	132	131	132	0.00
14/08/2009	£ / R On 14-September-09	14.00	Put	Currency Future	711	734	711	734	0.00
14/08/2009	£ / R On 14-September-09	13.95	Call	Currency Future	140	141	140	141	0.00
14/08/2009	£ / R On 14-September-09	13.95	Put	Currency Future	670	693	670	693	0.00
14/08/2009	£ / R On 14-September-09	14.15	Call	Currency Future	107	108	107	108	0.00
14/08/2009	£ / R On 14-September-09	14.15	Put	Currency Future	838	860	838	860	0.00
14/08/2009	£ / R On 14-September-09	14.55	Call	Currency Future	65	66	65	66	0.00
14/08/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1196	1218	1196	1218	0.00
14/08/2009	£ / R On 14-September-09	15.30	Call	Currency Future	30	30	30	30	0.00
14/08/2009	£ / R On 14-September-09	15.30	Put	Currency Future	1910	1932	1910	1932	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-September-09	15.90	Call	Currency Future	16	16	16	16	0.00
14/08/2009	£ / R On 14-September-09	15.90	Put	Currency Future	2497	2518	2497	2518	0.00
14/08/2009	£ / R On 14-September-09	15.40	Call	Currency Future	27	27	27	27	0.00
14/08/2009	£ / R On 14-September-09	15.40	Put	Currency Future	2008	2029	2008	2029	0.00
14/08/2009	£ / R On 14-September-09	15.80	Call	Currency Future	18	18	18	18	0.00
14/08/2009	£ / R On 14-September-09	15.80	Put	Currency Future	2398	2420	2398	2420	0.00
14/08/2009	£ / R On 14-September-09	15.90	Call	Currency Future	16	16	16	16	0.00
14/08/2009	£ / R On 14-September-09	15.90	Put	Currency Future	2497	2518	2497	2518	0.00
14/08/2009	£ / R On 14-September-09	16.00	Call	Currency Future	15	15	15	15	0.00
14/08/2009	£ / R On 14-September-09	16.00	Put	Currency Future	2595	2617	2595	2617	0.00
14/08/2009	£ / R On 14-September-09	16.10	Call	Currency Future	13	14	13	14	0.00
14/08/2009	£ / R On 14-September-09	16.10	Put	Currency Future	2694	2716	2694	2716	0.00
14/08/2009	£ / R On 14-September-09	15.05	Call	Currency Future	38	38	38	38	0.00
14/08/2009	£ / R On 14-September-09	15.05	Put	Currency Future	1668	1690	1668	1690	0.00
14/08/2009	£ / R On 14-September-09	15.55	Call	Currency Future	23	23	23	23	0.00
14/08/2009	£ / R On 14-September-09	15.55	Put	Currency Future	2154	2175	2154	2175	0.00
14/08/2009	£ / R On 14-September-09	15.75	Call	Currency Future	19	19	19	19	0.00
14/08/2009	£ / R On 14-September-09	15.75	Put	Currency Future	2349	2371	2349	2371	0.00
14/08/2009	£ / R On 14-September-09	15.55	Call	Currency Future	23	23	23	23	0.00
14/08/2009	£ / R On 14-September-09	15.55	Put	Currency Future	2154	2175	2154	2175	0.00
14/08/2009	£ / R On 14-September-09	15.85	Call	Currency Future	17	17	17	17	0.00
14/08/2009	£ / R On 14-September-09	15.85	Put	Currency Future	2448	2469	2448	2469	0.00
14/08/2009	£ / R On 14-September-09	15.95	Call	Currency Future	15	16	15	16	0.00
14/08/2009	£ / R On 14-September-09	15.95	Put	Currency Future	2546	2568	2546	2568	0.00
14/08/2009	£ / R On 14-September-09	16.05	Call	Currency Future	14	14	14	14	0.00
14/08/2009	£ / R On 14-September-09	16.05	Put	Currency Future	2645	2666	2645	2666	0.00
14/08/2009	£ / R On 14-September-09	14.40	Call	Currency Future	78	79	78	79	0.00
14/08/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1059	1081	1059	1081	0.00
14/08/2009	£ / R On 14-September-09	16.30	Call	Currency Future	11	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-September-09	16.30	Put	Currency Future	2892	2913	2892	2913	0.00
14/08/2009	£ / R On 14-December-09	14.60	Call	Currency Future	323	327	323	327	0.00
14/08/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1284	1303	1284	1303	0.00
14/08/2009	£ / R On 14-December-09	14.70	Call	Currency Future	304	308	304	308	0.00
14/08/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1365	1384	1365	1384	0.00
14/08/2009	£ / R On 14-December-09	14.80	Call	Currency Future	286	290	286	290	0.00
14/08/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1446	1466	1446	1466	0.00
14/08/2009	£ / R On 14-December-09	15.00	Call	Currency Future	253	257	253	257	0.00
14/08/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1614	1633	1614	1633	0.00
14/08/2009	£ / R On 14-December-09	15.10	Call	Currency Future	238	243	238	243	0.00
14/08/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1699	1719	1699	1719	0.00
14/08/2009	£ / R On 14-December-09	15.20	Call	Currency Future	225	229	225	229	0.00
14/08/2009	£ / R On 14-December-09	15.20	Put	Currency Future	1786	1805	1786	1805	0.00
14/08/2009	£ / R On 14-December-09	15.60	Call	Currency Future	180	183	180	183	0.00
14/08/2009	£ / R On 14-December-09	15.60	Put	Currency Future	2140	2159	2140	2159	0.00
14/08/2009	£ / R On 14-September-09	14.15	Call	Currency Future	107	108	107	108	0.00
14/08/2009	£ / R On 14-September-09	14.15	Put	Currency Future	838	860	838	860	0.00
14/08/2009	£ / R On 14-September-09	14.65	Call	Currency Future	58	59	58	59	0.00
14/08/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1289	1311	1289	1311	0.00
14/08/2009	£ / R On 14-September-09	15.15	Call	Currency Future	34	35	34	35	0.00
14/08/2009	£ / R On 14-September-09	15.15	Put	Currency Future	1765	1787	1765	1787	0.00
14/08/2009	£ / R On 14-December-09	14.10	Call	Currency Future	445	448	445	448	0.00
14/08/2009	£ / R On 14-December-09	14.10	Put	Currency Future	906	924	906	924	0.00
14/08/2009	£ / R On 14-December-09	14.20	Call	Currency Future	417	421	417	421	0.00
14/08/2009	£ / R On 14-December-09	14.20	Put	Currency Future	978	997	978	997	0.00
14/08/2009	£ / R On 14-September-09	14.60	Call	Currency Future	62	62	62	62	0.00
14/08/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1242	1264	1242	1264	0.00
14/08/2009	£ / R On 14-December-09	13.90	Call	Currency Future	508	510	508	510	0.00
14/08/2009	£ / R On 14-December-09	13.90	Put	Currency Future	768	786	768	786	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-December-09	14.60	Call	Currency Future	323	327	323	327	0.00
14/08/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1284	1303	1284	1303	0.00
14/08/2009	£ / R On 14-December-09	14.15	Call	Currency Future	431	434	431	434	0.00
14/08/2009	£ / R On 14-December-09	14.15	Put	Currency Future	942	960	942	960	0.00
14/08/2009	£ / R On 14-December-09	14.55	Call	Currency Future	333	337	333	337	0.00
14/08/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1244	1263	1244	1263	0.00
14/08/2009	£ / R On 14-December-09	14.65	Call	Currency Future	313	317	313	317	0.00
14/08/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1324	1343	1324	1343	0.00
14/08/2009	£ / R On 14-December-09	14.75	Call	Currency Future	294	298	294	298	0.00
14/08/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1405	1424	1405	1424	0.00
14/08/2009	£ / R On 14-December-09	15.15	Call	Currency Future	232	236	232	236	0.00
14/08/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1742	1762	1742	1762	0.00
14/08/2009	£ / R On 14-September-09	13.75	Call	Currency Future	183	184	183	184	0.00
14/08/2009	£ / R On 14-September-09	13.75	Put	Currency Future	514	536	514	536	0.00
14/08/2009	£ / R On 14-September-09	13.85	Call	Currency Future	160	161	160	161	0.00
14/08/2009	£ / R On 14-September-09	13.85	Put	Currency Future	590	613	590	613	0.00
14/08/2009	£ / R On 14-September-09	14.05	Call	Currency Future	122	123	122	123	0.00
14/08/2009	£ / R On 14-September-09	14.05	Put	Currency Future	753	775	753	775	0.00
14/08/2009	£ / R On 14-September-09	14.55	Call	Currency Future	65	66	65	66	0.00
14/08/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1196	1218	1196	1218	0.00
14/08/2009	£ / R On 14-September-09	13.80	Call	Currency Future	171	172	171	172	0.00
14/08/2009	£ / R On 14-September-09	13.80	Put	Currency Future	552	574	552	574	0.00
14/08/2009	£ / R On 14-September-09	13.70	Call	Currency Future	196	197	196	197	0.00
14/08/2009	£ / R On 14-September-09	13.70	Put	Currency Future	477	499	477	499	0.00
14/08/2009	£ / R On 14-December-09	13.85	Call	Currency Future	525	527	525	527	0.00
14/08/2009	£ / R On 14-December-09	13.85	Put	Currency Future	735	753	735	753	0.00
14/08/2009	£ / R On 14-December-09	13.95	Call	Currency Future	491	494	491	494	0.00
14/08/2009	£ / R On 14-December-09	13.95	Put	Currency Future	802	820	802	820	0.00
14/08/2009	£ / R On 14-December-09	14.15	Call	Currency Future	431	434	431	434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-December-09	14.15	Put	Currency Future	942	960	942	960	0.00
14/08/2009	£ / R On 14-December-09	14.55	Call	Currency Future	333	337	333	337	0.00
14/08/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1244	1263	1244	1263	0.00
14/08/2009	£ / R On 14-December-09	14.95	Call	Currency Future	261	265	261	265	0.00
14/08/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1572	1591	1572	1591	0.00
14/08/2009	£ / R On 14-December-09	14.65	Call	Currency Future	313	317	313	317	0.00
14/08/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1324	1343	1324	1343	0.00
14/08/2009	£ / R On 14-December-09	15.05	Call	Currency Future	246	250	246	250	0.00
14/08/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1656	1676	1656	1676	0.00
14/08/2009	£ / R On 14-September-09	14.35	Call	Currency Future	83	84	83	84	0.00
14/08/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1014	1036	1014	1036	0.00
14/08/2009	£ / R On 14-December-09	14.40	Call	Currency Future	367	371	367	371	0.00
14/08/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1128	1147	1128	1147	0.00
14/08/2009	£ / R On 14-December-09	14.90	Call	Currency Future	269	273	269	273	0.00
14/08/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1530	1549	1530	1549	0.00
14/08/2009	£ / R On 14-September-09	13.60	Call	Currency Future	226	226	226	226	0.00
14/08/2009	£ / R On 14-September-09	13.60	Put	Currency Future	406	428	406	428	0.00
14/08/2009	£ / R On 14-December-09	14.35	Call	Currency Future	379	382	379	382	0.00
14/08/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1090	1108	1090	1108	0.00
14/08/2009	£ / R On 14-June-10	12.35	Call	Currency Future	1969	1977	1969	1977	0.00
14/08/2009	£ / R On 14-June-10	12.35	Put	Currency Future	257	263	257	263	0.00
14/08/2009	£ / R On 14-June-10	12.85	Call	Currency Future	1610	1620	1610	1620	0.00
14/08/2009	£ / R On 14-June-10	12.85	Put	Currency Future	398	406	398	406	0.00
14/08/2009	£ / R On 14-June-10	15.35	Call	Currency Future	621	632	621	632	0.00
14/08/2009	£ / R On 14-June-10	15.35	Put	Currency Future	1909	1918	1909	1918	0.00
14/08/2009	£ / R On 14-June-10	16.35	Call	Currency Future	443	453	443	453	0.00
14/08/2009	£ / R On 14-June-10	16.35	Put	Currency Future	2732	2739	2732	2739	0.00
14/08/2009	£ / R On 14-June-10	17.35	Call	Currency Future	319	327	319	327	0.00
14/08/2009	£ / R On 14-June-10	17.35	Put	Currency Future	3608	3613	3608	3613	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-June-10	18.35	Call	Currency Future	235	241	235	241	0.00
14/08/2009	£ / R On 14-June-10	18.35	Put	Currency Future	4523	4527	4523	4527	0.00
14/08/2009	£ / R On 14-June-10	12.30	Call	Currency Future	2007	2015	2007	2015	0.00
14/08/2009	£ / R On 14-June-10	12.30	Put	Currency Future	245	251	245	251	0.00
14/08/2009	£ / R On 14-June-10	12.80	Call	Currency Future	1644	1654	1644	1654	0.00
14/08/2009	£ / R On 14-June-10	12.80	Put	Currency Future	382	389	382	389	0.00
14/08/2009	£ / R On 14-June-10	13.30	Call	Currency Future	1340	1352	1340	1352	0.00
14/08/2009	£ / R On 14-June-10	13.30	Put	Currency Future	579	587	579	587	0.00
14/08/2009	£ / R On 14-June-10	15.30	Call	Currency Future	631	643	631	643	0.00
14/08/2009	£ / R On 14-June-10	15.30	Put	Currency Future	1870	1878	1870	1878	0.00
14/08/2009	£ / R On 14-June-10	16.30	Call	Currency Future	451	461	451	461	0.00
14/08/2009	£ / R On 14-June-10	16.30	Put	Currency Future	2689	2696	2689	2696	0.00
14/08/2009	£ / R On 14-June-10	17.30	Call	Currency Future	324	332	324	332	0.00
14/08/2009	£ / R On 14-June-10	17.30	Put	Currency Future	3563	3568	3563	3568	0.00
14/08/2009	£ / R On 14-June-10	18.30	Call	Currency Future	239	245	239	245	0.00
14/08/2009	£ / R On 14-June-10	18.30	Put	Currency Future	4477	4481	4477	4481	0.00
14/08/2009	£ / R On 14-September-09	8.10	Call	Currency Future	5319	5298	5319	5298	0.00
14/08/2009	£ / R On 14-September-09	8.10	Put	Currency Future	0	0	0	0	0.00
14/08/2009	£ / R On 14-September-09	9.60	Call	Currency Future	3820	3798	3820	3798	0.00
14/08/2009	£ / R On 14-September-09	9.60	Put	Currency Future	0	0	0	0	0.00
14/08/2009	£ / R On 14-September-09	11.10	Call	Currency Future	2327	2305	2327	2305	0.00
14/08/2009	£ / R On 14-September-09	11.10	Put	Currency Future	8	7	8	7	0.00
14/08/2009	£ / R On 14-September-09	12.60	Call	Currency Future	887	865	887	865	0.00
14/08/2009	£ / R On 14-September-09	12.60	Put	Currency Future	68	67	68	67	0.00
14/08/2009	£ / R On 14-September-09	17.10	Call	Currency Future	6	6	6	6	0.00
14/08/2009	£ / R On 14-September-09	17.10	Put	Currency Future	3687	3708	3687	3708	0.00
14/08/2009	£ / R On 14-September-09	18.60	Call	Currency Future	2	2	2	2	0.00
14/08/2009	£ / R On 14-September-09	18.60	Put	Currency Future	5183	5204	5183	5204	0.00
14/08/2009	£ / R On 14-September-09	20.10	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-September-09	20.10	Put	Currency Future	6682	6703	6682	6703	0.00
14/08/2009	£ / R On 14-December-09	8.30	Call	Currency Future	5340	5325	5340	5325	0.00
14/08/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-December-09	9.80	Call	Currency Future	3854	3839	3854	3839	0.00
14/08/2009	£ / R On 14-December-09	9.80	Put	Currency Future	15	15	15	15	0.00
14/08/2009	£ / R On 14-December-09	11.30	Call	Currency Future	2387	2372	2387	2372	0.00
14/08/2009	£ / R On 14-December-09	11.30	Put	Currency Future	48	48	48	48	0.00
14/08/2009	£ / R On 14-December-09	12.80	Call	Currency Future	1069	1064	1069	1064	0.00
14/08/2009	£ / R On 14-December-09	12.80	Put	Currency Future	230	240	230	240	0.00
14/08/2009	£ / R On 14-December-09	15.80	Call	Currency Future	156	158	156	158	0.00
14/08/2009	£ / R On 14-December-09	15.80	Put	Currency Future	2317	2334	2317	2334	0.00
14/08/2009	£ / R On 14-December-09	17.30	Call	Currency Future	49	50	49	50	0.00
14/08/2009	£ / R On 14-December-09	17.30	Put	Currency Future	3710	3726	3710	3726	0.00
14/08/2009	£ / R On 14-December-09	18.80	Call	Currency Future	27	28	27	28	0.00
14/08/2009	£ / R On 14-December-09	18.80	Put	Currency Future	5187	5204	5187	5204	0.00
14/08/2009	£ / R On 14-December-09	20.30	Call	Currency Future	18	18	18	18	0.00
14/08/2009	£ / R On 14-December-09	20.30	Put	Currency Future	6679	6694	6679	6694	0.00
14/08/2009	£ / R On 14-June-10	8.60	Call	Currency Future	5468	5470	5468	5470	0.00
14/08/2009	£ / R On 14-June-10	8.60	Put	Currency Future	6	6	6	6	0.00
14/08/2009	£ / R On 14-June-10	10.10	Call	Currency Future	4014	4016	4014	4016	0.00
14/08/2009	£ / R On 14-June-10	10.10	Put	Currency Future	52	52	52	52	0.00
14/08/2009	£ / R On 14-June-10	11.60	Call	Currency Future	2591	2595	2591	2595	0.00
14/08/2009	£ / R On 14-June-10	11.60	Put	Currency Future	129	130	129	130	0.00
14/08/2009	£ / R On 14-June-10	13.10	Call	Currency Future	1450	1461	1450	1461	0.00
14/08/2009	£ / R On 14-June-10	13.10	Put	Currency Future	488	496	488	496	0.00
14/08/2009	£ / R On 14-June-10	16.10	Call	Currency Future	484	494	484	494	0.00
14/08/2009	£ / R On 14-June-10	16.10	Put	Currency Future	2522	2529	2522	2529	0.00
14/08/2009	£ / R On 14-June-10	17.60	Call	Currency Future	296	303	296	303	0.00
14/08/2009	£ / R On 14-June-10	17.60	Put	Currency Future	3834	3839	3834	3839	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-June-10	19.10	Call	Currency Future	187	192	187	192	0.00
14/08/2009	£ / R On 14-June-10	19.10	Put	Currency Future	5225	5228	5225	5228	0.00
14/08/2009	£ / R On 14-June-10	20.60	Call	Currency Future	119	123	119	123	0.00
14/08/2009	£ / R On 14-June-10	20.60	Put	Currency Future	6657	6659	6657	6659	0.00
14/08/2009	£ / R On 14-September-09	7.65	Call	Currency Future	5769	5748	5769	5748	0.00
14/08/2009	£ / R On 14-September-09	7.65	Put	Currency Future	0	0	0	0	0.00
14/08/2009	£ / R On 14-September-09	9.15	Call	Currency Future	4269	4248	4269	4248	0.00
14/08/2009	£ / R On 14-September-09	9.15	Put	Currency Future	0	0	0	0	0.00
14/08/2009	£ / R On 14-September-09	10.65	Call	Currency Future	2774	2752	2774	2752	0.00
14/08/2009	£ / R On 14-September-09	10.65	Put	Currency Future	4	4	4	4	0.00
14/08/2009	£ / R On 14-September-09	12.15	Call	Currency Future	1301	1278	1301	1278	0.00
14/08/2009	£ / R On 14-September-09	12.15	Put	Currency Future	32	30	32	30	0.00
14/08/2009	£ / R On 14-September-09	16.65	Call	Currency Future	8	9	8	9	0.00
14/08/2009	£ / R On 14-September-09	16.65	Put	Currency Future	3239	3261	3239	3261	0.00
14/08/2009	£ / R On 14-September-09	18.15	Call	Currency Future	3	3	3	3	0.00
14/08/2009	£ / R On 14-September-09	18.15	Put	Currency Future	4733	4755	4733	4755	0.00
14/08/2009	£ / R On 14-September-09	19.65	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	19.65	Put	Currency Future	6232	6253	6232	6253	0.00
14/08/2009	£ / R On 14-December-09	7.85	Call	Currency Future	5789	5774	5789	5774	0.00
14/08/2009	£ / R On 14-December-09	7.85	Put	Currency Future	0	0	0	0	0.00
14/08/2009	£ / R On 14-December-09	9.35	Call	Currency Future	4297	4282	4297	4282	0.00
14/08/2009	£ / R On 14-December-09	9.35	Put	Currency Future	7	8	7	8	0.00
14/08/2009	£ / R On 14-December-09	10.85	Call	Currency Future	2825	2809	2825	2809	0.00
14/08/2009	£ / R On 14-December-09	10.85	Put	Currency Future	35	35	35	35	0.00
14/08/2009	£ / R On 14-December-09	12.35	Call	Currency Future	1423	1411	1423	1411	0.00
14/08/2009	£ / R On 14-December-09	12.35	Put	Currency Future	134	137	134	137	0.00
14/08/2009	£ / R On 14-December-09	15.35	Call	Currency Future	206	210	206	210	0.00
14/08/2009	£ / R On 14-December-09	15.35	Put	Currency Future	1917	1936	1917	1936	0.00
14/08/2009	£ / R On 14-December-09	16.85	Call	Currency Future	69	71	69	71	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-December-09	16.85	Put	Currency Future	3280	3297	3280	3297	0.00
14/08/2009	£ / R On 14-December-09	18.35	Call	Currency Future	30	31	30	31	0.00
14/08/2009	£ / R On 14-December-09	18.35	Put	Currency Future	4741	4757	4741	4757	0.00
14/08/2009	£ / R On 14-December-09	19.85	Call	Currency Future	21	21	21	21	0.00
14/08/2009	£ / R On 14-December-09	19.85	Put	Currency Future	6232	6247	6232	6247	0.00
14/08/2009	£ / R On 14-June-10	8.15	Call	Currency Future	5914	5917	5914	5917	0.00
14/08/2009	£ / R On 14-June-10	8.15	Put	Currency Future	3	3	3	3	0.00
14/08/2009	£ / R On 14-June-10	9.65	Call	Currency Future	4442	4445	4442	4445	0.00
14/08/2009	£ / R On 14-June-10	9.65	Put	Currency Future	31	31	31	31	0.00
14/08/2009	£ / R On 14-June-10	11.15	Call	Currency Future	2996	2998	2996	2998	0.00
14/08/2009	£ / R On 14-June-10	11.15	Put	Currency Future	84	83	84	83	0.00
14/08/2009	£ / R On 14-June-10	12.65	Call	Currency Future	1748	1758	1748	1758	0.00
14/08/2009	£ / R On 14-June-10	12.65	Put	Currency Future	337	343	337	343	0.00
14/08/2009	£ / R On 14-June-10	15.65	Call	Currency Future	561	571	561	571	0.00
14/08/2009	£ / R On 14-June-10	15.65	Put	Currency Future	2149	2157	2149	2157	0.00
14/08/2009	£ / R On 14-June-10	17.15	Call	Currency Future	340	348	340	348	0.00
14/08/2009	£ / R On 14-June-10	17.15	Put	Currency Future	3428	3434	3428	3434	0.00
14/08/2009	£ / R On 14-June-10	18.65	Call	Currency Future	214	220	214	220	0.00
14/08/2009	£ / R On 14-June-10	18.65	Put	Currency Future	4802	4805	4802	4805	0.00
14/08/2009	£ / R On 14-June-10	20.15	Call	Currency Future	138	142	138	142	0.00
14/08/2009	£ / R On 14-June-10	20.15	Put	Currency Future	6226	6228	6226	6228	0.00
14/08/2009	£ / R On 14-September-09	7.40	Call	Currency Future	6019	5998	6019	5998	0.00
14/08/2009	£ / R On 14-September-09	7.40	Put	Currency Future	0	0	0	0	0.00
14/08/2009	£ / R On 14-September-09	8.90	Call	Currency Future	4519	4498	4519	4498	0.00
14/08/2009	£ / R On 14-September-09	8.90	Put	Currency Future	0	0	0	0	0.00
14/08/2009	£ / R On 14-September-09	10.40	Call	Currency Future	3022	3001	3022	3001	0.00
14/08/2009	£ / R On 14-September-09	10.40	Put	Currency Future	3	3	3	3	0.00
14/08/2009	£ / R On 14-September-09	11.90	Call	Currency Future	1541	1519	1541	1519	0.00
14/08/2009	£ / R On 14-September-09	11.90	Put	Currency Future	22	21	22	21	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-September-09	16.40	Call	Currency Future	10	10	10	10	0.00
14/08/2009	£ / R On 14-September-09	16.40	Put	Currency Future	2991	3012	2991	3012	0.00
14/08/2009	£ / R On 14-September-09	17.90	Call	Currency Future	3	3	3	3	0.00
14/08/2009	£ / R On 14-September-09	17.90	Put	Currency Future	4484	4505	4484	4505	0.00
14/08/2009	£ / R On 14-September-09	19.40	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	19.40	Put	Currency Future	5982	6003	5982	6003	0.00
14/08/2009	£ / R On 14-December-09	7.60	Call	Currency Future	6039	6024	6039	6024	0.00
14/08/2009	£ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
14/08/2009	£ / R On 14-December-09	9.10	Call	Currency Future	4544	4529	4544	4529	0.00
14/08/2009	£ / R On 14-December-09	9.10	Put	Currency Future	5	5	5	5	0.00
14/08/2009	£ / R On 14-December-09	10.60	Call	Currency Future	3069	3054	3069	3054	0.00
14/08/2009	£ / R On 14-December-09	10.60	Put	Currency Future	30	30	30	30	0.00
14/08/2009	£ / R On 14-December-09	12.10	Call	Currency Future	1641	1628	1641	1628	0.00
14/08/2009	£ / R On 14-December-09	12.10	Put	Currency Future	102	104	102	104	0.00
14/08/2009	£ / R On 14-December-09	16.60	Call	Currency Future	84	86	84	86	0.00
14/08/2009	£ / R On 14-December-09	16.60	Put	Currency Future	3045	3062	3045	3062	0.00
14/08/2009	£ / R On 14-December-09	18.10	Call	Currency Future	32	34	32	34	0.00
14/08/2009	£ / R On 14-December-09	18.10	Put	Currency Future	4493	4510	4493	4510	0.00
14/08/2009	£ / R On 14-December-09	19.60	Call	Currency Future	23	24	23	24	0.00
14/08/2009	£ / R On 14-December-09	19.60	Put	Currency Future	5984	6000	5984	6000	0.00
14/08/2009	£ / R On 14-June-10	7.90	Call	Currency Future	6163	6166	6163	6166	0.00
14/08/2009	£ / R On 14-June-10	7.90	Put	Currency Future	2	2	2	2	0.00
14/08/2009	£ / R On 14-June-10	9.40	Call	Currency Future	4683	4686	4683	4686	0.00
14/08/2009	£ / R On 14-June-10	9.40	Put	Currency Future	22	22	22	22	0.00
14/08/2009	£ / R On 14-June-10	10.90	Call	Currency Future	3233	3235	3233	3235	0.00
14/08/2009	£ / R On 14-June-10	10.90	Put	Currency Future	72	71	72	71	0.00
14/08/2009	£ / R On 14-June-10	12.40	Call	Currency Future	1931	1939	1931	1939	0.00
14/08/2009	£ / R On 14-June-10	12.40	Put	Currency Future	270	275	270	275	0.00
14/08/2009	£ / R On 14-June-10	15.40	Call	Currency Future	610	621	610	621	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-June-10	15.40	Put	Currency Future	1948	1957	1948	1957	0.00
14/08/2009	£ / R On 14-June-10	16.90	Call	Currency Future	369	377	369	377	0.00
14/08/2009	£ / R On 14-June-10	16.90	Put	Currency Future	3207	3213	3207	3213	0.00
14/08/2009	£ / R On 14-June-10	18.40	Call	Currency Future	231	237	231	237	0.00
14/08/2009	£ / R On 14-June-10	18.40	Put	Currency Future	4570	4573	4570	4573	0.00
14/08/2009	£ / R On 14-June-10	19.90	Call	Currency Future	149	153	149	153	0.00
14/08/2009	£ / R On 14-June-10	19.90	Put	Currency Future	5987	5989	5987	5989	0.00
14/08/2009	£ / R On 14-September-09	12.65	Call	Currency Future	844	822	844	822	0.00
14/08/2009	£ / R On 14-September-09	12.65	Put	Currency Future	75	74	75	74	0.00
14/08/2009	£ / R On 14-December-09	12.90	Call	Currency Future	1003	998	1003	998	0.00
14/08/2009	£ / R On 14-December-09	12.90	Put	Currency Future	264	274	264	274	0.00
14/08/2009	£ / R On 14-June-10	9.50	Call	Currency Future	4587	4589	4587	4589	0.00
14/08/2009	£ / R On 14-June-10	9.50	Put	Currency Future	25	25	25	25	0.00
14/08/2009	£ / R On 14-June-10	10.50	Call	Currency Future	3623	3625	3623	3625	0.00
14/08/2009	£ / R On 14-June-10	10.50	Put	Currency Future	61	61	61	61	0.00
14/08/2009	£ / R On 14-June-10	11.50	Call	Currency Future	2679	2683	2679	2683	0.00
14/08/2009	£ / R On 14-June-10	11.50	Put	Currency Future	118	118	118	118	0.00
14/08/2009	£ / R On 14-June-10	12.50	Call	Currency Future	1857	1866	1857	1866	0.00
14/08/2009	£ / R On 14-June-10	12.50	Put	Currency Future	295	301	295	301	0.00
14/08/2009	£ / R On 14-June-10	14.50	Call	Currency Future	842	855	842	855	0.00
14/08/2009	£ / R On 14-June-10	14.50	Put	Currency Future	1281	1290	1281	1290	0.00
14/08/2009	£ / R On 14-June-10	15.50	Call	Currency Future	590	601	590	601	0.00
14/08/2009	£ / R On 14-June-10	15.50	Put	Currency Future	2028	2036	2028	2036	0.00
14/08/2009	£ / R On 14-June-10	16.50	Call	Currency Future	421	431	421	431	0.00
14/08/2009	£ / R On 14-June-10	16.50	Put	Currency Future	2860	2866	2860	2866	0.00
14/08/2009	£ / R On 14-September-09	12.50	Call	Currency Future	975	952	975	952	0.00
14/08/2009	£ / R On 14-September-09	12.50	Put	Currency Future	56	54	56	54	0.00
14/08/2009	£ / R On 14-September-09	12.70	Call	Currency Future	801	781	801	781	0.00
14/08/2009	£ / R On 14-September-09	12.70	Put	Currency Future	82	83	82	83	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-December-09	12.60	Call	Currency Future	1214	1204	1214	1204	0.00
14/08/2009	£ / R On 14-December-09	12.60	Put	Currency Future	175	180	175	180	0.00
14/08/2009	£ / R On 14-December-09	12.70	Call	Currency Future	1138	1132	1138	1132	0.00
14/08/2009	£ / R On 14-December-09	12.70	Put	Currency Future	199	208	199	208	0.00
14/08/2009	£ / R On 14-December-09	12.90	Call	Currency Future	1003	998	1003	998	0.00
14/08/2009	£ / R On 14-December-09	12.90	Put	Currency Future	264	274	264	274	0.00
14/08/2009	£ / R On 14-June-10	10.40	Call	Currency Future	3721	3723	3721	3723	0.00
14/08/2009	£ / R On 14-June-10	10.40	Put	Currency Future	59	58	59	58	0.00
14/08/2009	£ / R On 14-June-10	11.40	Call	Currency Future	2769	2772	2769	2772	0.00
14/08/2009	£ / R On 14-June-10	11.40	Put	Currency Future	107	107	107	107	0.00
14/08/2009	£ / R On 14-June-10	14.40	Call	Currency Future	874	887	874	887	0.00
14/08/2009	£ / R On 14-June-10	14.40	Put	Currency Future	1213	1222	1213	1222	0.00
14/08/2009	£ / R On 14-June-10	16.40	Call	Currency Future	436	445	436	445	0.00
14/08/2009	£ / R On 14-June-10	16.40	Put	Currency Future	2774	2781	2774	2781	0.00
14/08/2009	£ / R On 14-June-10	17.40	Call	Currency Future	314	322	314	322	0.00
14/08/2009	£ / R On 14-June-10	17.40	Put	Currency Future	3653	3658	3653	3658	0.00
14/08/2009	£ / R On 14-September-09	12.45	Call	Currency Future	1020	996	1020	996	0.00
14/08/2009	£ / R On 14-September-09	12.45	Put	Currency Future	50	48	50	48	0.00
14/08/2009	£ / R On 14-September-09	12.55	Call	Currency Future	931	908	931	908	0.00
14/08/2009	£ / R On 14-September-09	12.55	Put	Currency Future	61	60	61	60	0.00
14/08/2009	£ / R On 14-September-09	12.85	Call	Currency Future	678	660	678	660	0.00
14/08/2009	£ / R On 14-September-09	12.85	Put	Currency Future	109	112	109	112	0.00
14/08/2009	£ / R On 14-June-10	9.35	Call	Currency Future	4732	4734	4732	4734	0.00
14/08/2009	£ / R On 14-June-10	9.35	Put	Currency Future	20	20	20	20	0.00
14/08/2009	£ / R On 14-June-10	10.35	Call	Currency Future	3769	3772	3769	3772	0.00
14/08/2009	£ / R On 14-June-10	10.35	Put	Currency Future	58	57	58	57	0.00
14/08/2009	£ / R On 14-June-10	11.35	Call	Currency Future	2814	2817	2814	2817	0.00
14/08/2009	£ / R On 14-June-10	11.35	Put	Currency Future	102	102	102	102	0.00
14/08/2009	£ / R On 14-June-10	17.55	Call	Currency Future	300	307	300	307	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-June-10	17.55	Put	Currency Future	3789	3793	3789	3793	0.00
14/08/2009	£ / R On 14-June-10	14.75	Call	Currency Future	768	780	768	780	0.00
14/08/2009	£ / R On 14-June-10	14.75	Put	Currency Future	1456	1466	1456	1466	0.00
14/08/2009	£ / R On 14-June-10	15.75	Call	Currency Future	542	553	542	553	0.00
14/08/2009	£ / R On 14-June-10	15.75	Put	Currency Future	2231	2239	2231	2239	0.00
14/08/2009	£ / R On 14-June-10	16.75	Call	Currency Future	387	396	387	396	0.00
14/08/2009	£ / R On 14-June-10	16.75	Put	Currency Future	3076	3082	3076	3082	0.00
14/08/2009	£ / R On 14-June-10	17.75	Call	Currency Future	282	289	282	289	0.00
14/08/2009	£ / R On 14-June-10	17.75	Put	Currency Future	3971	3975	3971	3975	0.00
14/08/2009	£ / R On 14-December-09	12.75	Call	Currency Future	1103	1098	1103	1098	0.00
14/08/2009	£ / R On 14-December-09	12.75	Put	Currency Future	214	224	214	224	0.00
14/08/2009	£ / R On 14-December-09	12.85	Call	Currency Future	1036	1031	1036	1031	0.00
14/08/2009	£ / R On 14-December-09	12.85	Put	Currency Future	247	257	247	257	0.00
14/08/2009	£ / R On 14-December-09	13.25	Call	Currency Future	794	792	794	792	0.00
14/08/2009	£ / R On 14-December-09	13.25	Put	Currency Future	405	418	405	418	0.00
14/08/2009	£ / R On 14-June-10	15.00	Call	Currency Future	702	713	702	713	0.00
14/08/2009	£ / R On 14-June-10	15.00	Put	Currency Future	1640	1649	1640	1649	0.00
14/08/2009	£ / R On 14-June-10	16.00	Call	Currency Future	500	510	500	510	0.00
14/08/2009	£ / R On 14-June-10	16.00	Put	Currency Future	2438	2446	2438	2446	0.00
14/08/2009	£ / R On 14-June-10	17.00	Call	Currency Future	357	365	357	365	0.00
14/08/2009	£ / R On 14-June-10	17.00	Put	Currency Future	3295	3301	3295	3301	0.00
14/08/2009	£ / R On 14-June-10	18.00	Call	Currency Future	262	269	262	269	0.00
14/08/2009	£ / R On 14-June-10	18.00	Put	Currency Future	4201	4205	4201	4205	0.00
14/08/2009	£ / R On 14-June-10	9.75	Call	Currency Future	4347	4349	4347	4349	0.00
14/08/2009	£ / R On 14-June-10	9.75	Put	Currency Future	35	35	35	35	0.00
14/08/2009	£ / R On 14-June-10	10.75	Call	Currency Future	3379	3381	3379	3381	0.00
14/08/2009	£ / R On 14-June-10	10.75	Put	Currency Future	68	67	68	67	0.00
14/08/2009	£ / R On 14-June-10	11.75	Call	Currency Future	2459	2464	2459	2464	0.00
14/08/2009	£ / R On 14-June-10	11.75	Put	Currency Future	148	150	148	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
14/08/2009	£ / R On 14-June-10	12.75	Call	Currency Future	1678	1688	1678	1688	0.00
14/08/2009	£ / R On 14-June-10	12.75	Put	Currency Future	367	374	367	374	0.00
14/08/2009	£ / R On 14-June-10	15.25	Call	Currency Future	642	654	642	654	0.00
14/08/2009	£ / R On 14-June-10	15.25	Put	Currency Future	1831	1840	1831	1840	0.00
14/08/2009	£ / R On 14-June-10	16.25	Call	Currency Future	459	469	459	469	0.00
14/08/2009	£ / R On 14-June-10	16.25	Put	Currency Future	2647	2654	2647	2654	0.00
14/08/2009	£ / R On 14-June-10	17.25	Call	Currency Future	329	337	329	337	0.00
14/08/2009	£ / R On 14-June-10	17.25	Put	Currency Future	3518	3523	3518	3523	0.00
14/08/2009	£ / R On 14-June-10	18.25	Call	Currency Future	243	249	243	249	0.00
14/08/2009	£ / R On 14-June-10	18.25	Put	Currency Future	4431	4434	4431	4434	0.00
14/08/2009	£ / R On 14-June-10	9.90	Call	Currency Future	4204	4207	4204	4207	0.00
14/08/2009	£ / R On 14-June-10	9.90	Put	Currency Future	43	42	43	42	0.00
14/08/2009	£ / R On 14-June-10	11.90	Call	Currency Future	2330	2336	2330	2336	0.00
14/08/2009	£ / R On 14-June-10	11.90	Put	Currency Future	169	172	169	172	0.00
14/08/2009	£ / R On 14-June-10	12.90	Call	Currency Future	1576	1587	1576	1587	0.00
14/08/2009	£ / R On 14-June-10	12.90	Put	Currency Future	415	422	415	422	0.00
14/08/2009	£ / R On 15-March-10	9.50	Call	Currency Future	4374	4367	4374	4367	0.00
14/08/2009	£ / R On 15-March-10	9.50	Put	Currency Future	20	20	20	20	0.00
14/08/2009	£ / R On 15-March-10	10.50	Call	Currency Future	3401	3394	3401	3394	0.00
14/08/2009	£ / R On 15-March-10	10.50	Put	Currency Future	47	47	47	47	0.00
14/08/2009	£ / R On 15-March-10	11.50	Call	Currency Future	2438	2434	2438	2434	0.00
14/08/2009	£ / R On 15-March-10	11.50	Put	Currency Future	84	86	84	86	0.00
14/08/2009	£ / R On 15-March-10	12.50	Call	Currency Future	1583	1585	1583	1585	0.00
14/08/2009	£ / R On 15-March-10	12.50	Put	Currency Future	229	238	229	238	0.00
14/08/2009	£ / R On 15-March-10	14.50	Call	Currency Future	603	611	603	611	0.00
14/08/2009	£ / R On 15-March-10	14.50	Put	Currency Future	1249	1264	1249	1264	0.00
14/08/2009	£ / R On 15-March-10	15.50	Call	Currency Future	390	398	390	398	0.00
14/08/2009	£ / R On 15-March-10	15.50	Put	Currency Future	2036	2051	2036	2051	0.00
14/08/2009	£ / R On 15-March-10	16.50	Call	Currency Future	257	263	257	263	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 15-March-10	16.50	Put	Currency Future	2903	2916	2903	2916	0.00
14/08/2009	£ / R On 15-March-10	17.50	Call	Currency Future	173	178	173	178	0.00
14/08/2009	£ / R On 15-March-10	17.50	Put	Currency Future	3819	3831	3819	3831	0.00
14/08/2009	£ / R On 14-December-09	14.00	Call	Currency Future	475	478	475	478	0.00
14/08/2009	£ / R On 14-December-09	14.00	Put	Currency Future	836	854	836	854	0.00
14/08/2009	£ / R On 14-June-10	9.95	Call	Currency Future	4157	4159	4157	4159	0.00
14/08/2009	£ / R On 14-June-10	9.95	Put	Currency Future	45	45	45	45	0.00
14/08/2009	£ / R On 14-June-10	10.95	Call	Currency Future	3185	3187	3185	3187	0.00
14/08/2009	£ / R On 14-June-10	10.95	Put	Currency Future	73	72	73	72	0.00
14/08/2009	£ / R On 14-June-10	11.95	Call	Currency Future	2288	2294	2288	2294	0.00
14/08/2009	£ / R On 14-June-10	11.95	Put	Currency Future	176	180	176	180	0.00
14/08/2009	£ / R On 14-June-10	12.95	Call	Currency Future	1543	1554	1543	1554	0.00
14/08/2009	£ / R On 14-June-10	12.95	Put	Currency Future	432	439	432	439	0.00
14/08/2009	£ / R On 14-June-10	15.45	Call	Currency Future	600	611	600	611	0.00
14/08/2009	£ / R On 14-June-10	15.45	Put	Currency Future	1988	1996	1988	1996	0.00
14/08/2009	£ / R On 14-June-10	16.45	Call	Currency Future	428	438	428	438	0.00
14/08/2009	£ / R On 14-June-10	16.45	Put	Currency Future	2817	2824	2817	2824	0.00
14/08/2009	£ / R On 14-June-10	17.45	Call	Currency Future	309	317	309	317	0.00
14/08/2009	£ / R On 14-June-10	17.45	Put	Currency Future	3698	3703	3698	3703	0.00
14/08/2009	£ / R On 14-June-10	18.45	Call	Currency Future	228	234	228	234	0.00
14/08/2009	£ / R On 14-June-10	18.45	Put	Currency Future	4616	4619	4616	4619	0.00
14/08/2009	£ / R On 15-March-10	9.60	Call	Currency Future	4277	4270	4277	4270	0.00
14/08/2009	£ / R On 15-March-10	9.60	Put	Currency Future	23	23	23	23	0.00
14/08/2009	£ / R On 15-March-10	10.60	Call	Currency Future	3304	3297	3304	3297	0.00
14/08/2009	£ / R On 15-March-10	10.60	Put	Currency Future	50	50	50	50	0.00
14/08/2009	£ / R On 15-March-10	11.60	Call	Currency Future	2343	2339	2343	2339	0.00
14/08/2009	£ / R On 15-March-10	11.60	Put	Currency Future	89	92	89	92	0.00
14/08/2009	£ / R On 15-March-10	12.60	Call	Currency Future	1510	1512	1510	1512	0.00
14/08/2009	£ / R On 15-March-10	12.60	Put	Currency Future	256	264	256	264	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 15-March-10	14.60	Call	Currency Future	576	585	576	585	0.00
14/08/2009	£ / R On 15-March-10	14.60	Put	Currency Future	1322	1337	1322	1337	0.00
14/08/2009	£ / R On 15-March-10	15.60	Call	Currency Future	375	382	375	382	0.00
14/08/2009	£ / R On 15-March-10	15.60	Put	Currency Future	2121	2135	2121	2135	0.00
14/08/2009	£ / R On 15-March-10	16.60	Call	Currency Future	247	253	247	253	0.00
14/08/2009	£ / R On 15-March-10	16.60	Put	Currency Future	2993	3005	2993	3005	0.00
14/08/2009	£ / R On 15-March-10	17.60	Call	Currency Future	167	172	167	172	0.00
14/08/2009	£ / R On 15-March-10	17.60	Put	Currency Future	3913	3924	3913	3924	0.00
14/08/2009	£ / R On 14-June-10	10.05	Call	Currency Future	4063	4065	4063	4065	0.00
14/08/2009	£ / R On 14-June-10	10.05	Put	Currency Future	51	51	51	51	0.00
14/08/2009	£ / R On 14-June-10	11.05	Call	Currency Future	3088	3090	3088	3090	0.00
14/08/2009	£ / R On 14-June-10	11.05	Put	Currency Future	76	75	76	75	0.00
14/08/2009	£ / R On 14-June-10	12.05	Call	Currency Future	2203	2211	2203	2211	0.00
14/08/2009	£ / R On 14-June-10	12.05	Put	Currency Future	192	196	192	196	0.00
14/08/2009	£ / R On 14-June-10	13.05	Call	Currency Future	1478	1489	1478	1489	0.00
14/08/2009	£ / R On 14-June-10	13.05	Put	Currency Future	467	475	467	475	0.00
14/08/2009	£ / R On 14-June-10	15.55	Call	Currency Future	580	591	580	591	0.00
14/08/2009	£ / R On 14-June-10	15.55	Put	Currency Future	2068	2076	2068	2076	0.00
14/08/2009	£ / R On 14-June-10	16.55	Call	Currency Future	414	423	414	423	0.00
14/08/2009	£ / R On 14-June-10	16.55	Put	Currency Future	2903	2909	2903	2909	0.00
14/08/2009	£ / R On 14-June-10	18.55	Call	Currency Future	221	227	221	227	0.00
14/08/2009	£ / R On 14-June-10	18.55	Put	Currency Future	4709	4712	4709	4712	0.00
14/08/2009	£ / R On 15-March-10	9.70	Call	Currency Future	4180	4174	4180	4174	0.00
14/08/2009	£ / R On 15-March-10	9.70	Put	Currency Future	26	26	26	26	0.00
14/08/2009	£ / R On 15-March-10	10.70	Call	Currency Future	3207	3200	3207	3200	0.00
14/08/2009	£ / R On 15-March-10	10.70	Put	Currency Future	53	53	53	53	0.00
14/08/2009	£ / R On 15-March-10	11.70	Call	Currency Future	2248	2246	2248	2246	0.00
14/08/2009	£ / R On 15-March-10	11.70	Put	Currency Future	94	98	94	98	0.00
14/08/2009	£ / R On 15-March-10	12.70	Call	Currency Future	1438	1440	1438	1440	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 15-March-10	12.70	Put	Currency Future	284	293	284	293	0.00
14/08/2009	£ / R On 15-March-10	15.70	Call	Currency Future	360	368	360	368	0.00
14/08/2009	£ / R On 15-March-10	15.70	Put	Currency Future	2206	2220	2206	2220	0.00
14/08/2009	£ / R On 15-March-10	16.70	Call	Currency Future	237	243	237	243	0.00
14/08/2009	£ / R On 15-March-10	16.70	Put	Currency Future	3083	3095	3083	3095	0.00
14/08/2009	£ / R On 15-March-10	17.70	Call	Currency Future	161	165	161	165	0.00
14/08/2009	£ / R On 15-March-10	17.70	Put	Currency Future	4007	4018	4007	4018	0.00
14/08/2009	£ / R On 14-December-09	13.35	Call	Currency Future	741	740	741	740	0.00
14/08/2009	£ / R On 14-December-09	13.35	Put	Currency Future	452	466	452	466	0.00
14/08/2009	£ / R On 15-March-10	9.80	Call	Currency Future	4084	4078	4084	4078	0.00
14/08/2009	£ / R On 15-March-10	9.80	Put	Currency Future	30	30	30	30	0.00
14/08/2009	£ / R On 15-March-10	10.80	Call	Currency Future	3110	3103	3110	3103	0.00
14/08/2009	£ / R On 15-March-10	10.80	Put	Currency Future	56	56	56	56	0.00
14/08/2009	£ / R On 15-March-10	11.80	Call	Currency Future	2154	2152	2154	2152	0.00
14/08/2009	£ / R On 15-March-10	11.80	Put	Currency Future	100	105	100	105	0.00
14/08/2009	£ / R On 15-March-10	12.80	Call	Currency Future	1368	1371	1368	1371	0.00
14/08/2009	£ / R On 15-March-10	12.80	Put	Currency Future	314	324	314	324	0.00
14/08/2009	£ / R On 15-March-10	14.80	Call	Currency Future	527	535	527	535	0.00
14/08/2009	£ / R On 15-March-10	14.80	Put	Currency Future	1473	1488	1473	1488	0.00
14/08/2009	£ / R On 15-March-10	15.80	Call	Currency Future	346	353	346	353	0.00
14/08/2009	£ / R On 15-March-10	15.80	Put	Currency Future	2292	2306	2292	2306	0.00
14/08/2009	£ / R On 15-March-10	16.80	Call	Currency Future	227	233	227	233	0.00
14/08/2009	£ / R On 15-March-10	16.80	Put	Currency Future	3173	3186	3173	3186	0.00
14/08/2009	£ / R On 15-March-10	17.80	Call	Currency Future	155	160	155	160	0.00
14/08/2009	£ / R On 15-March-10	17.80	Put	Currency Future	4101	4112	4101	4112	0.00
14/08/2009	£ / R On 14-June-10	10.15	Call	Currency Future	3965	3967	3965	3967	0.00
14/08/2009	£ / R On 14-June-10	10.15	Put	Currency Future	53	53	53	53	0.00
14/08/2009	£ / R On 14-June-10	12.15	Call	Currency Future	2124	2131	2124	2131	0.00
14/08/2009	£ / R On 14-June-10	12.15	Put	Currency Future	212	217	212	217	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-June-10	13.15	Call	Currency Future	1422	1433	1422	1433	0.00
14/08/2009	£ / R On 14-June-10	13.15	Put	Currency Future	510	518	510	518	0.00
14/08/2009	£ / R On 14-June-10	16.65	Call	Currency Future	401	409	401	409	0.00
14/08/2009	£ / R On 14-June-10	16.65	Put	Currency Future	2989	2995	2989	2995	0.00
14/08/2009	£ / R On 14-June-10	17.65	Call	Currency Future	291	298	291	298	0.00
14/08/2009	£ / R On 14-June-10	17.65	Put	Currency Future	3879	3884	3879	3884	0.00
14/08/2009	£ / R On 15-March-10	9.95	Call	Currency Future	3938	3932	3938	3932	0.00
14/08/2009	£ / R On 15-March-10	9.95	Put	Currency Future	34	35	34	35	0.00
14/08/2009	£ / R On 15-March-10	10.95	Call	Currency Future	2965	2958	2965	2958	0.00
14/08/2009	£ / R On 15-March-10	10.95	Put	Currency Future	61	61	61	61	0.00
14/08/2009	£ / R On 15-March-10	11.95	Call	Currency Future	2021	2021	2021	2021	0.00
14/08/2009	£ / R On 15-March-10	11.95	Put	Currency Future	117	124	117	124	0.00
14/08/2009	£ / R On 15-March-10	12.95	Call	Currency Future	1272	1276	1272	1276	0.00
14/08/2009	£ / R On 15-March-10	12.95	Put	Currency Future	368	378	368	378	0.00
14/08/2009	£ / R On 15-March-10	14.95	Call	Currency Future	493	501	493	501	0.00
14/08/2009	£ / R On 15-March-10	14.95	Put	Currency Future	1589	1604	1589	1604	0.00
14/08/2009	£ / R On 15-March-10	15.95	Call	Currency Future	325	332	325	332	0.00
14/08/2009	£ / R On 15-March-10	15.95	Put	Currency Future	2421	2435	2421	2435	0.00
14/08/2009	£ / R On 15-March-10	16.95	Call	Currency Future	214	220	214	220	0.00
14/08/2009	£ / R On 15-March-10	16.95	Put	Currency Future	3310	3322	3310	3322	0.00
14/08/2009	£ / R On 15-March-10	17.95	Call	Currency Future	146	150	146	150	0.00
14/08/2009	£ / R On 15-March-10	17.95	Put	Currency Future	4242	4252	4242	4252	0.00
14/08/2009	£ / R On 15-March-10	9.85	Call	Currency Future	4037	4030	4037	4030	0.00
14/08/2009	£ / R On 15-March-10	9.85	Put	Currency Future	33	33	33	33	0.00
14/08/2009	£ / R On 15-March-10	10.85	Call	Currency Future	3062	3055	3062	3055	0.00
14/08/2009	£ / R On 15-March-10	10.85	Put	Currency Future	58	57	58	57	0.00
14/08/2009	£ / R On 15-March-10	11.85	Call	Currency Future	2107	2106	2107	2106	0.00
14/08/2009	£ / R On 15-March-10	11.85	Put	Currency Future	103	108	103	108	0.00
14/08/2009	£ / R On 15-March-10	12.85	Call	Currency Future	1334	1337	1334	1337	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 15-March-10	12.85	Put	Currency Future	330	340	330	340	0.00
14/08/2009	£ / R On 15-March-10	14.85	Call	Currency Future	515	524	515	524	0.00
14/08/2009	£ / R On 15-March-10	14.85	Put	Currency Future	1511	1526	1511	1526	0.00
14/08/2009	£ / R On 15-March-10	15.85	Call	Currency Future	339	347	339	347	0.00
14/08/2009	£ / R On 15-March-10	15.85	Put	Currency Future	2335	2349	2335	2349	0.00
14/08/2009	£ / R On 15-March-10	16.85	Call	Currency Future	223	228	223	228	0.00
14/08/2009	£ / R On 15-March-10	16.85	Put	Currency Future	3219	3231	3219	3231	0.00
14/08/2009	£ / R On 15-March-10	17.85	Call	Currency Future	152	157	152	157	0.00
14/08/2009	£ / R On 15-March-10	17.85	Put	Currency Future	4148	4159	4148	4159	0.00
14/08/2009	£ / R On 14-June-10	9.85	Call	Currency Future	4252	4254	4252	4254	0.00
14/08/2009	£ / R On 14-June-10	9.85	Put	Currency Future	40	40	40	40	0.00
14/08/2009	£ / R On 14-June-10	10.85	Call	Currency Future	3282	3284	3282	3284	0.00
14/08/2009	£ / R On 14-June-10	10.85	Put	Currency Future	70	70	70	70	0.00
14/08/2009	£ / R On 14-June-10	11.85	Call	Currency Future	2373	2379	2373	2379	0.00
14/08/2009	£ / R On 14-June-10	11.85	Put	Currency Future	162	164	162	164	0.00
14/08/2009	£ / R On 14-June-10	9.70	Call	Currency Future	4395	4397	4395	4397	0.00
14/08/2009	£ / R On 14-June-10	9.70	Put	Currency Future	33	33	33	33	0.00
14/08/2009	£ / R On 14-June-10	10.70	Call	Currency Future	3428	3430	3428	3430	0.00
14/08/2009	£ / R On 14-June-10	10.70	Put	Currency Future	66	66	66	66	0.00
14/08/2009	£ / R On 14-June-10	11.70	Call	Currency Future	2503	2507	2503	2507	0.00
14/08/2009	£ / R On 14-June-10	11.70	Put	Currency Future	141	143	141	143	0.00
14/08/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1713	1723	1713	1723	0.00
14/08/2009	£ / R On 14-June-10	12.70	Put	Currency Future	352	358	352	358	0.00
14/08/2009	£ / R On 14-June-10	15.20	Call	Currency Future	654	665	654	665	0.00
14/08/2009	£ / R On 14-June-10	15.20	Put	Currency Future	1792	1801	1792	1801	0.00
14/08/2009	£ / R On 14-June-10	16.20	Call	Currency Future	467	477	467	477	0.00
14/08/2009	£ / R On 14-June-10	16.20	Put	Currency Future	2605	2613	2605	2613	0.00
14/08/2009	£ / R On 14-June-10	17.20	Call	Currency Future	335	343	335	343	0.00
14/08/2009	£ / R On 14-June-10	17.20	Put	Currency Future	3473	3478	3473	3478	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-June-10	18.20	Call	Currency Future	246	253	246	253	0.00
14/08/2009	£ / R On 14-June-10	18.20	Put	Currency Future	4385	4388	4385	4388	0.00
14/08/2009	£ / R On 15-March-10	9.55	Call	Currency Future	4325	4319	4325	4319	0.00
14/08/2009	£ / R On 15-March-10	9.55	Put	Currency Future	21	21	21	21	0.00
14/08/2009	£ / R On 15-March-10	10.55	Call	Currency Future	3353	3346	3353	3346	0.00
14/08/2009	£ / R On 15-March-10	10.55	Put	Currency Future	49	48	49	48	0.00
14/08/2009	£ / R On 15-March-10	11.55	Call	Currency Future	2390	2387	2390	2387	0.00
14/08/2009	£ / R On 15-March-10	11.55	Put	Currency Future	86	89	86	89	0.00
14/08/2009	£ / R On 15-March-10	12.55	Call	Currency Future	1546	1548	1546	1548	0.00
14/08/2009	£ / R On 15-March-10	12.55	Put	Currency Future	242	251	242	251	0.00
14/08/2009	£ / R On 15-March-10	14.55	Call	Currency Future	589	598	589	598	0.00
14/08/2009	£ / R On 15-March-10	14.55	Put	Currency Future	1285	1300	1285	1300	0.00
14/08/2009	£ / R On 15-March-10	15.55	Call	Currency Future	383	390	383	390	0.00
14/08/2009	£ / R On 15-March-10	15.55	Put	Currency Future	2079	2093	2079	2093	0.00
14/08/2009	£ / R On 15-March-10	16.55	Call	Currency Future	252	258	252	258	0.00
14/08/2009	£ / R On 15-March-10	16.55	Put	Currency Future	2948	2960	2948	2960	0.00
14/08/2009	£ / R On 15-March-10	17.55	Call	Currency Future	170	175	170	175	0.00
14/08/2009	£ / R On 15-March-10	17.55	Put	Currency Future	3866	3877	3866	3877	0.00
14/08/2009	£ / R On 15-March-10	9.75	Call	Currency Future	4132	4126	4132	4126	0.00
14/08/2009	£ / R On 15-March-10	9.75	Put	Currency Future	28	28	28	28	0.00
14/08/2009	£ / R On 15-March-10	10.75	Call	Currency Future	3159	3151	3159	3151	0.00
14/08/2009	£ / R On 15-March-10	10.75	Put	Currency Future	55	54	55	54	0.00
14/08/2009	£ / R On 15-March-10	11.75	Call	Currency Future	2201	2199	2201	2199	0.00
14/08/2009	£ / R On 15-March-10	11.75	Put	Currency Future	97	101	97	101	0.00
14/08/2009	£ / R On 15-March-10	12.75	Call	Currency Future	1403	1405	1403	1405	0.00
14/08/2009	£ / R On 15-March-10	12.75	Put	Currency Future	299	308	299	308	0.00
14/08/2009	£ / R On 15-March-10	14.75	Call	Currency Future	538	547	538	547	0.00
14/08/2009	£ / R On 15-March-10	14.75	Put	Currency Future	1434	1450	1434	1450	0.00
14/08/2009	£ / R On 15-March-10	15.75	Call	Currency Future	353	360	353	360	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 15-March-10	15.75	Put	Currency Future	2249	2263	2249	2263	0.00
14/08/2009	£ / R On 15-March-10	16.75	Call	Currency Future	232	238	232	238	0.00
14/08/2009	£ / R On 15-March-10	16.75	Put	Currency Future	3128	3140	3128	3140	0.00
14/08/2009	£ / R On 15-March-10	17.75	Call	Currency Future	158	162	158	162	0.00
14/08/2009	£ / R On 15-March-10	17.75	Put	Currency Future	4054	4065	4054	4065	0.00
14/08/2009	£ / R On 15-March-10	9.65	Call	Currency Future	4228	4222	4228	4222	0.00
14/08/2009	£ / R On 15-March-10	9.65	Put	Currency Future	24	25	24	25	0.00
14/08/2009	£ / R On 15-March-10	10.65	Call	Currency Future	3256	3248	3256	3248	0.00
14/08/2009	£ / R On 15-March-10	10.65	Put	Currency Future	52	51	52	51	0.00
14/08/2009	£ / R On 15-March-10	11.65	Call	Currency Future	2295	2292	2295	2292	0.00
14/08/2009	£ / R On 15-March-10	11.65	Put	Currency Future	91	95	91	95	0.00
14/08/2009	£ / R On 15-March-10	12.65	Call	Currency Future	1473	1476	1473	1476	0.00
14/08/2009	£ / R On 15-March-10	12.65	Put	Currency Future	269	278	269	278	0.00
14/08/2009	£ / R On 15-March-10	14.65	Call	Currency Future	563	572	563	572	0.00
14/08/2009	£ / R On 15-March-10	14.65	Put	Currency Future	1359	1374	1359	1374	0.00
14/08/2009	£ / R On 15-March-10	15.65	Call	Currency Future	367	375	367	375	0.00
14/08/2009	£ / R On 15-March-10	15.65	Put	Currency Future	2163	2177	2163	2177	0.00
14/08/2009	£ / R On 15-March-10	16.65	Call	Currency Future	242	248	242	248	0.00
14/08/2009	£ / R On 15-March-10	16.65	Put	Currency Future	3038	3050	3038	3050	0.00
14/08/2009	£ / R On 15-March-10	17.65	Call	Currency Future	164	168	164	168	0.00
14/08/2009	£ / R On 15-March-10	17.65	Put	Currency Future	3960	3971	3960	3971	0.00
14/08/2009	£ / R On 14-September-09	12.70	Call	Currency Future	801	781	801	781	0.00
14/08/2009	£ / R On 14-September-09	12.70	Put	Currency Future	82	83	82	83	0.00
14/08/2009	£ / R On 14-June-10	10.70	Call	Currency Future	3428	3430	3428	3430	0.00
14/08/2009	£ / R On 14-June-10	10.70	Put	Currency Future	66	66	66	66	0.00
14/08/2009	£ / R On 14-June-10	11.70	Call	Currency Future	2503	2507	2503	2507	0.00
14/08/2009	£ / R On 14-June-10	11.70	Put	Currency Future	141	143	141	143	0.00
14/08/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1713	1723	1713	1723	0.00
14/08/2009	£ / R On 14-June-10	12.70	Put	Currency Future	352	358	352	358	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-June-10	15.20	Call	Currency Future	654	665	654	665	0.00
14/08/2009	£ / R On 14-June-10	15.20	Put	Currency Future	1792	1801	1792	1801	0.00
14/08/2009	£ / R On 14-June-10	10.00	Call	Currency Future	4110	4112	4110	4112	0.00
14/08/2009	£ / R On 14-June-10	10.00	Put	Currency Future	48	48	48	48	0.00
14/08/2009	£ / R On 14-June-10	11.00	Call	Currency Future	3136	3138	3136	3138	0.00
14/08/2009	£ / R On 14-June-10	11.00	Put	Currency Future	75	74	75	74	0.00
14/08/2009	£ / R On 14-June-10	12.00	Call	Currency Future	2245	2252	2245	2252	0.00
14/08/2009	£ / R On 14-June-10	12.00	Put	Currency Future	184	188	184	188	0.00
14/08/2009	£ / R On 14-June-10	13.00	Call	Currency Future	1511	1521	1511	1521	0.00
14/08/2009	£ / R On 14-June-10	13.00	Put	Currency Future	449	457	449	457	0.00
14/08/2009	£ / R On 14-June-10	18.50	Call	Currency Future	224	230	224	230	0.00
14/08/2009	£ / R On 14-June-10	18.50	Put	Currency Future	4663	4666	4663	4666	0.00
14/08/2009	£ / R On 14-December-09	14.10	Call	Currency Future	445	448	445	448	0.00
14/08/2009	£ / R On 14-December-09	14.10	Put	Currency Future	906	924	906	924	0.00
14/08/2009	£ / R On 14-June-10	11.10	Call	Currency Future	3042	3044	3042	3044	0.00
14/08/2009	£ / R On 14-June-10	11.10	Put	Currency Future	80	79	80	79	0.00
14/08/2009	£ / R On 14-June-10	12.10	Call	Currency Future	2163	2171	2163	2171	0.00
14/08/2009	£ / R On 14-June-10	12.10	Put	Currency Future	202	206	202	206	0.00
14/08/2009	£ / R On 14-June-10	15.60	Call	Currency Future	570	581	570	581	0.00
14/08/2009	£ / R On 14-June-10	15.60	Put	Currency Future	2108	2117	2108	2117	0.00
14/08/2009	£ / R On 14-June-10	16.60	Call	Currency Future	407	416	407	416	0.00
14/08/2009	£ / R On 14-June-10	16.60	Put	Currency Future	2946	2952	2946	2952	0.00
14/08/2009	£ / R On 14-June-10	18.60	Call	Currency Future	217	223	217	223	0.00
14/08/2009	£ / R On 14-June-10	18.60	Put	Currency Future	4756	4759	4756	4759	0.00
14/08/2009	£ / R On 15-March-10	9.90	Call	Currency Future	3987	3981	3987	3981	0.00
14/08/2009	£ / R On 15-March-10	9.90	Put	Currency Future	33	34	33	34	0.00
14/08/2009	£ / R On 15-March-10	10.90	Call	Currency Future	3014	3006	3014	3006	0.00
14/08/2009	£ / R On 15-March-10	10.90	Put	Currency Future	60	59	60	59	0.00
14/08/2009	£ / R On 15-March-10	11.90	Call	Currency Future	2064	2063	2064	2063	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 15-March-10	11.90	Put	Currency Future	110	116	110	116	0.00
14/08/2009	£ / R On 15-March-10	14.90	Call	Currency Future	504	512	504	512	0.00
14/08/2009	£ / R On 15-March-10	14.90	Put	Currency Future	1550	1565	1550	1565	0.00
14/08/2009	£ / R On 15-March-10	15.90	Call	Currency Future	332	339	332	339	0.00
14/08/2009	£ / R On 15-March-10	15.90	Put	Currency Future	2378	2392	2378	2392	0.00
14/08/2009	£ / R On 15-March-10	16.90	Call	Currency Future	218	224	218	224	0.00
14/08/2009	£ / R On 15-March-10	16.90	Put	Currency Future	3264	3277	3264	3277	0.00
14/08/2009	£ / R On 15-March-10	17.90	Call	Currency Future	149	153	149	153	0.00
14/08/2009	£ / R On 15-March-10	17.90	Put	Currency Future	4195	4206	4195	4206	0.00
14/08/2009	£ / R On 14-December-09	13.95	Call	Currency Future	491	494	491	494	0.00
14/08/2009	£ / R On 14-December-09	13.95	Put	Currency Future	802	820	802	820	0.00
14/08/2009	£ / R On 15-March-10	13.70	Call	Currency Future	880	888	880	888	0.00
14/08/2009	£ / R On 15-March-10	13.70	Put	Currency Future	726	741	726	741	0.00
14/08/2009	£ / R On 14-December-09	13.50	Call	Currency Future	667	666	667	666	0.00
14/08/2009	£ / R On 14-December-09	13.50	Put	Currency Future	528	542	528	542	0.00
14/08/2009	£ / R On 14-June-10	9.55	Call	Currency Future	4538	4541	4538	4541	0.00
14/08/2009	£ / R On 14-June-10	9.55	Put	Currency Future	27	27	27	27	0.00
14/08/2009	£ / R On 14-June-10	10.55	Call	Currency Future	3574	3576	3574	3576	0.00
14/08/2009	£ / R On 14-June-10	10.55	Put	Currency Future	63	62	63	62	0.00
14/08/2009	£ / R On 14-June-10	11.55	Call	Currency Future	2635	2639	2635	2639	0.00
14/08/2009	£ / R On 14-June-10	11.55	Put	Currency Future	123	124	123	124	0.00
14/08/2009	£ / R On 14-June-10	12.55	Call	Currency Future	1820	1829	1820	1829	0.00
14/08/2009	£ / R On 14-June-10	12.55	Put	Currency Future	309	315	309	315	0.00
14/08/2009	£ / R On 14-June-10	15.05	Call	Currency Future	689	701	689	701	0.00
14/08/2009	£ / R On 14-June-10	15.05	Put	Currency Future	1678	1687	1678	1687	0.00
14/08/2009	£ / R On 14-June-10	16.05	Call	Currency Future	492	502	492	502	0.00
14/08/2009	£ / R On 14-June-10	16.05	Put	Currency Future	2481	2488	2481	2488	0.00
14/08/2009	£ / R On 14-June-10	17.05	Call	Currency Future	351	359	351	359	0.00
14/08/2009	£ / R On 14-June-10	17.05	Put	Currency Future	3340	3345	3340	3345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-June-10	18.05	Call	Currency Future	259	265	259	265	0.00
14/08/2009	£ / R On 14-June-10	18.05	Put	Currency Future	4247	4251	4247	4251	0.00
14/08/2009	£ / R On 15-March-10	9.30	Call	Currency Future	4568	4562	4568	4562	0.00
14/08/2009	£ / R On 15-March-10	9.30	Put	Currency Future	14	14	14	14	0.00
14/08/2009	£ / R On 15-March-10	10.30	Call	Currency Future	3596	3589	3596	3589	0.00
14/08/2009	£ / R On 15-March-10	10.30	Put	Currency Future	42	42	42	42	0.00
14/08/2009	£ / R On 15-March-10	11.30	Call	Currency Future	2629	2623	2629	2623	0.00
14/08/2009	£ / R On 15-March-10	11.30	Put	Currency Future	75	76	75	76	0.00
14/08/2009	£ / R On 15-March-10	12.30	Call	Currency Future	1736	1737	1736	1737	0.00
14/08/2009	£ / R On 15-March-10	12.30	Put	Currency Future	182	190	182	190	0.00
14/08/2009	£ / R On 15-March-10	14.30	Call	Currency Future	661	670	661	670	0.00
14/08/2009	£ / R On 15-March-10	14.30	Put	Currency Future	1107	1122	1107	1122	0.00
14/08/2009	£ / R On 15-March-10	15.30	Call	Currency Future	424	432	424	432	0.00
14/08/2009	£ / R On 15-March-10	15.30	Put	Currency Future	1870	1885	1870	1885	0.00
14/08/2009	£ / R On 15-March-10	16.30	Call	Currency Future	279	286	279	286	0.00
14/08/2009	£ / R On 15-March-10	16.30	Put	Currency Future	2725	2739	2725	2739	0.00
14/08/2009	£ / R On 15-March-10	17.30	Call	Currency Future	187	192	187	192	0.00
14/08/2009	£ / R On 15-March-10	17.30	Put	Currency Future	3633	3644	3633	3644	0.00
14/08/2009	£ / R On 14-September-09	9.90	Call	Currency Future	3520	3499	3520	3499	0.00
14/08/2009	£ / R On 14-September-09	9.90	Put	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	10.90	Call	Currency Future	2525	2504	2525	2504	0.00
14/08/2009	£ / R On 14-September-09	10.90	Put	Currency Future	6	6	6	6	0.00
14/08/2009	£ / R On 14-September-09	16.90	Call	Currency Future	7	7	7	7	0.00
14/08/2009	£ / R On 14-September-09	16.90	Put	Currency Future	3488	3509	3488	3509	0.00
14/08/2009	£ / R On 14-September-09	18.90	Call	Currency Future	2	2	2	2	0.00
14/08/2009	£ / R On 14-September-09	18.90	Put	Currency Future	5482	5504	5482	5504	0.00
14/08/2009	£ / R On 14-September-09	20.90	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	20.90	Put	Currency Future	7482	7503	7482	7503	0.00
14/08/2009	£ / R On 14-December-09	10.10	Call	Currency Future	3558	3543	3558	3543	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-December-09	10.10	Put	Currency Future	19	19	19	19	0.00
14/08/2009	£ / R On 14-December-09	11.10	Call	Currency Future	2581	2566	2581	2566	0.00
14/08/2009	£ / R On 14-December-09	11.10	Put	Currency Future	42	42	42	42	0.00
14/08/2009	£ / R On 14-December-09	17.10	Call	Currency Future	57	59	57	59	0.00
14/08/2009	£ / R On 14-December-09	17.10	Put	Currency Future	3518	3535	3518	3535	0.00
14/08/2009	£ / R On 14-December-09	19.10	Call	Currency Future	25	26	25	26	0.00
14/08/2009	£ / R On 14-December-09	19.10	Put	Currency Future	5486	5502	5486	5502	0.00
14/08/2009	£ / R On 14-December-09	21.10	Call	Currency Future	14	14	14	14	0.00
14/08/2009	£ / R On 14-December-09	21.10	Put	Currency Future	7475	7490	7475	7490	0.00
14/08/2009	£ / R On 14-June-10	19.55	Call	Currency Future	164	169	164	169	0.00
14/08/2009	£ / R On 14-June-10	19.55	Put	Currency Future	5652	5654	5652	5654	0.00
14/08/2009	£ / R On 14-June-10	21.55	Call	Currency Future	88	91	88	91	0.00
14/08/2009	£ / R On 14-June-10	21.55	Put	Currency Future	7576	7577	7576	7577	0.00
14/08/2009	£ / R On 15-March-10	19.30	Call	Currency Future	80	83	80	83	0.00
14/08/2009	£ / R On 15-March-10	19.30	Put	Currency Future	5526	5535	5526	5535	0.00
14/08/2009	£ / R On 15-March-10	21.30	Call	Currency Future	35	36	35	36	0.00
14/08/2009	£ / R On 15-March-10	21.30	Put	Currency Future	7481	7489	7481	7489	0.00
14/08/2009	£ / R On 14-September-09	9.00	Call	Currency Future	4419	4398	4419	4398	0.00
14/08/2009	£ / R On 14-September-09	9.00	Put	Currency Future	0	0	0	0	0.00
14/08/2009	£ / R On 14-September-09	10.00	Call	Currency Future	3421	3399	3421	3399	0.00
14/08/2009	£ / R On 14-September-09	10.00	Put	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	11.00	Call	Currency Future	2426	2405	2426	2405	0.00
14/08/2009	£ / R On 14-September-09	11.00	Put	Currency Future	7	7	7	7	0.00
14/08/2009	£ / R On 14-September-09	12.00	Call	Currency Future	1445	1422	1445	1422	0.00
14/08/2009	£ / R On 14-September-09	12.00	Put	Currency Future	25	24	25	24	0.00
14/08/2009	£ / R On 14-September-09	17.00	Call	Currency Future	6	7	6	7	0.00
14/08/2009	£ / R On 14-September-09	17.00	Put	Currency Future	3587	3609	3587	3609	0.00
14/08/2009	£ / R On 14-September-09	19.00	Call	Currency Future	2	2	2	2	0.00
14/08/2009	£ / R On 14-September-09	19.00	Put	Currency Future	5582	5604	5582	5604	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-September-09	21.00	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	21.00	Put	Currency Future	7582	7603	7582	7603	0.00
14/08/2009	£ / R On 14-December-09	9.20	Call	Currency Future	4445	4430	4445	4430	0.00
14/08/2009	£ / R On 14-December-09	9.20	Put	Currency Future	6	6	6	6	0.00
14/08/2009	£ / R On 14-December-09	10.20	Call	Currency Future	3460	3445	3460	3445	0.00
14/08/2009	£ / R On 14-December-09	10.20	Put	Currency Future	21	21	21	21	0.00
14/08/2009	£ / R On 14-December-09	11.20	Call	Currency Future	2484	2468	2484	2468	0.00
14/08/2009	£ / R On 14-December-09	11.20	Put	Currency Future	45	44	45	44	0.00
14/08/2009	£ / R On 14-December-09	12.20	Call	Currency Future	1553	1540	1553	1540	0.00
14/08/2009	£ / R On 14-December-09	12.20	Put	Currency Future	114	116	114	116	0.00
14/08/2009	£ / R On 14-December-09	17.20	Call	Currency Future	53	54	53	54	0.00
14/08/2009	£ / R On 14-December-09	17.20	Put	Currency Future	3614	3630	3614	3630	0.00
14/08/2009	£ / R On 14-December-09	19.20	Call	Currency Future	24	25	24	25	0.00
14/08/2009	£ / R On 14-December-09	19.20	Put	Currency Future	5585	5601	5585	5601	0.00
14/08/2009	£ / R On 14-December-09	21.20	Call	Currency Future	13	14	13	14	0.00
14/08/2009	£ / R On 14-December-09	21.20	Put	Currency Future	7574	7590	7574	7590	0.00
14/08/2009	£ / R On 14-June-10	10.65	Call	Currency Future	3477	3479	3477	3479	0.00
14/08/2009	£ / R On 14-June-10	10.65	Put	Currency Future	65	64	65	64	0.00
14/08/2009	£ / R On 14-June-10	11.65	Call	Currency Future	2547	2551	2547	2551	0.00
14/08/2009	£ / R On 14-June-10	11.65	Put	Currency Future	135	137	135	137	0.00
14/08/2009	£ / R On 14-June-10	19.65	Call	Currency Future	159	164	159	164	0.00
14/08/2009	£ / R On 14-June-10	19.65	Put	Currency Future	5748	5750	5748	5750	0.00
14/08/2009	£ / R On 14-June-10	21.65	Call	Currency Future	85	88	85	88	0.00
14/08/2009	£ / R On 14-June-10	21.65	Put	Currency Future	7673	7674	7673	7674	0.00
14/08/2009	£ / R On 15-March-10	9.45	Call	Currency Future	4422	4416	4422	4416	0.00
14/08/2009	£ / R On 15-March-10	9.45	Put	Currency Future	18	18	18	18	0.00
14/08/2009	£ / R On 15-March-10	10.45	Call	Currency Future	3450	3443	3450	3443	0.00
14/08/2009	£ / R On 15-March-10	10.45	Put	Currency Future	46	46	46	46	0.00
14/08/2009	£ / R On 15-March-10	11.45	Call	Currency Future	2485	2481	2485	2481	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 15-March-10	11.45	Put	Currency Future	81	84	81	84	0.00
14/08/2009	£ / R On 15-March-10	12.45	Call	Currency Future	1621	1622	1621	1622	0.00
14/08/2009	£ / R On 15-March-10	12.45	Put	Currency Future	217	225	217	225	0.00
14/08/2009	£ / R On 15-March-10	15.45	Call	Currency Future	399	406	399	406	0.00
14/08/2009	£ / R On 15-March-10	15.45	Put	Currency Future	1995	2009	1995	2009	0.00
14/08/2009	£ / R On 15-March-10	17.45	Call	Currency Future	176	181	176	181	0.00
14/08/2009	£ / R On 15-March-10	17.45	Put	Currency Future	3772	3784	3772	3784	0.00
14/08/2009	£ / R On 15-March-10	19.45	Call	Currency Future	75	77	75	77	0.00
14/08/2009	£ / R On 15-March-10	19.45	Put	Currency Future	5671	5680	5671	5680	0.00
14/08/2009	£ / R On 15-March-10	21.45	Call	Currency Future	33	34	33	34	0.00
14/08/2009	£ / R On 15-March-10	21.45	Put	Currency Future	7629	7637	7629	7637	0.00
14/08/2009	£ / R On 14-September-09	9.10	Call	Currency Future	4319	4298	4319	4298	0.00
14/08/2009	£ / R On 14-September-09	9.10	Put	Currency Future	0	0	0	0	0.00
14/08/2009	£ / R On 14-September-09	10.10	Call	Currency Future	3321	3299	3321	3299	0.00
14/08/2009	£ / R On 14-September-09	10.10	Put	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	12.10	Call	Currency Future	1349	1326	1349	1326	0.00
14/08/2009	£ / R On 14-September-09	12.10	Put	Currency Future	29	28	29	28	0.00
14/08/2009	£ / R On 14-September-09	19.10	Call	Currency Future	2	2	2	2	0.00
14/08/2009	£ / R On 14-September-09	19.10	Put	Currency Future	5682	5704	5682	5704	0.00
14/08/2009	£ / R On 14-September-09	21.10	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	21.10	Put	Currency Future	7682	7703	7682	7703	0.00
14/08/2009	£ / R On 14-December-09	10.35	Call	Currency Future	3313	3298	3313	3298	0.00
14/08/2009	£ / R On 14-December-09	10.35	Put	Currency Future	24	24	24	24	0.00
14/08/2009	£ / R On 14-December-09	11.35	Call	Currency Future	2339	2323	2339	2323	0.00
14/08/2009	£ / R On 14-December-09	11.35	Put	Currency Future	50	49	50	49	0.00
14/08/2009	£ / R On 14-December-09	17.35	Call	Currency Future	47	48	47	48	0.00
14/08/2009	£ / R On 14-December-09	17.35	Put	Currency Future	3758	3774	3758	3774	0.00
14/08/2009	£ / R On 14-December-09	19.35	Call	Currency Future	24	25	24	25	0.00
14/08/2009	£ / R On 14-December-09	19.35	Put	Currency Future	5735	5751	5735	5751	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-December-09	21.35	Call	Currency Future	13	13	13	13	0.00
14/08/2009	£ / R On 14-December-09	21.35	Put	Currency Future	7724	7739	7724	7739	0.00
14/08/2009	£ / R On 14-June-10	19.75	Call	Currency Future	155	160	155	160	0.00
14/08/2009	£ / R On 14-June-10	19.75	Put	Currency Future	5843	5845	5843	5845	0.00
14/08/2009	£ / R On 14-June-10	21.75	Call	Currency Future	82	86	82	86	0.00
14/08/2009	£ / R On 14-June-10	21.75	Put	Currency Future	7771	7771	7771	7771	0.00
14/08/2009	£ / R On 15-March-10	19.55	Call	Currency Future	71	74	71	74	0.00
14/08/2009	£ / R On 15-March-10	19.55	Put	Currency Future	5767	5777	5767	5777	0.00
14/08/2009	£ / R On 15-March-10	21.55	Call	Currency Future	31	33	31	33	0.00
14/08/2009	£ / R On 15-March-10	21.55	Put	Currency Future	7727	7735	7727	7735	0.00
14/08/2009	£ / R On 14-September-09	10.15	Call	Currency Future	3271	3250	3271	3250	0.00
14/08/2009	£ / R On 14-September-09	10.15	Put	Currency Future	2	2	2	2	0.00
14/08/2009	£ / R On 14-September-09	11.15	Call	Currency Future	2277	2256	2277	2256	0.00
14/08/2009	£ / R On 14-September-09	11.15	Put	Currency Future	8	8	8	8	0.00
14/08/2009	£ / R On 14-September-09	17.15	Call	Currency Future	6	6	6	6	0.00
14/08/2009	£ / R On 14-September-09	17.15	Put	Currency Future	3736	3758	3736	3758	0.00
14/08/2009	£ / R On 14-September-09	19.15	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	19.15	Put	Currency Future	5732	5753	5732	5753	0.00
14/08/2009	£ / R On 14-September-09	21.15	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	21.15	Put	Currency Future	7732	7753	7732	7753	0.00
14/08/2009	£ / R On 14-June-10	9.80	Call	Currency Future	4299	4302	4299	4302	0.00
14/08/2009	£ / R On 14-June-10	9.80	Put	Currency Future	38	37	38	37	0.00
14/08/2009	£ / R On 14-June-10	10.80	Call	Currency Future	3331	3333	3331	3333	0.00
14/08/2009	£ / R On 14-June-10	10.80	Put	Currency Future	69	68	69	68	0.00
14/08/2009	£ / R On 14-June-10	11.80	Call	Currency Future	2416	2421	2416	2421	0.00
14/08/2009	£ / R On 14-June-10	11.80	Put	Currency Future	155	157	155	157	0.00
14/08/2009	£ / R On 14-June-10	15.80	Call	Currency Future	533	544	533	544	0.00
14/08/2009	£ / R On 14-June-10	15.80	Put	Currency Future	2272	2280	2272	2280	0.00
14/08/2009	£ / R On 14-June-10	17.80	Call	Currency Future	278	285	278	285	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-June-10	17.80	Put	Currency Future	4017	4021	4017	4021	0.00
14/08/2009	£ / R On 14-June-10	19.80	Call	Currency Future	153	157	153	157	0.00
14/08/2009	£ / R On 14-June-10	19.80	Put	Currency Future	5891	5893	5891	5893	0.00
14/08/2009	£ / R On 14-June-10	21.80	Call	Currency Future	81	84	81	84	0.00
14/08/2009	£ / R On 14-June-10	21.80	Put	Currency Future	7820	7820	7820	7820	0.00
14/08/2009	£ / R On 15-March-10	19.60	Call	Currency Future	70	73	70	73	0.00
14/08/2009	£ / R On 15-March-10	19.60	Put	Currency Future	5816	5825	5816	5825	0.00
14/08/2009	£ / R On 15-March-10	21.60	Call	Currency Future	31	32	31	32	0.00
14/08/2009	£ / R On 15-March-10	21.60	Put	Currency Future	7777	7785	7777	7785	0.00
14/08/2009	£ / R On 14-December-09	9.30	Call	Currency Future	4346	4331	4346	4331	0.00
14/08/2009	£ / R On 14-December-09	9.30	Put	Currency Future	7	7	7	7	0.00
14/08/2009	£ / R On 14-December-09	10.30	Call	Currency Future	3362	3347	3362	3347	0.00
14/08/2009	£ / R On 14-December-09	10.30	Put	Currency Future	23	23	23	23	0.00
14/08/2009	£ / R On 14-December-09	12.30	Call	Currency Future	1466	1454	1466	1454	0.00
14/08/2009	£ / R On 14-December-09	12.30	Put	Currency Future	127	130	127	130	0.00
14/08/2009	£ / R On 14-December-09	15.30	Call	Currency Future	212	216	212	216	0.00
14/08/2009	£ / R On 14-December-09	15.30	Put	Currency Future	1873	1892	1873	1892	0.00
14/08/2009	£ / R On 14-December-09	19.30	Call	Currency Future	24	25	24	25	0.00
14/08/2009	£ / R On 14-December-09	19.30	Put	Currency Future	5685	5701	5685	5701	0.00
14/08/2009	£ / R On 14-December-09	21.30	Call	Currency Future	13	13	13	13	0.00
14/08/2009	£ / R On 14-December-09	21.30	Put	Currency Future	7674	7689	7674	7689	0.00
14/08/2009	£ / R On 14-September-09	9.30	Call	Currency Future	4120	4098	4120	4098	0.00
14/08/2009	£ / R On 14-September-09	9.30	Put	Currency Future	0	0	0	0	0.00
14/08/2009	£ / R On 14-September-09	10.30	Call	Currency Future	3122	3100	3122	3100	0.00
14/08/2009	£ / R On 14-September-09	10.30	Put	Currency Future	2	2	2	2	0.00
14/08/2009	£ / R On 14-September-09	11.30	Call	Currency Future	2129	2108	2129	2108	0.00
14/08/2009	£ / R On 14-September-09	11.30	Put	Currency Future	10	10	10	10	0.00
14/08/2009	£ / R On 14-September-09	12.30	Call	Currency Future	1159	1135	1159	1135	0.00
14/08/2009	£ / R On 14-September-09	12.30	Put	Currency Future	39	37	39	37	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-September-09	17.30	Call	Currency Future	5	5	5	5	0.00
14/08/2009	£ / R On 14-September-09	17.30	Put	Currency Future	3886	3907	3886	3907	0.00
14/08/2009	£ / R On 14-September-09	19.30	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	19.30	Put	Currency Future	5882	5903	5882	5903	0.00
14/08/2009	£ / R On 14-September-09	21.30	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	21.30	Put	Currency Future	7882	7903	7882	7903	0.00
14/08/2009	£ / R On 14-December-09	9.50	Call	Currency Future	4149	4134	4149	4134	0.00
14/08/2009	£ / R On 14-December-09	9.50	Put	Currency Future	10	10	10	10	0.00
14/08/2009	£ / R On 14-December-09	10.50	Call	Currency Future	3166	3151	3166	3151	0.00
14/08/2009	£ / R On 14-December-09	10.50	Put	Currency Future	27	27	27	27	0.00
14/08/2009	£ / R On 14-December-09	11.50	Call	Currency Future	2194	2179	2194	2179	0.00
14/08/2009	£ / R On 14-December-09	11.50	Put	Currency Future	55	55	55	55	0.00
14/08/2009	£ / R On 14-December-09	12.50	Call	Currency Future	1297	1285	1297	1285	0.00
14/08/2009	£ / R On 14-December-09	12.50	Put	Currency Future	158	161	158	161	0.00
14/08/2009	£ / R On 14-December-09	15.50	Call	Currency Future	190	194	190	194	0.00
14/08/2009	£ / R On 14-December-09	15.50	Put	Currency Future	2051	2070	2051	2070	0.00
14/08/2009	£ / R On 14-December-09	17.50	Call	Currency Future	42	43	42	43	0.00
14/08/2009	£ / R On 14-December-09	17.50	Put	Currency Future	3903	3919	3903	3919	0.00
14/08/2009	£ / R On 14-December-09	19.50	Call	Currency Future	23	24	23	24	0.00
14/08/2009	£ / R On 14-December-09	19.50	Put	Currency Future	5884	5900	5884	5900	0.00
14/08/2009	£ / R On 14-December-09	21.50	Call	Currency Future	12	13	12	13	0.00
14/08/2009	£ / R On 14-December-09	21.50	Put	Currency Future	7873	7889	7873	7889	0.00
14/08/2009	£ / R On 14-June-10	10.95	Call	Currency Future	3185	3187	3185	3187	0.00
14/08/2009	£ / R On 14-June-10	10.95	Put	Currency Future	73	72	73	72	0.00
14/08/2009	£ / R On 14-June-10	11.95	Call	Currency Future	2288	2294	2288	2294	0.00
14/08/2009	£ / R On 14-June-10	11.95	Put	Currency Future	176	180	176	180	0.00
14/08/2009	£ / R On 14-June-10	12.95	Call	Currency Future	1543	1554	1543	1554	0.00
14/08/2009	£ / R On 14-June-10	12.95	Put	Currency Future	432	439	432	439	0.00
14/08/2009	£ / R On 14-June-10	15.95	Call	Currency Future	508	518	508	518	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-June-10	15.95	Put	Currency Future	2397	2404	2397	2404	0.00
14/08/2009	£ / R On 14-June-10	17.95	Call	Currency Future	266	273	266	273	0.00
14/08/2009	£ / R On 14-June-10	17.95	Put	Currency Future	4155	4159	4155	4159	0.00
14/08/2009	£ / R On 14-June-10	19.95	Call	Currency Future	147	151	147	151	0.00
14/08/2009	£ / R On 14-June-10	19.95	Put	Currency Future	6035	6037	6035	6037	0.00
14/08/2009	£ / R On 14-June-10	21.95	Call	Currency Future	77	81	77	81	0.00
14/08/2009	£ / R On 14-June-10	21.95	Put	Currency Future	7966	7966	7966	7966	0.00
14/08/2009	£ / R On 14-June-10	15.95	Call	Currency Future	508	518	508	518	0.00
14/08/2009	£ / R On 14-June-10	15.95	Put	Currency Future	2397	2404	2397	2404	0.00
14/08/2009	£ / R On 15-March-10	19.75	Call	Currency Future	66	68	66	68	0.00
14/08/2009	£ / R On 15-March-10	19.75	Put	Currency Future	5962	5971	5962	5971	0.00
14/08/2009	£ / R On 15-March-10	21.75	Call	Currency Future	29	30	29	30	0.00
14/08/2009	£ / R On 15-March-10	21.75	Put	Currency Future	7925	7933	7925	7933	0.00
14/08/2009	£ / R On 14-September-09	9.40	Call	Currency Future	4020	3998	4020	3998	0.00
14/08/2009	£ / R On 14-September-09	9.40	Put	Currency Future	0	0	0	0	0.00
14/08/2009	£ / R On 14-September-09	11.40	Call	Currency Future	2031	2009	2031	2009	0.00
14/08/2009	£ / R On 14-September-09	11.40	Put	Currency Future	11	11	11	11	0.00
14/08/2009	£ / R On 14-September-09	12.40	Call	Currency Future	1065	1041	1065	1041	0.00
14/08/2009	£ / R On 14-September-09	12.40	Put	Currency Future	46	43	46	43	0.00
14/08/2009	£ / R On 14-September-09	17.40	Call	Currency Future	5	5	5	5	0.00
14/08/2009	£ / R On 14-September-09	17.40	Put	Currency Future	3986	4007	3986	4007	0.00
14/08/2009	£ / R On 14-September-09	21.40	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	21.40	Put	Currency Future	7982	8003	7982	8003	0.00
14/08/2009	£ / R On 14-September-09	9.45	Call	Currency Future	3970	3948	3970	3948	0.00
14/08/2009	£ / R On 14-September-09	9.45	Put	Currency Future	0	0	0	0	0.00
14/08/2009	£ / R On 14-September-09	10.45	Call	Currency Future	2973	2951	2973	2951	0.00
14/08/2009	£ / R On 14-September-09	10.45	Put	Currency Future	3	3	3	3	0.00
14/08/2009	£ / R On 14-September-09	11.45	Call	Currency Future	1981	1960	1981	1960	0.00
14/08/2009	£ / R On 14-September-09	11.45	Put	Currency Future	12	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-September-09	17.45	Call	Currency Future	5	5	5	5	0.00
14/08/2009	£ / R On 14-September-09	17.45	Put	Currency Future	4035	4057	4035	4057	0.00
14/08/2009	£ / R On 14-September-09	19.45	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	19.45	Put	Currency Future	6032	6053	6032	6053	0.00
14/08/2009	£ / R On 14-September-09	21.45	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	21.45	Put	Currency Future	8031	8053	8031	8053	0.00
14/08/2009	£ / R On 14-December-09	9.65	Call	Currency Future	4002	3987	4002	3987	0.00
14/08/2009	£ / R On 14-December-09	9.65	Put	Currency Future	13	13	13	13	0.00
14/08/2009	£ / R On 14-December-09	10.65	Call	Currency Future	3020	3005	3020	3005	0.00
14/08/2009	£ / R On 14-December-09	10.65	Put	Currency Future	31	31	31	31	0.00
14/08/2009	£ / R On 14-December-09	11.65	Call	Currency Future	2051	2036	2051	2036	0.00
14/08/2009	£ / R On 14-December-09	11.65	Put	Currency Future	62	62	62	62	0.00
14/08/2009	£ / R On 14-December-09	12.65	Call	Currency Future	1174	1168	1174	1168	0.00
14/08/2009	£ / R On 14-December-09	12.65	Put	Currency Future	185	194	185	194	0.00
14/08/2009	£ / R On 14-December-09	15.65	Call	Currency Future	175	177	175	177	0.00
14/08/2009	£ / R On 14-December-09	15.65	Put	Currency Future	2186	2203	2186	2203	0.00
14/08/2009	£ / R On 14-December-09	17.65	Call	Currency Future	37	39	37	39	0.00
14/08/2009	£ / R On 14-December-09	17.65	Put	Currency Future	4048	4065	4048	4065	0.00
14/08/2009	£ / R On 14-December-09	19.65	Call	Currency Future	22	23	22	23	0.00
14/08/2009	£ / R On 14-December-09	19.65	Put	Currency Future	6033	6049	6033	6049	0.00
14/08/2009	£ / R On 14-December-09	21.65	Call	Currency Future	12	12	12	12	0.00
14/08/2009	£ / R On 14-December-09	21.65	Put	Currency Future	8023	8038	8023	8038	0.00
14/08/2009	£ / R On 14-December-09	9.70	Call	Currency Future	3953	3938	3953	3938	0.00
14/08/2009	£ / R On 14-December-09	9.70	Put	Currency Future	14	14	14	14	0.00
14/08/2009	£ / R On 14-December-09	10.70	Call	Currency Future	2971	2956	2971	2956	0.00
14/08/2009	£ / R On 14-December-09	10.70	Put	Currency Future	32	32	32	32	0.00
14/08/2009	£ / R On 14-December-09	11.70	Call	Currency Future	2004	1990	2004	1990	0.00
14/08/2009	£ / R On 14-December-09	11.70	Put	Currency Future	65	66	65	66	0.00
14/08/2009	£ / R On 14-December-09	15.70	Call	Currency Future	168	170	168	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
14/08/2009	£ / R On 14-December-09	15.70	Put	Currency Future	2229	2246	2229	2246	0.00
14/08/2009	£ / R On 14-December-09	17.70	Call	Currency Future	36	38	36	38	0.00
14/08/2009	£ / R On 14-December-09	17.70	Put	Currency Future	4097	4114	4097	4114	0.00
14/08/2009	£ / R On 14-December-09	19.70	Call	Currency Future	22	23	22	23	0.00
14/08/2009	£ / R On 14-December-09	19.70	Put	Currency Future	6083	6099	6083	6099	0.00
14/08/2009	£ / R On 14-December-09	21.70	Call	Currency Future	11	12	11	12	0.00
14/08/2009	£ / R On 14-December-09	21.70	Put	Currency Future	8072	8088	8072	8088	0.00
14/08/2009	£ / R On 14-June-10	20.00	Call	Currency Future	145	149	145	149	0.00
14/08/2009	£ / R On 14-June-10	20.00	Put	Currency Future	6083	6085	6083	6085	0.00
14/08/2009	£ / R On 14-June-10	22.00	Call	Currency Future	76	79	76	79	0.00
14/08/2009	£ / R On 14-June-10	22.00	Put	Currency Future	8015	8015	8015	8015	0.00
14/08/2009	£ / R On 14-June-10	16.15	Call	Currency Future	475	485	475	485	0.00
14/08/2009	£ / R On 14-June-10	16.15	Put	Currency Future	2564	2571	2564	2571	0.00
14/08/2009	£ / R On 14-June-10	18.15	Call	Currency Future	250	257	250	257	0.00
14/08/2009	£ / R On 14-June-10	18.15	Put	Currency Future	4339	4343	4339	4343	0.00
14/08/2009	£ / R On 14-June-10	22.15	Call	Currency Future	72	75	72	75	0.00
14/08/2009	£ / R On 14-June-10	22.15	Put	Currency Future	8161	8161	8161	8161	0.00
14/08/2009	£ / R On 15-March-10	19.85	Call	Currency Future	63	65	63	65	0.00
14/08/2009	£ / R On 15-March-10	19.85	Put	Currency Future	6059	6068	6059	6068	0.00
14/08/2009	£ / R On 15-March-10	21.85	Call	Currency Future	28	29	28	29	0.00
14/08/2009	£ / R On 15-March-10	21.85	Put	Currency Future	8024	8032	8024	8032	0.00
14/08/2009	£ / R On 15-March-10	19.90	Call	Currency Future	62	64	62	64	0.00
14/08/2009	£ / R On 15-March-10	19.90	Put	Currency Future	6108	6117	6108	6117	0.00
14/08/2009	£ / R On 15-March-10	21.90	Call	Currency Future	27	28	27	28	0.00
14/08/2009	£ / R On 15-March-10	21.90	Put	Currency Future	8073	8081	8073	8081	0.00
14/08/2009	£ / R On 14-September-09	9.50	Call	Currency Future	3920	3898	3920	3898	0.00
14/08/2009	£ / R On 14-September-09	9.50	Put	Currency Future	0	0	0	0	0.00
14/08/2009	£ / R On 14-September-09	10.50	Call	Currency Future	2923	2901	2923	2901	0.00
14/08/2009	£ / R On 14-September-09	10.50	Put	Currency Future	3	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-September-09	11.50	Call	Currency Future	1932	1911	1932	1911	0.00
14/08/2009	£ / R On 14-September-09	11.50	Put	Currency Future	13	13	13	13	0.00
14/08/2009	£ / R On 14-September-09	17.50	Call	Currency Future	5	5	5	5	0.00
14/08/2009	£ / R On 14-September-09	17.50	Put	Currency Future	4085	4107	4085	4107	0.00
14/08/2009	£ / R On 14-September-09	19.50	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	19.50	Put	Currency Future	6082	6103	6082	6103	0.00
14/08/2009	£ / R On 14-September-09	21.50	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	21.50	Put	Currency Future	8081	8103	8081	8103	0.00
14/08/2009	£ / R On 14-December-09	9.75	Call	Currency Future	3903	3888	3903	3888	0.00
14/08/2009	£ / R On 14-December-09	9.75	Put	Currency Future	14	14	14	14	0.00
14/08/2009	£ / R On 14-December-09	10.75	Call	Currency Future	2922	2907	2922	2907	0.00
14/08/2009	£ / R On 14-December-09	10.75	Put	Currency Future	33	33	33	33	0.00
14/08/2009	£ / R On 14-December-09	11.75	Call	Currency Future	1958	1944	1958	1944	0.00
14/08/2009	£ / R On 14-December-09	11.75	Put	Currency Future	69	70	69	70	0.00
14/08/2009	£ / R On 14-December-09	15.75	Call	Currency Future	162	164	162	164	0.00
14/08/2009	£ / R On 14-December-09	15.75	Put	Currency Future	2273	2290	2273	2290	0.00
14/08/2009	£ / R On 14-December-09	17.75	Call	Currency Future	36	38	36	38	0.00
14/08/2009	£ / R On 14-December-09	17.75	Put	Currency Future	4147	4164	4147	4164	0.00
14/08/2009	£ / R On 14-December-09	19.75	Call	Currency Future	22	22	22	22	0.00
14/08/2009	£ / R On 14-December-09	19.75	Put	Currency Future	6132	6148	6132	6148	0.00
14/08/2009	£ / R On 14-December-09	21.75	Call	Currency Future	11	11	11	11	0.00
14/08/2009	£ / R On 14-December-09	21.75	Put	Currency Future	8122	8137	8122	8137	0.00
14/08/2009	£ / R On 14-June-10	10.20	Call	Currency Future	3916	3918	3916	3918	0.00
14/08/2009	£ / R On 14-June-10	10.20	Put	Currency Future	54	54	54	54	0.00
14/08/2009	£ / R On 14-June-10	11.20	Call	Currency Future	2950	2952	2950	2952	0.00
14/08/2009	£ / R On 14-June-10	11.20	Put	Currency Future	88	88	88	88	0.00
14/08/2009	£ / R On 14-June-10	12.20	Call	Currency Future	2084	2092	2084	2092	0.00
14/08/2009	£ / R On 14-June-10	12.20	Put	Currency Future	223	228	223	228	0.00
14/08/2009	£ / R On 14-June-10	13.20	Call	Currency Future	1394	1405	1394	1405	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-June-10	13.20	Put	Currency Future	532	541	532	541	0.00
14/08/2009	£ / R On 14-June-10	20.20	Call	Currency Future	136	140	136	140	0.00
14/08/2009	£ / R On 14-June-10	20.20	Put	Currency Future	6274	6276	6274	6276	0.00
14/08/2009	£ / R On 14-June-10	22.20	Call	Currency Future	71	74	71	74	0.00
14/08/2009	£ / R On 14-June-10	22.20	Put	Currency Future	8209	8209	8209	8209	0.00
14/08/2009	£ / R On 15-March-10	19.95	Call	Currency Future	60	63	60	63	0.00
14/08/2009	£ / R On 15-March-10	19.95	Put	Currency Future	6156	6165	6156	6165	0.00
14/08/2009	£ / R On 15-March-10	21.95	Call	Currency Future	27	28	27	28	0.00
14/08/2009	£ / R On 15-March-10	21.95	Put	Currency Future	8123	8130	8123	8130	0.00
14/08/2009	£ / R On 14-September-09	10.60	Call	Currency Future	2823	2802	2823	2802	0.00
14/08/2009	£ / R On 14-September-09	10.60	Put	Currency Future	4	4	4	4	0.00
14/08/2009	£ / R On 14-September-09	11.60	Call	Currency Future	1834	1812	1834	1812	0.00
14/08/2009	£ / R On 14-September-09	11.60	Put	Currency Future	15	14	15	14	0.00
14/08/2009	£ / R On 14-September-09	17.60	Call	Currency Future	4	4	4	4	0.00
14/08/2009	£ / R On 14-September-09	17.60	Put	Currency Future	4185	4206	4185	4206	0.00
14/08/2009	£ / R On 14-September-09	19.60	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	19.60	Put	Currency Future	6182	6203	6182	6203	0.00
14/08/2009	£ / R On 14-September-09	21.60	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	21.60	Put	Currency Future	8181	8203	8181	8203	0.00
14/08/2009	£ / R On 14-December-09	9.85	Call	Currency Future	3805	3790	3805	3790	0.00
14/08/2009	£ / R On 14-December-09	9.85	Put	Currency Future	15	16	15	16	0.00
14/08/2009	£ / R On 14-December-09	11.85	Call	Currency Future	1866	1852	1866	1852	0.00
14/08/2009	£ / R On 14-December-09	11.85	Put	Currency Future	77	78	77	78	0.00
14/08/2009	£ / R On 14-December-09	15.85	Call	Currency Future	150	152	150	152	0.00
14/08/2009	£ / R On 14-December-09	15.85	Put	Currency Future	2361	2378	2361	2378	0.00
14/08/2009	£ / R On 14-December-09	17.85	Call	Currency Future	35	36	35	36	0.00
14/08/2009	£ / R On 14-December-09	17.85	Put	Currency Future	4245	4262	4245	4262	0.00
14/08/2009	£ / R On 14-December-09	21.85	Call	Currency Future	10	10	10	10	0.00
14/08/2009	£ / R On 14-December-09	21.85	Put	Currency Future	8221	8236	8221	8236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-June-10	10.30	Call	Currency Future	3818	3820	3818	3820	0.00
14/08/2009	£ / R On 14-June-10	10.30	Put	Currency Future	57	56	57	56	0.00
14/08/2009	£ / R On 14-June-10	11.30	Call	Currency Future	2859	2862	2859	2862	0.00
14/08/2009	£ / R On 14-June-10	11.30	Put	Currency Future	98	97	98	97	0.00
14/08/2009	£ / R On 14-June-10	20.30	Call	Currency Future	131	135	131	135	0.00
14/08/2009	£ / R On 14-June-10	20.30	Put	Currency Future	6370	6371	6370	6371	0.00
14/08/2009	£ / R On 14-June-10	22.30	Call	Currency Future	68	71	68	71	0.00
14/08/2009	£ / R On 14-June-10	22.30	Put	Currency Future	8306	8306	8306	8306	0.00
14/08/2009	£ / R On 15-March-10	10.05	Call	Currency Future	3841	3834	3841	3834	0.00
14/08/2009	£ / R On 15-March-10	10.05	Put	Currency Future	37	37	37	37	0.00
14/08/2009	£ / R On 15-March-10	12.05	Call	Currency Future	1938	1938	1938	1938	0.00
14/08/2009	£ / R On 15-March-10	12.05	Put	Currency Future	134	140	134	140	0.00
14/08/2009	£ / R On 15-March-10	13.05	Call	Currency Future	1212	1217	1212	1217	0.00
14/08/2009	£ / R On 15-March-10	13.05	Put	Currency Future	408	419	408	419	0.00
14/08/2009	£ / R On 15-March-10	16.05	Call	Currency Future	311	318	311	318	0.00
14/08/2009	£ / R On 15-March-10	16.05	Put	Currency Future	2507	2521	2507	2521	0.00
14/08/2009	£ / R On 15-March-10	18.05	Call	Currency Future	139	143	139	143	0.00
14/08/2009	£ / R On 15-March-10	18.05	Put	Currency Future	4335	4346	4335	4346	0.00
14/08/2009	£ / R On 15-March-10	20.05	Call	Currency Future	58	60	58	60	0.00
14/08/2009	£ / R On 15-March-10	20.05	Put	Currency Future	6254	6263	6254	6263	0.00
14/08/2009	£ / R On 15-March-10	22.05	Call	Currency Future	25	26	25	26	0.00
14/08/2009	£ / R On 15-March-10	22.05	Put	Currency Future	8221	8229	8221	8229	0.00
14/08/2009	£ / R On 14-September-09	9.55	Call	Currency Future	3870	3848	3870	3848	0.00
14/08/2009	£ / R On 14-September-09	9.55	Put	Currency Future	0	0	0	0	0.00
14/08/2009	£ / R On 14-September-09	10.55	Call	Currency Future	2873	2852	2873	2852	0.00
14/08/2009	£ / R On 14-September-09	10.55	Put	Currency Future	4	4	4	4	0.00
14/08/2009	£ / R On 14-September-09	11.55	Call	Currency Future	1883	1862	1883	1862	0.00
14/08/2009	£ / R On 14-September-09	11.55	Put	Currency Future	14	14	14	14	0.00
14/08/2009	£ / R On 14-September-09	17.55	Call	Currency Future	4	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-September-09	17.55	Put	Currency Future	4135	4156	4135	4156	0.00
14/08/2009	£ / R On 14-September-09	19.55	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	19.55	Put	Currency Future	6132	6153	6132	6153	0.00
14/08/2009	£ / R On 14-September-09	21.55	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	21.55	Put	Currency Future	8131	8153	8131	8153	0.00
14/08/2009	£ / R On 14-December-09	10.80	Call	Currency Future	2873	2858	2873	2858	0.00
14/08/2009	£ / R On 14-December-09	10.80	Put	Currency Future	34	34	34	34	0.00
14/08/2009	£ / R On 14-December-09	11.80	Call	Currency Future	1912	1898	1912	1898	0.00
14/08/2009	£ / R On 14-December-09	11.80	Put	Currency Future	73	74	73	74	0.00
14/08/2009	£ / R On 14-December-09	17.80	Call	Currency Future	35	37	35	37	0.00
14/08/2009	£ / R On 14-December-09	17.80	Put	Currency Future	4196	4213	4196	4213	0.00
14/08/2009	£ / R On 14-December-09	19.80	Call	Currency Future	21	22	21	22	0.00
14/08/2009	£ / R On 14-December-09	19.80	Put	Currency Future	6182	6198	6182	6198	0.00
14/08/2009	£ / R On 14-December-09	21.80	Call	Currency Future	11	11	11	11	0.00
14/08/2009	£ / R On 14-December-09	21.80	Put	Currency Future	8171	8187	8171	8187	0.00
14/08/2009	£ / R On 14-June-10	10.25	Call	Currency Future	3867	3869	3867	3869	0.00
14/08/2009	£ / R On 14-June-10	10.25	Put	Currency Future	56	55	56	55	0.00
14/08/2009	£ / R On 14-June-10	11.25	Call	Currency Future	2905	2907	2905	2907	0.00
14/08/2009	£ / R On 14-June-10	11.25	Put	Currency Future	93	92	93	92	0.00
14/08/2009	£ / R On 14-June-10	12.25	Call	Currency Future	2046	2053	2046	2053	0.00
14/08/2009	£ / R On 14-June-10	12.25	Put	Currency Future	234	239	234	239	0.00
14/08/2009	£ / R On 14-June-10	20.25	Call	Currency Future	133	138	133	138	0.00
14/08/2009	£ / R On 14-June-10	20.25	Put	Currency Future	6322	6323	6322	6323	0.00
14/08/2009	£ / R On 14-June-10	22.25	Call	Currency Future	69	72	69	72	0.00
14/08/2009	£ / R On 14-June-10	22.25	Put	Currency Future	8258	8258	8258	8258	0.00
14/08/2009	£ / R On 14-June-10	18.10	Call	Currency Future	254	261	254	261	0.00
14/08/2009	£ / R On 14-June-10	18.10	Put	Currency Future	4293	4297	4293	4297	0.00
14/08/2009	£ / R On 14-June-10	20.10	Call	Currency Future	140	145	140	145	0.00
14/08/2009	£ / R On 14-June-10	20.10	Put	Currency Future	6179	6180	6179	6180	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-June-10	22.10	Call	Currency Future	74	77	74	77	0.00
14/08/2009	£ / R On 14-June-10	22.10	Put	Currency Future	8112	8112	8112	8112	0.00
14/08/2009	£ / R On 14-September-09	9.35	Call	Currency Future	4070	4048	4070	4048	0.00
14/08/2009	£ / R On 14-September-09	9.35	Put	Currency Future	0	0	0	0	0.00
14/08/2009	£ / R On 14-September-09	10.35	Call	Currency Future	3072	3051	3072	3051	0.00
14/08/2009	£ / R On 14-September-09	10.35	Put	Currency Future	3	3	3	3	0.00
14/08/2009	£ / R On 14-September-09	11.35	Call	Currency Future	2080	2059	2080	2059	0.00
14/08/2009	£ / R On 14-September-09	11.35	Put	Currency Future	10	11	10	11	0.00
14/08/2009	£ / R On 14-September-09	12.35	Call	Currency Future	1112	1088	1112	1088	0.00
14/08/2009	£ / R On 14-September-09	12.35	Put	Currency Future	42	40	42	40	0.00
14/08/2009	£ / R On 14-September-09	17.35	Call	Currency Future	5	5	5	5	0.00
14/08/2009	£ / R On 14-September-09	17.35	Put	Currency Future	3936	3957	3936	3957	0.00
14/08/2009	£ / R On 14-September-09	19.35	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	19.35	Put	Currency Future	5932	5953	5932	5953	0.00
14/08/2009	£ / R On 14-September-09	21.35	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	21.35	Put	Currency Future	7932	7953	7932	7953	0.00
14/08/2009	£ / R On 14-December-09	9.55	Call	Currency Future	4100	4085	4100	4085	0.00
14/08/2009	£ / R On 14-December-09	9.55	Put	Currency Future	11	11	11	11	0.00
14/08/2009	£ / R On 14-December-09	10.55	Call	Currency Future	3118	3103	3118	3103	0.00
14/08/2009	£ / R On 14-December-09	10.55	Put	Currency Future	28	29	28	29	0.00
14/08/2009	£ / R On 14-December-09	11.55	Call	Currency Future	2146	2131	2146	2131	0.00
14/08/2009	£ / R On 14-December-09	11.55	Put	Currency Future	57	57	57	57	0.00
14/08/2009	£ / R On 14-December-09	12.55	Call	Currency Future	1255	1244	1255	1244	0.00
14/08/2009	£ / R On 14-December-09	12.55	Put	Currency Future	166	170	166	170	0.00
14/08/2009	£ / R On 14-December-09	15.55	Call	Currency Future	185	188	185	188	0.00
14/08/2009	£ / R On 14-December-09	15.55	Put	Currency Future	2095	2114	2095	2114	0.00
14/08/2009	£ / R On 14-December-09	17.55	Call	Currency Future	40	41	40	41	0.00
14/08/2009	£ / R On 14-December-09	17.55	Put	Currency Future	3951	3967	3951	3967	0.00
14/08/2009	£ / R On 14-December-09	19.55	Call	Currency Future	23	24	23	24	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-December-09	19.55	Put	Currency Future	5934	5950	5934	5950	0.00
14/08/2009	£ / R On 14-December-09	21.55	Call	Currency Future	12	12	12	12	0.00
14/08/2009	£ / R On 14-December-09	21.55	Put	Currency Future	7923	7938	7923	7938	0.00
14/08/2009	£ / R On 15-March-10	19.80	Call	Currency Future	64	67	64	67	0.00
14/08/2009	£ / R On 15-March-10	19.80	Put	Currency Future	6010	6019	6010	6019	0.00
14/08/2009	£ / R On 15-March-10	21.80	Call	Currency Future	29	30	29	30	0.00
14/08/2009	£ / R On 15-March-10	21.80	Put	Currency Future	7975	7982	7975	7982	0.00
14/08/2009	£ / R On 14-September-09	9.20	Call	Currency Future	4219	4198	4219	4198	0.00
14/08/2009	£ / R On 14-September-09	9.20	Put	Currency Future	0	0	0	0	0.00
14/08/2009	£ / R On 14-September-09	10.20	Call	Currency Future	3221	3200	3221	3200	0.00
14/08/2009	£ / R On 14-September-09	10.20	Put	Currency Future	2	2	2	2	0.00
14/08/2009	£ / R On 14-September-09	11.20	Call	Currency Future	2228	2207	2228	2207	0.00
14/08/2009	£ / R On 14-September-09	11.20	Put	Currency Future	9	9	9	9	0.00
14/08/2009	£ / R On 14-September-09	12.20	Call	Currency Future	1253	1230	1253	1230	0.00
14/08/2009	£ / R On 14-September-09	12.20	Put	Currency Future	34	32	34	32	0.00
14/08/2009	£ / R On 14-September-09	17.20	Call	Currency Future	6	6	6	6	0.00
14/08/2009	£ / R On 14-September-09	17.20	Put	Currency Future	3786	3808	3786	3808	0.00
14/08/2009	£ / R On 14-September-09	19.20	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	19.20	Put	Currency Future	5782	5803	5782	5803	0.00
14/08/2009	£ / R On 14-September-09	21.20	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	21.20	Put	Currency Future	7782	7803	7782	7803	0.00
14/08/2009	£ / R On 14-September-09	8.95	Call	Currency Future	4469	4448	4469	4448	0.00
14/08/2009	£ / R On 14-September-09	8.95	Put	Currency Future	0	0	0	0	0.00
14/08/2009	£ / R On 14-September-09	9.95	Call	Currency Future	3470	3449	3470	3449	0.00
14/08/2009	£ / R On 14-September-09	9.95	Put	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	10.95	Call	Currency Future	2476	2454	2476	2454	0.00
14/08/2009	£ / R On 14-September-09	10.95	Put	Currency Future	6	6	6	6	0.00
14/08/2009	£ / R On 14-September-09	11.95	Call	Currency Future	1493	1471	1493	1471	0.00
14/08/2009	£ / R On 14-September-09	11.95	Put	Currency Future	24	23	24	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-September-09	16.95	Call	Currency Future	7	7	7	7	0.00
14/08/2009	£ / R On 14-September-09	16.95	Put	Currency Future	3537	3559	3537	3559	0.00
14/08/2009	£ / R On 14-September-09	18.95	Call	Currency Future	2	2	2	2	0.00
14/08/2009	£ / R On 14-September-09	18.95	Put	Currency Future	5532	5554	5532	5554	0.00
14/08/2009	£ / R On 14-September-09	20.95	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	20.95	Put	Currency Future	7532	7553	7532	7553	0.00
14/08/2009	£ / R On 14-December-09	9.45	Call	Currency Future	4198	4184	4198	4184	0.00
14/08/2009	£ / R On 14-December-09	9.45	Put	Currency Future	9	10	9	10	0.00
14/08/2009	£ / R On 14-December-09	10.45	Call	Currency Future	3215	3200	3215	3200	0.00
14/08/2009	£ / R On 14-December-09	10.45	Put	Currency Future	26	26	26	26	0.00
14/08/2009	£ / R On 14-December-09	11.45	Call	Currency Future	2242	2227	2242	2227	0.00
14/08/2009	£ / R On 14-December-09	11.45	Put	Currency Future	53	53	53	53	0.00
14/08/2009	£ / R On 14-December-09	12.45	Call	Currency Future	1339	1327	1339	1327	0.00
14/08/2009	£ / R On 14-December-09	12.45	Put	Currency Future	150	153	150	153	0.00
14/08/2009	£ / R On 14-December-09	15.45	Call	Currency Future	195	199	195	199	0.00
14/08/2009	£ / R On 14-December-09	15.45	Put	Currency Future	2006	2025	2006	2025	0.00
14/08/2009	£ / R On 14-December-09	17.45	Call	Currency Future	43	45	43	45	0.00
14/08/2009	£ / R On 14-December-09	17.45	Put	Currency Future	3854	3871	3854	3871	0.00
14/08/2009	£ / R On 14-December-09	19.45	Call	Currency Future	23	24	23	24	0.00
14/08/2009	£ / R On 14-December-09	19.45	Put	Currency Future	5834	5850	5834	5850	0.00
14/08/2009	£ / R On 14-December-09	21.45	Call	Currency Future	12	13	12	13	0.00
14/08/2009	£ / R On 14-December-09	21.45	Put	Currency Future	7823	7839	7823	7839	0.00
14/08/2009	£ / R On 14-June-10	15.90	Call	Currency Future	516	527	516	527	0.00
14/08/2009	£ / R On 14-June-10	15.90	Put	Currency Future	2355	2362	2355	2362	0.00
14/08/2009	£ / R On 14-June-10	17.90	Call	Currency Future	270	277	270	277	0.00
14/08/2009	£ / R On 14-June-10	17.90	Put	Currency Future	4109	4113	4109	4113	0.00
14/08/2009	£ / R On 14-June-10	21.90	Call	Currency Future	79	82	79	82	0.00
14/08/2009	£ / R On 14-June-10	21.90	Put	Currency Future	7917	7918	7917	7918	0.00
14/08/2009	£ / R On 15-March-10	19.65	Call	Currency Future	68	71	68	71	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 15-March-10	19.65	Put	Currency Future	5864	5874	5864	5874	0.00
14/08/2009	£ / R On 15-March-10	21.65	Call	Currency Future	30	32	30	32	0.00
14/08/2009	£ / R On 15-March-10	21.65	Put	Currency Future	7826	7834	7826	7834	0.00
14/08/2009	£ / R On 15-March-10	9.40	Call	Currency Future	4471	4464	4471	4464	0.00
14/08/2009	£ / R On 15-March-10	9.40	Put	Currency Future	17	17	17	17	0.00
14/08/2009	£ / R On 15-March-10	10.40	Call	Currency Future	3499	3492	3499	3492	0.00
14/08/2009	£ / R On 15-March-10	10.40	Put	Currency Future	45	44	45	44	0.00
14/08/2009	£ / R On 15-March-10	11.40	Call	Currency Future	2533	2528	2533	2528	0.00
14/08/2009	£ / R On 15-March-10	11.40	Put	Currency Future	79	81	79	81	0.00
14/08/2009	£ / R On 15-March-10	12.40	Call	Currency Future	1659	1660	1659	1660	0.00
14/08/2009	£ / R On 15-March-10	12.40	Put	Currency Future	205	213	205	213	0.00
14/08/2009	£ / R On 15-March-10	15.40	Call	Currency Future	407	415	407	415	0.00
14/08/2009	£ / R On 15-March-10	15.40	Put	Currency Future	1953	1967	1953	1967	0.00
14/08/2009	£ / R On 15-March-10	17.40	Call	Currency Future	180	185	180	185	0.00
14/08/2009	£ / R On 15-March-10	17.40	Put	Currency Future	3726	3737	3726	3737	0.00
14/08/2009	£ / R On 15-March-10	19.40	Call	Currency Future	76	79	76	79	0.00
14/08/2009	£ / R On 15-March-10	19.40	Put	Currency Future	5622	5632	5622	5632	0.00
14/08/2009	£ / R On 15-March-10	21.40	Call	Currency Future	33	35	33	35	0.00
14/08/2009	£ / R On 15-March-10	21.40	Put	Currency Future	7579	7587	7579	7587	0.00
14/08/2009	£ / R On 14-September-09	8.80	Call	Currency Future	4619	4598	4619	4598	0.00
14/08/2009	£ / R On 14-September-09	8.80	Put	Currency Future	0	0	0	0	0.00
14/08/2009	£ / R On 14-September-09	9.80	Call	Currency Future	3620	3599	3620	3599	0.00
14/08/2009	£ / R On 14-September-09	9.80	Put	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	10.80	Call	Currency Future	2625	2603	2625	2603	0.00
14/08/2009	£ / R On 14-September-09	10.80	Put	Currency Future	5	5	5	5	0.00
14/08/2009	£ / R On 14-September-09	11.80	Call	Currency Future	1639	1617	1639	1617	0.00
14/08/2009	£ / R On 14-September-09	11.80	Put	Currency Future	19	19	19	19	0.00
14/08/2009	£ / R On 14-September-09	16.80	Call	Currency Future	7	8	7	8	0.00
14/08/2009	£ / R On 14-September-09	16.80	Put	Currency Future	3388	3410	3388	3410	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-September-09	18.80	Call	Currency Future	2	2	2	2	0.00
14/08/2009	£ / R On 14-September-09	18.80	Put	Currency Future	5382	5404	5382	5404	0.00
14/08/2009	£ / R On 14-September-09	20.80	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	20.80	Put	Currency Future	7382	7403	7382	7403	0.00
14/08/2009	£ / R On 14-December-09	9.05	Call	Currency Future	4593	4578	4593	4578	0.00
14/08/2009	£ / R On 14-December-09	9.05	Put	Currency Future	4	4	4	4	0.00
14/08/2009	£ / R On 14-December-09	10.05	Call	Currency Future	3608	3593	3608	3593	0.00
14/08/2009	£ / R On 14-December-09	10.05	Put	Currency Future	18	19	18	19	0.00
14/08/2009	£ / R On 14-December-09	11.05	Call	Currency Future	2630	2614	2630	2614	0.00
14/08/2009	£ / R On 14-December-09	11.05	Put	Currency Future	41	40	41	40	0.00
14/08/2009	£ / R On 14-December-09	12.05	Call	Currency Future	1686	1673	1686	1673	0.00
14/08/2009	£ / R On 14-December-09	12.05	Put	Currency Future	97	99	97	99	0.00
14/08/2009	£ / R On 14-December-09	15.05	Call	Currency Future	246	250	246	250	0.00
14/08/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1656	1676	1656	1676	0.00
14/08/2009	£ / R On 14-December-09	17.05	Call	Currency Future	59	61	59	61	0.00
14/08/2009	£ / R On 14-December-09	17.05	Put	Currency Future	3470	3487	3470	3487	0.00
14/08/2009	£ / R On 14-December-09	19.05	Call	Currency Future	25	26	25	26	0.00
14/08/2009	£ / R On 14-December-09	19.05	Put	Currency Future	5436	5452	5436	5452	0.00
14/08/2009	£ / R On 14-December-09	21.05	Call	Currency Future	14	14	14	14	0.00
14/08/2009	£ / R On 14-December-09	21.05	Put	Currency Future	7425	7440	7425	7440	0.00
14/08/2009	£ / R On 14-June-10	9.45	Call	Currency Future	4635	4638	4635	4638	0.00
14/08/2009	£ / R On 14-June-10	9.45	Put	Currency Future	23	23	23	23	0.00
14/08/2009	£ / R On 14-June-10	10.45	Call	Currency Future	3672	3674	3672	3674	0.00
14/08/2009	£ / R On 14-June-10	10.45	Put	Currency Future	60	60	60	60	0.00
14/08/2009	£ / R On 14-June-10	11.45	Call	Currency Future	2724	2727	2724	2727	0.00
14/08/2009	£ / R On 14-June-10	11.45	Put	Currency Future	112	113	112	113	0.00
14/08/2009	£ / R On 14-June-10	12.45	Call	Currency Future	1894	1902	1894	1902	0.00
14/08/2009	£ / R On 14-June-10	12.45	Put	Currency Future	282	288	282	288	0.00
14/08/2009	£ / R On 14-June-10	19.45	Call	Currency Future	169	174	169	174	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-June-10	19.45	Put	Currency Future	5557	5559	5557	5559	0.00
14/08/2009	£ / R On 14-June-10	21.45	Call	Currency Future	90	94	90	94	0.00
14/08/2009	£ / R On 14-June-10	21.45	Put	Currency Future	7479	7480	7479	7480	0.00
14/08/2009	£ / R On 15-March-10	9.25	Call	Currency Future	4617	4611	4617	4611	0.00
14/08/2009	£ / R On 15-March-10	9.25	Put	Currency Future	13	13	13	13	0.00
14/08/2009	£ / R On 15-March-10	10.25	Call	Currency Future	3645	3638	3645	3638	0.00
14/08/2009	£ / R On 15-March-10	10.25	Put	Currency Future	41	41	41	41	0.00
14/08/2009	£ / R On 15-March-10	11.25	Call	Currency Future	2676	2671	2676	2671	0.00
14/08/2009	£ / R On 15-March-10	11.25	Put	Currency Future	72	74	72	74	0.00
14/08/2009	£ / R On 15-March-10	12.25	Call	Currency Future	1776	1777	1776	1777	0.00
14/08/2009	£ / R On 15-March-10	12.25	Put	Currency Future	172	179	172	179	0.00
14/08/2009	£ / R On 15-March-10	15.25	Call	Currency Future	433	441	433	441	0.00
14/08/2009	£ / R On 15-March-10	15.25	Put	Currency Future	1829	1844	1829	1844	0.00
14/08/2009	£ / R On 15-March-10	17.25	Call	Currency Future	190	195	190	195	0.00
14/08/2009	£ / R On 15-March-10	17.25	Put	Currency Future	3586	3598	3586	3598	0.00
14/08/2009	£ / R On 15-March-10	19.25	Call	Currency Future	81	84	81	84	0.00
14/08/2009	£ / R On 15-March-10	19.25	Put	Currency Future	5477	5487	5477	5487	0.00
14/08/2009	£ / R On 15-March-10	21.25	Call	Currency Future	35	37	35	37	0.00
14/08/2009	£ / R On 15-March-10	21.25	Put	Currency Future	7431	7439	7431	7439	0.00
14/08/2009	£ / R On 14-September-09	8.75	Call	Currency Future	4669	4648	4669	4648	0.00
14/08/2009	£ / R On 14-September-09	8.75	Put	Currency Future	0	0	0	0	0.00
14/08/2009	£ / R On 14-September-09	9.75	Call	Currency Future	3670	3649	3670	3649	0.00
14/08/2009	£ / R On 14-September-09	9.75	Put	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	10.75	Call	Currency Future	2674	2653	2674	2653	0.00
14/08/2009	£ / R On 14-September-09	10.75	Put	Currency Future	5	5	5	5	0.00
14/08/2009	£ / R On 14-September-09	11.75	Call	Currency Future	1687	1665	1687	1665	0.00
14/08/2009	£ / R On 14-September-09	11.75	Put	Currency Future	18	17	18	17	0.00
14/08/2009	£ / R On 14-September-09	16.75	Call	Currency Future	8	8	8	8	0.00
14/08/2009	£ / R On 14-September-09	16.75	Put	Currency Future	3338	3360	3338	3360	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-September-09	18.75	Call	Currency Future	2	2	2	2	0.00
14/08/2009	£ / R On 14-September-09	18.75	Put	Currency Future	5332	5354	5332	5354	0.00
14/08/2009	£ / R On 14-September-09	20.75	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	20.75	Put	Currency Future	7332	7353	7332	7353	0.00
14/08/2009	£ / R On 14-December-09	9.00	Call	Currency Future	4643	4628	4643	4628	0.00
14/08/2009	£ / R On 14-December-09	9.00	Put	Currency Future	4	4	4	4	0.00
14/08/2009	£ / R On 14-December-09	10.00	Call	Currency Future	3657	3642	3657	3642	0.00
14/08/2009	£ / R On 14-December-09	10.00	Put	Currency Future	18	18	18	18	0.00
14/08/2009	£ / R On 14-December-09	11.00	Call	Currency Future	2678	2663	2678	2663	0.00
14/08/2009	£ / R On 14-December-09	11.00	Put	Currency Future	39	39	39	39	0.00
14/08/2009	£ / R On 14-December-09	12.00	Call	Currency Future	1731	1717	1731	1717	0.00
14/08/2009	£ / R On 14-December-09	12.00	Put	Currency Future	92	93	92	93	0.00
14/08/2009	£ / R On 14-December-09	17.00	Call	Currency Future	62	63	62	63	0.00
14/08/2009	£ / R On 14-December-09	17.00	Put	Currency Future	3422	3439	3422	3439	0.00
14/08/2009	£ / R On 14-December-09	19.00	Call	Currency Future	25	27	25	27	0.00
14/08/2009	£ / R On 14-December-09	19.00	Put	Currency Future	5386	5403	5386	5403	0.00
14/08/2009	£ / R On 14-December-09	21.00	Call	Currency Future	14	15	14	15	0.00
14/08/2009	£ / R On 14-December-09	21.00	Put	Currency Future	7375	7391	7375	7391	0.00
14/08/2009	£ / R On 14-June-10	19.40	Call	Currency Future	171	176	171	176	0.00
14/08/2009	£ / R On 14-June-10	19.40	Put	Currency Future	5510	5512	5510	5512	0.00
14/08/2009	£ / R On 14-June-10	21.40	Call	Currency Future	92	95	92	95	0.00
14/08/2009	£ / R On 14-June-10	21.40	Put	Currency Future	7430	7431	7430	7431	0.00
14/08/2009	£ / R On 15-March-10	9.20	Call	Currency Future	4666	4660	4666	4660	0.00
14/08/2009	£ / R On 15-March-10	9.20	Put	Currency Future	12	12	12	12	0.00
14/08/2009	£ / R On 15-March-10	10.20	Call	Currency Future	3694	3687	3694	3687	0.00
14/08/2009	£ / R On 15-March-10	10.20	Put	Currency Future	40	40	40	40	0.00
14/08/2009	£ / R On 15-March-10	11.20	Call	Currency Future	2724	2719	2724	2719	0.00
14/08/2009	£ / R On 15-March-10	11.20	Put	Currency Future	70	71	70	71	0.00
14/08/2009	£ / R On 15-March-10	12.20	Call	Currency Future	1816	1816	1816	1816	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 15-March-10	12.20	Put	Currency Future	162	169	162	169	0.00
14/08/2009	£ / R On 15-March-10	15.20	Call	Currency Future	443	451	443	451	0.00
14/08/2009	£ / R On 15-March-10	15.20	Put	Currency Future	1789	1803	1789	1803	0.00
14/08/2009	£ / R On 15-March-10	17.20	Call	Currency Future	194	199	194	199	0.00
14/08/2009	£ / R On 15-March-10	17.20	Put	Currency Future	3540	3552	3540	3552	0.00
14/08/2009	£ / R On 15-March-10	19.20	Call	Currency Future	83	86	83	86	0.00
14/08/2009	£ / R On 15-March-10	19.20	Put	Currency Future	5429	5439	5429	5439	0.00
14/08/2009	£ / R On 15-March-10	21.20	Call	Currency Future	36	38	36	38	0.00
14/08/2009	£ / R On 15-March-10	21.20	Put	Currency Future	7382	7390	7382	7390	0.00
14/08/2009	£ / R On 15-March-10	9.35	Call	Currency Future	4519	4513	4519	4513	0.00
14/08/2009	£ / R On 15-March-10	9.35	Put	Currency Future	15	16	15	16	0.00
14/08/2009	£ / R On 15-March-10	10.35	Call	Currency Future	3547	3541	3547	3541	0.00
14/08/2009	£ / R On 15-March-10	10.35	Put	Currency Future	43	43	43	43	0.00
14/08/2009	£ / R On 15-March-10	11.35	Call	Currency Future	2581	2576	2581	2576	0.00
14/08/2009	£ / R On 15-March-10	11.35	Put	Currency Future	77	78	77	78	0.00
14/08/2009	£ / R On 15-March-10	12.35	Call	Currency Future	1697	1699	1697	1699	0.00
14/08/2009	£ / R On 15-March-10	12.35	Put	Currency Future	193	201	193	201	0.00
14/08/2009	£ / R On 15-March-10	15.35	Call	Currency Future	415	423	415	423	0.00
14/08/2009	£ / R On 15-March-10	15.35	Put	Currency Future	1911	1926	1911	1926	0.00
14/08/2009	£ / R On 15-March-10	17.35	Call	Currency Future	183	188	183	188	0.00
14/08/2009	£ / R On 15-March-10	17.35	Put	Currency Future	3679	3691	3679	3691	0.00
14/08/2009	£ / R On 15-March-10	19.35	Call	Currency Future	78	81	78	81	0.00
14/08/2009	£ / R On 15-March-10	19.35	Put	Currency Future	5574	5583	5574	5583	0.00
14/08/2009	£ / R On 15-March-10	21.35	Call	Currency Future	34	35	34	35	0.00
14/08/2009	£ / R On 15-March-10	21.35	Put	Currency Future	7530	7538	7530	7538	0.00
14/08/2009	£ / R On 14-December-09	9.15	Call	Currency Future	4494	4479	4494	4479	0.00
14/08/2009	£ / R On 14-December-09	9.15	Put	Currency Future	5	5	5	5	0.00
14/08/2009	£ / R On 14-December-09	10.15	Call	Currency Future	3509	3494	3509	3494	0.00
14/08/2009	£ / R On 14-December-09	10.15	Put	Currency Future	20	20	20	20	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-December-09	11.15	Call	Currency Future	2533	2517	2533	2517	0.00
14/08/2009	£ / R On 14-December-09	11.15	Put	Currency Future	43	43	43	43	0.00
14/08/2009	£ / R On 14-December-09	12.15	Call	Currency Future	1597	1584	1597	1584	0.00
14/08/2009	£ / R On 14-December-09	12.15	Put	Currency Future	108	110	108	110	0.00
14/08/2009	£ / R On 14-December-09	15.15	Call	Currency Future	232	236	232	236	0.00
14/08/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1742	1762	1742	1762	0.00
14/08/2009	£ / R On 14-December-09	17.15	Call	Currency Future	55	56	55	56	0.00
14/08/2009	£ / R On 14-December-09	17.15	Put	Currency Future	3566	3582	3566	3582	0.00
14/08/2009	£ / R On 14-December-09	19.15	Call	Currency Future	25	26	25	26	0.00
14/08/2009	£ / R On 14-December-09	19.15	Put	Currency Future	5535	5552	5535	5552	0.00
14/08/2009	£ / R On 14-December-09	21.15	Call	Currency Future	13	14	13	14	0.00
14/08/2009	£ / R On 14-December-09	21.15	Put	Currency Future	7524	7540	7524	7540	0.00
14/08/2009	£ / R On 14-June-10	9.60	Call	Currency Future	4490	4493	4490	4493	0.00
14/08/2009	£ / R On 14-June-10	9.60	Put	Currency Future	29	29	29	29	0.00
14/08/2009	£ / R On 14-June-10	10.60	Call	Currency Future	3525	3527	3525	3527	0.00
14/08/2009	£ / R On 14-June-10	10.60	Put	Currency Future	64	63	64	63	0.00
14/08/2009	£ / R On 14-June-10	12.60	Call	Currency Future	1784	1793	1784	1793	0.00
14/08/2009	£ / R On 14-June-10	12.60	Put	Currency Future	323	329	323	329	0.00
14/08/2009	£ / R On 14-June-10	19.60	Call	Currency Future	162	166	162	166	0.00
14/08/2009	£ / R On 14-June-10	19.60	Put	Currency Future	5700	5702	5700	5702	0.00
14/08/2009	£ / R On 14-June-10	21.60	Call	Currency Future	86	90	86	90	0.00
14/08/2009	£ / R On 14-June-10	21.60	Put	Currency Future	7625	7625	7625	7625	0.00
14/08/2009	£ / R On 14-September-09	9.05	Call	Currency Future	4369	4348	4369	4348	0.00
14/08/2009	£ / R On 14-September-09	9.05	Put	Currency Future	0	0	0	0	0.00
14/08/2009	£ / R On 14-September-09	10.05	Call	Currency Future	3371	3349	3371	3349	0.00
14/08/2009	£ / R On 14-September-09	10.05	Put	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	11.05	Call	Currency Future	2376	2355	2376	2355	0.00
14/08/2009	£ / R On 14-September-09	11.05	Put	Currency Future	7	7	7	7	0.00
14/08/2009	£ / R On 14-September-09	12.05	Call	Currency Future	1397	1374	1397	1374	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-September-09	12.05	Put	Currency Future	27	26	27	26	0.00
14/08/2009	£ / R On 14-September-09	17.05	Call	Currency Future	6	6	6	6	0.00
14/08/2009	£ / R On 14-September-09	17.05	Put	Currency Future	3637	3658	3637	3658	0.00
14/08/2009	£ / R On 14-September-09	19.05	Call	Currency Future	2	2	2	2	0.00
14/08/2009	£ / R On 14-September-09	19.05	Put	Currency Future	5632	5654	5632	5654	0.00
14/08/2009	£ / R On 14-September-09	21.05	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	21.05	Put	Currency Future	7632	7653	7632	7653	0.00
14/08/2009	£ / R On 14-December-09	9.25	Call	Currency Future	4395	4381	4395	4381	0.00
14/08/2009	£ / R On 14-December-09	9.25	Put	Currency Future	6	7	6	7	0.00
14/08/2009	£ / R On 14-December-09	10.25	Call	Currency Future	3411	3396	3411	3396	0.00
14/08/2009	£ / R On 14-December-09	10.25	Put	Currency Future	22	22	22	22	0.00
14/08/2009	£ / R On 14-December-09	11.25	Call	Currency Future	2436	2420	2436	2420	0.00
14/08/2009	£ / R On 14-December-09	11.25	Put	Currency Future	46	46	46	46	0.00
14/08/2009	£ / R On 14-December-09	12.25	Call	Currency Future	1510	1497	1510	1497	0.00
14/08/2009	£ / R On 14-December-09	12.25	Put	Currency Future	121	123	121	123	0.00
14/08/2009	£ / R On 14-December-09	15.25	Call	Currency Future	219	223	219	223	0.00
14/08/2009	£ / R On 14-December-09	15.25	Put	Currency Future	1829	1849	1829	1849	0.00
14/08/2009	£ / R On 14-December-09	17.25	Call	Currency Future	51	52	51	52	0.00
14/08/2009	£ / R On 14-December-09	17.25	Put	Currency Future	3662	3678	3662	3678	0.00
14/08/2009	£ / R On 14-December-09	19.25	Call	Currency Future	24	25	24	25	0.00
14/08/2009	£ / R On 14-December-09	19.25	Put	Currency Future	5635	5651	5635	5651	0.00
14/08/2009	£ / R On 14-December-09	21.25	Call	Currency Future	13	14	13	14	0.00
14/08/2009	£ / R On 14-December-09	21.25	Put	Currency Future	7624	7640	7624	7640	0.00
14/08/2009	£ / R On 14-June-10	15.70	Call	Currency Future	551	562	551	562	0.00
14/08/2009	£ / R On 14-June-10	15.70	Put	Currency Future	2190	2198	2190	2198	0.00
14/08/2009	£ / R On 14-June-10	17.70	Call	Currency Future	287	294	287	294	0.00
14/08/2009	£ / R On 14-June-10	17.70	Put	Currency Future	3925	3930	3925	3930	0.00
14/08/2009	£ / R On 14-June-10	19.70	Call	Currency Future	157	162	157	162	0.00
14/08/2009	£ / R On 14-June-10	19.70	Put	Currency Future	5796	5798	5796	5798	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-June-10	21.70	Call	Currency Future	84	87	84	87	0.00
14/08/2009	£ / R On 14-June-10	21.70	Put	Currency Future	7722	7723	7722	7723	0.00
14/08/2009	£ / R On 15-March-10	19.50	Call	Currency Future	73	76	73	76	0.00
14/08/2009	£ / R On 15-March-10	19.50	Put	Currency Future	5719	5728	5719	5728	0.00
14/08/2009	£ / R On 15-March-10	21.50	Call	Currency Future	32	33	32	33	0.00
14/08/2009	£ / R On 15-March-10	21.50	Put	Currency Future	7678	7686	7678	7686	0.00
14/08/2009	£ / R On 14-December-09	9.40	Call	Currency Future	4247	4233	4247	4233	0.00
14/08/2009	£ / R On 14-December-09	9.40	Put	Currency Future	8	9	8	9	0.00
14/08/2009	£ / R On 14-December-09	10.40	Call	Currency Future	3264	3249	3264	3249	0.00
14/08/2009	£ / R On 14-December-09	10.40	Put	Currency Future	25	25	25	25	0.00
14/08/2009	£ / R On 14-December-09	11.40	Call	Currency Future	2291	2275	2291	2275	0.00
14/08/2009	£ / R On 14-December-09	11.40	Put	Currency Future	52	51	52	51	0.00
14/08/2009	£ / R On 14-December-09	12.40	Call	Currency Future	1381	1369	1381	1369	0.00
14/08/2009	£ / R On 14-December-09	12.40	Put	Currency Future	142	145	142	145	0.00
14/08/2009	£ / R On 14-December-09	15.40	Call	Currency Future	201	205	201	205	0.00
14/08/2009	£ / R On 14-December-09	15.40	Put	Currency Future	1961	1981	1961	1981	0.00
14/08/2009	£ / R On 14-December-09	17.40	Call	Currency Future	45	46	45	46	0.00
14/08/2009	£ / R On 14-December-09	17.40	Put	Currency Future	3806	3822	3806	3822	0.00
14/08/2009	£ / R On 14-December-09	19.40	Call	Currency Future	23	24	23	24	0.00
14/08/2009	£ / R On 14-December-09	19.40	Put	Currency Future	5784	5800	5784	5800	0.00
14/08/2009	£ / R On 14-December-09	21.40	Call	Currency Future	12	13	12	13	0.00
14/08/2009	£ / R On 14-December-09	21.40	Put	Currency Future	7773	7789	7773	7789	0.00
14/08/2009	£ / R On 14-December-09	9.60	Call	Currency Future	4051	4037	4051	4037	0.00
14/08/2009	£ / R On 14-December-09	9.60	Put	Currency Future	12	13	12	13	0.00
14/08/2009	£ / R On 14-December-09	11.60	Call	Currency Future	2098	2083	2098	2083	0.00
14/08/2009	£ / R On 14-December-09	11.60	Put	Currency Future	59	59	59	59	0.00
14/08/2009	£ / R On 14-December-09	17.60	Call	Currency Future	38	40	38	40	0.00
14/08/2009	£ / R On 14-December-09	17.60	Put	Currency Future	3999	4016	3999	4016	0.00
14/08/2009	£ / R On 14-December-09	21.60	Call	Currency Future	12	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 14-December-09	21.60	Put	Currency Future	7973	7988	7973	7988	0.00
14/08/2009	£ / R On 14-June-10	15.85	Call	Currency Future	525	535	525	535	0.00
14/08/2009	£ / R On 14-June-10	15.85	Put	Currency Future	2313	2321	2313	2321	0.00
14/08/2009	£ / R On 14-June-10	17.85	Call	Currency Future	274	281	274	281	0.00
14/08/2009	£ / R On 14-June-10	17.85	Put	Currency Future	4063	4067	4063	4067	0.00
14/08/2009	£ / R On 14-June-10	19.85	Call	Currency Future	151	155	151	155	0.00
14/08/2009	£ / R On 14-June-10	19.85	Put	Currency Future	5939	5941	5939	5941	0.00
14/08/2009	£ / R On 14-June-10	21.85	Call	Currency Future	80	83	80	83	0.00
14/08/2009	£ / R On 14-June-10	21.85	Put	Currency Future	7868	7869	7868	7869	0.00
14/08/2009	£ / R On 14-September-09	9.65	Call	Currency Future	3770	3748	3770	3748	0.00
14/08/2009	£ / R On 14-September-09	9.65	Put	Currency Future	0	0	0	0	0.00
14/08/2009	£ / R On 14-September-09	11.65	Call	Currency Future	1785	1763	1785	1763	0.00
14/08/2009	£ / R On 14-September-09	11.65	Put	Currency Future	16	15	16	15	0.00
14/08/2009	£ / R On 14-September-09	17.65	Call	Currency Future	4	4	4	4	0.00
14/08/2009	£ / R On 14-September-09	17.65	Put	Currency Future	4235	4256	4235	4256	0.00
14/08/2009	£ / R On 14-September-09	21.65	Call	Currency Future	1	1	1	1	0.00
14/08/2009	£ / R On 14-September-09	21.65	Put	Currency Future	8231	8253	8231	8253	0.00
14/08/2009	£ / R On 15-March-10	10.10	Call	Currency Future	3792	3785	3792	3785	0.00
14/08/2009	£ / R On 15-March-10	10.10	Put	Currency Future	38	38	38	38	0.00
14/08/2009	£ / R On 15-March-10	11.10	Call	Currency Future	2821	2814	2821	2814	0.00
14/08/2009	£ / R On 15-March-10	11.10	Put	Currency Future	67	67	67	67	0.00
14/08/2009	£ / R On 15-March-10	12.10	Call	Currency Future	1897	1897	1897	1897	0.00
14/08/2009	£ / R On 15-March-10	12.10	Put	Currency Future	143	150	143	150	0.00
14/08/2009	£ / R On 15-March-10	13.10	Call	Currency Future	1183	1188	1183	1188	0.00
14/08/2009	£ / R On 15-March-10	13.10	Put	Currency Future	429	440	429	440	0.00
14/08/2009	£ / R On 15-March-10	16.10	Call	Currency Future	304	311	304	311	0.00
14/08/2009	£ / R On 15-March-10	16.10	Put	Currency Future	2550	2564	2550	2564	0.00
14/08/2009	£ / R On 15-March-10	18.10	Call	Currency Future	136	140	136	140	0.00
14/08/2009	£ / R On 15-March-10	18.10	Put	Currency Future	4382	4393	4382	4393	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 15-March-10	20.10	Call	Currency Future	57	59	57	59	0.00
14/08/2009	£ / R On 15-March-10	20.10	Put	Currency Future	6303	6311	6303	6311	0.00
14/08/2009	£ / R On 15-March-10	22.10	Call	Currency Future	24	26	24	26	0.00
14/08/2009	£ / R On 15-March-10	22.10	Put	Currency Future	8270	8278	8270	8278	0.00
14/08/2009	£ / R On 14-December-09	9.90	Call	Currency Future	3755	3740	3755	3740	0.00
14/08/2009	£ / R On 14-December-09	9.90	Put	Currency Future	16	16	16	16	0.00
14/08/2009	£ / R On 14-December-09	10.90	Call	Currency Future	2776	2760	2776	2760	0.00
14/08/2009	£ / R On 14-December-09	10.90	Put	Currency Future	37	36	37	36	0.00
14/08/2009	£ / R On 14-December-09	11.90	Call	Currency Future	1821	1807	1821	1807	0.00
14/08/2009	£ / R On 14-December-09	11.90	Put	Currency Future	82	83	82	83	0.00
14/08/2009	£ / R On 14-December-09	15.90	Call	Currency Future	144	146	144	146	0.00
14/08/2009	£ / R On 14-December-09	15.90	Put	Currency Future	2405	2422	2405	2422	0.00
14/08/2009	£ / R On 14-December-09	17.90	Call	Currency Future	34	36	34	36	0.00
14/08/2009	£ / R On 14-December-09	17.90	Put	Currency Future	4295	4312	4295	4312	0.00
14/08/2009	£ / R On 14-December-09	19.90	Call	Currency Future	20	21	20	21	0.00
14/08/2009	£ / R On 14-December-09	19.90	Put	Currency Future	6281	6297	6281	6297	0.00
14/08/2009	£ / R On 14-December-09	21.90	Call	Currency Future	10	10	10	10	0.00
14/08/2009	£ / R On 14-December-09	21.90	Put	Currency Future	8271	8286	8271	8286	0.00
14/08/2009	£ / R On 14-June-10	20.35	Call	Currency Future	129	133	129	133	0.00
14/08/2009	£ / R On 14-June-10	20.35	Put	Currency Future	6418	6419	6418	6419	0.00
14/08/2009	£ / R On 14-June-10	22.35	Call	Currency Future	66	69	66	69	0.00
14/08/2009	£ / R On 14-June-10	22.35	Put	Currency Future	8355	8355	8355	8355	0.00
14/08/2009	£ / R On 15-March-10	10.15	Call	Currency Future	3743	3736	3743	3736	0.00
14/08/2009	£ / R On 15-March-10	10.15	Put	Currency Future	39	39	39	39	0.00
14/08/2009	£ / R On 15-March-10	11.15	Call	Currency Future	2772	2766	2772	2766	0.00
14/08/2009	£ / R On 15-March-10	11.15	Put	Currency Future	68	69	68	69	0.00
14/08/2009	£ / R On 15-March-10	12.15	Call	Currency Future	1856	1856	1856	1856	0.00
14/08/2009	£ / R On 15-March-10	12.15	Put	Currency Future	152	159	152	159	0.00
14/08/2009	£ / R On 15-March-10	13.15	Call	Currency Future	1155	1160	1155	1160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	£ / R On 15-March-10	13.15	Put	Currency Future	451	462	451	462	0.00
14/08/2009	£ / R On 15-March-10	16.15	Call	Currency Future	298	305	298	305	0.00
14/08/2009	£ / R On 15-March-10	16.15	Put	Currency Future	2594	2607	2594	2607	0.00
14/08/2009	£ / R On 15-March-10	18.15	Call	Currency Future	133	137	133	137	0.00
14/08/2009	£ / R On 15-March-10	18.15	Put	Currency Future	4429	4439	4429	4439	0.00
14/08/2009	£ / R On 15-March-10	20.15	Call	Currency Future	55	58	55	58	0.00
14/08/2009	£ / R On 15-March-10	20.15	Put	Currency Future	6351	6360	6351	6360	0.00
14/08/2009	£ / R On 15-March-10	22.15	Call	Currency Future	24	25	24	25	0.00
14/08/2009	£ / R On 15-March-10	22.15	Put	Currency Future	8320	8327	8320	8327	0.00
14/08/2009	£ / R On 15-March-10	10.00	Call	Currency Future	3889	3883	3889	3883	0.00
14/08/2009	£ / R On 15-March-10	10.00	Put	Currency Future	35	36	35	36	0.00
14/08/2009	£ / R On 15-March-10	11.00	Call	Currency Future	2917	2910	2917	2910	0.00
14/08/2009	£ / R On 15-March-10	11.00	Put	Currency Future	63	63	63	63	0.00
14/08/2009	£ / R On 15-March-10	12.00	Call	Currency Future	1979	1979	1979	1979	0.00
14/08/2009	£ / R On 15-March-10	12.00	Put	Currency Future	125	132	125	132	0.00
14/08/2009	£ / R On 15-March-10	13.00	Call	Currency Future	1242	1246	1242	1246	0.00
14/08/2009	£ / R On 15-March-10	13.00	Put	Currency Future	388	398	388	398	0.00
14/08/2009	£ / R On 15-March-10	16.00	Call	Currency Future	318	325	318	325	0.00
14/08/2009	£ / R On 15-March-10	16.00	Put	Currency Future	2464	2477	2464	2477	0.00
14/08/2009	£ / R On 15-March-10	18.00	Call	Currency Future	142	146	142	146	0.00
14/08/2009	£ / R On 15-March-10	18.00	Put	Currency Future	4288	4299	4288	4299	0.00
14/08/2009	£ / R On 15-March-10	20.00	Call	Currency Future	59	61	59	61	0.00
14/08/2009	£ / R On 15-March-10	20.00	Put	Currency Future	6205	6214	6205	6214	0.00
14/08/2009	£ / R On 15-March-10	22.00	Call	Currency Future	26	27	26	27	0.00
14/08/2009	£ / R On 15-March-10	22.00	Put	Currency Future	8172	8180	8172	8180	0.00
14/08/2009	£ / R On 14-June-10	20.05	Call	Currency Future	143	0	143	0	0.00
14/08/2009	£ / R On 14-June-10	20.05	Put	Currency Future	6131	0	6131	0	0.00
14/08/2009	£ / R On 14-June-10	22.05	Call	Currency Future	75	0	75	0	0.00
14/08/2009	£ / R On 14-June-10	22.05	Put	Currency Future	8064	0	8064	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
14/08/2009	€ / R On 15-March-10			Currency Future	11.9400	11.9212	11.9363	11.9212	1356.00
14/08/2009	€ / R On 14-September-09			Currency Future	11.5600	11.5349	11.5626	11.5349	21091.00
14/08/2009	€ / R On 14-December-09			Currency Future	11.7500	11.7289	11.7518	11.7289	13418.00
14/08/2009	€ / R On 15-March-10	11.90	Call	Currency Future	713	713	713	713	0.00
14/08/2009	€ / R On 15-March-10	11.90	Put	Currency Future	677	692	677	692	0.00
14/08/2009	€ / R On 14-September-09	11.55	Call	Currency Future	252	247	252	247	0.00
14/08/2009	€ / R On 14-September-09	11.55	Put	Currency Future	239	262	239	262	0.00
14/08/2009	€ / R On 14-December-09	11.75	Call	Currency Future	515	513	515	513	0.00
14/08/2009	€ / R On 14-December-09	11.75	Put	Currency Future	514	534	514	534	0.00
14/08/2009	€ / R On 15-March-10	11.95	Call	Currency Future	693	695	693	695	0.00
14/08/2009	€ / R On 15-March-10	11.95	Put	Currency Future	706	723	706	723	0.00
14/08/2009	€ / R On 15-March-10	12.00	Call	Currency Future	674	676	674	676	0.00
14/08/2009	€ / R On 15-March-10	12.00	Put	Currency Future	738	755	738	755	0.00
14/08/2009	€ / R On 14-September-09	11.60	Call	Currency Future	232	228	232	228	0.00
14/08/2009	€ / R On 14-September-09	11.60	Put	Currency Future	269	293	269	293	0.00
14/08/2009	€ / R On 14-December-09	11.80	Call	Currency Future	496	494	496	494	0.00
14/08/2009	€ / R On 14-December-09	11.80	Put	Currency Future	544	566	544	566	0.00
14/08/2009	€ / R On 15-March-10	11.85	Call	Currency Future	734	734	734	734	0.00
14/08/2009	€ / R On 15-March-10	11.85	Put	Currency Future	648	663	648	663	0.00
14/08/2009	€ / R On 14-September-09	11.45	Call	Currency Future	310	302	310	302	0.00
14/08/2009	€ / R On 14-September-09	11.45	Put	Currency Future	197	217	197	217	0.00
14/08/2009	€ / R On 14-December-09	11.65	Call	Currency Future	561	556	561	556	0.00
14/08/2009	€ / R On 14-December-09	11.65	Put	Currency Future	459	477	459	477	0.00
14/08/2009	€ / R On 15-March-10	12.10	Call	Currency Future	639	641	639	641	0.00
14/08/2009	€ / R On 15-March-10	12.10	Put	Currency Future	802	820	802	820	0.00
14/08/2009	€ / R On 14-September-09	11.65	Call	Currency Future	213	209	213	209	0.00
14/08/2009	€ / R On 14-September-09	11.65	Put	Currency Future	300	325	300	325	0.00
14/08/2009	€ / R On 14-December-09	11.90	Call	Currency Future	460	459	460	459	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-December-09	11.90	Put	Currency Future	608	630	608	630	0.00
14/08/2009	€ / R On 15-March-10	11.80	Call	Currency Future	756	756	756	756	0.00
14/08/2009	€ / R On 15-March-10	11.80	Put	Currency Future	620	635	620	635	0.00
14/08/2009	€ / R On 14-September-09	11.40	Call	Currency Future	341	331	341	331	0.00
14/08/2009	€ / R On 14-September-09	11.40	Put	Currency Future	179	197	179	197	0.00
14/08/2009	€ / R On 14-December-09	11.60	Call	Currency Future	585	579	585	579	0.00
14/08/2009	€ / R On 14-December-09	11.60	Put	Currency Future	433	450	433	450	0.00
14/08/2009	€ / R On 15-March-10	11.60	Call	Currency Future	849	848	849	848	0.00
14/08/2009	€ / R On 15-March-10	11.60	Put	Currency Future	513	527	513	527	0.00
14/08/2009	€ / R On 14-September-09	11.25	Call	Currency Future	443	429	443	429	0.00
14/08/2009	€ / R On 14-September-09	11.25	Put	Currency Future	131	144	131	144	0.00
14/08/2009	€ / R On 14-December-09	11.40	Call	Currency Future	688	681	688	681	0.00
14/08/2009	€ / R On 14-December-09	11.40	Put	Currency Future	336	352	336	352	0.00
14/08/2009	€ / R On 14-December-09	12.20	Call	Currency Future	367	368	367	368	13482.00
14/08/2009	€ / R On 14-December-09	12.20	Put	Currency Future	815	839	815	839	0.00
14/08/2009	€ / R On 14-December-09	14.60	Call	Currency Future	69	74	69	74	12547.00
14/08/2009	€ / R On 14-December-09	14.60	Put	Currency Future	2918	2945	2918	2945	0.00
14/08/2009	€ / R On 14-September-09	11.20	Call	Currency Future	480	464	480	464	0.00
14/08/2009	€ / R On 14-September-09	11.20	Put	Currency Future	117	129	117	129	0.00
14/08/2009	€ / R On 15-March-10	11.45	Call	Currency Future	926	923	926	923	0.00
14/08/2009	€ / R On 15-March-10	11.45	Put	Currency Future	439	452	439	452	0.00
14/08/2009	€ / R On 15-March-10	12.60	Call	Currency Future	491	495	491	495	13636.00
14/08/2009	€ / R On 15-March-10	12.60	Put	Currency Future	1155	1174	1155	1174	0.00
14/08/2009	€ / R On 14-September-09	11.05	Call	Currency Future	596	577	596	577	0.00
14/08/2009	€ / R On 14-September-09	11.05	Put	Currency Future	84	92	84	92	0.00
14/08/2009	€ / R On 14-December-09	11.25	Call	Currency Future	775	766	775	766	0.00
14/08/2009	€ / R On 14-December-09	11.25	Put	Currency Future	273	287	273	287	0.00
14/08/2009	€ / R On 15-March-10	11.00	Call	Currency Future	1192	1187	1192	1187	13636.00
14/08/2009	€ / R On 15-March-10	11.00	Put	Currency Future	256	266	256	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
14/08/2009	€ / R On 14-December-09	11.45	Call	Currency Future	661	654	661	654	0.00
14/08/2009	€ / R On 14-December-09	11.45	Put	Currency Future	359	375	359	375	0.00
14/08/2009	€ / R On 15-March-10	11.55	Call	Currency Future	874	872	874	872	0.00
14/08/2009	€ / R On 15-March-10	11.55	Put	Currency Future	488	501	488	501	0.00
14/08/2009	€ / R On 14-September-09	11.15	Call	Currency Future	518	501	518	501	0.00
14/08/2009	€ / R On 14-September-09	11.15	Put	Currency Future	105	116	105	116	0.00
14/08/2009	€ / R On 14-December-09	11.35	Call	Currency Future	716	708	716	708	0.00
14/08/2009	€ / R On 14-December-09	11.35	Put	Currency Future	314	329	314	329	0.00
14/08/2009	€ / R On 14-September-09	11.15	Call	Currency Future	518	501	518	501	0.00
14/08/2009	€ / R On 14-September-09	11.15	Put	Currency Future	105	116	105	116	0.00
14/08/2009	€ / R On 15-March-10	11.40	Call	Currency Future	952	950	952	950	0.00
14/08/2009	€ / R On 15-March-10	11.40	Put	Currency Future	416	429	416	429	0.00
14/08/2009	€ / R On 14-September-09	11.00	Call	Currency Future	637	616	637	616	0.00
14/08/2009	€ / R On 14-September-09	11.00	Put	Currency Future	75	82	75	82	0.00
14/08/2009	€ / R On 14-December-09	11.20	Call	Currency Future	806	796	806	796	0.00
14/08/2009	€ / R On 14-December-09	11.20	Put	Currency Future	254	267	254	267	0.00
14/08/2009	€ / R On 14-September-09	11.10	Call	Currency Future	556	538	556	538	0.00
14/08/2009	€ / R On 14-September-09	11.10	Put	Currency Future	94	103	94	103	0.00
14/08/2009	€ / R On 14-September-09	11.40	Call	Currency Future	341	331	341	331	0.00
14/08/2009	€ / R On 14-September-09	11.40	Put	Currency Future	179	197	179	197	0.00
14/08/2009	€ / R On 15-March-10	12.05	Call	Currency Future	656	658	656	658	0.00
14/08/2009	€ / R On 15-March-10	12.05	Put	Currency Future	770	787	770	787	0.00
14/08/2009	€ / R On 14-September-09	11.65	Call	Currency Future	213	209	213	209	0.00
14/08/2009	€ / R On 14-September-09	11.65	Put	Currency Future	300	325	300	325	0.00
14/08/2009	€ / R On 14-December-09	11.85	Call	Currency Future	478	476	478	476	0.00
14/08/2009	€ / R On 14-December-09	11.85	Put	Currency Future	576	597	576	597	0.00
14/08/2009	€ / R On 14-September-09	11.70	Call	Currency Future	196	193	196	193	0.00
14/08/2009	€ / R On 14-September-09	11.70	Put	Currency Future	333	358	333	358	0.00
14/08/2009	€ / R On 14-September-09	11.60	Call	Currency Future	232	228	232	228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-September-09	11.60	Put	Currency Future	269	293	269	293	0.00
14/08/2009	€ / R On 14-September-09	11.50	Call	Currency Future	280	274	280	274	0.00
14/08/2009	€ / R On 14-September-09	11.50	Put	Currency Future	218	239	218	239	0.00
14/08/2009	€ / R On 14-December-09	11.70	Call	Currency Future	538	533	538	533	0.00
14/08/2009	€ / R On 14-December-09	11.70	Put	Currency Future	486	504	486	504	0.00
14/08/2009	€ / R On 15-March-10	11.70	Call	Currency Future	801	800	801	800	0.00
14/08/2009	€ / R On 15-March-10	11.70	Put	Currency Future	565	579	565	579	0.00
14/08/2009	€ / R On 14-September-09	11.30	Call	Currency Future	408	395	408	395	0.00
14/08/2009	€ / R On 14-September-09	11.30	Put	Currency Future	145	160	145	160	0.00
14/08/2009	€ / R On 14-December-09	11.50	Call	Currency Future	635	628	635	628	0.00
14/08/2009	€ / R On 14-December-09	11.50	Put	Currency Future	383	399	383	399	0.00
14/08/2009	€ / R On 15-March-10	11.70	Call	Currency Future	801	800	801	800	0.00
14/08/2009	€ / R On 15-March-10	11.70	Put	Currency Future	565	579	565	579	0.00
14/08/2009	€ / R On 14-September-09	12.50	Call	Currency Future	53	54	53	54	100.00
14/08/2009	€ / R On 14-September-09	12.50	Put	Currency Future	991	1019	991	1019	0.00
14/08/2009	€ / R On 15-March-10	11.50	Call	Currency Future	899	897	899	897	0.00
14/08/2009	€ / R On 15-March-10	11.50	Put	Currency Future	463	476	463	476	0.00
14/08/2009	€ / R On 14-December-09	11.30	Call	Currency Future	745	736	745	736	0.00
14/08/2009	€ / R On 14-December-09	11.30	Put	Currency Future	293	308	293	308	0.00
14/08/2009	€ / R On 15-March-10	11.35	Call	Currency Future	980	977	980	977	0.00
14/08/2009	€ / R On 15-March-10	11.35	Put	Currency Future	394	406	394	406	0.00
14/08/2009	€ / R On 14-September-09	11.35	Call	Currency Future	374	363	374	363	0.00
14/08/2009	€ / R On 14-September-09	11.35	Put	Currency Future	161	178	161	178	0.00
14/08/2009	€ / R On 14-December-09	11.55	Call	Currency Future	609	603	609	603	0.00
14/08/2009	€ / R On 14-December-09	11.55	Put	Currency Future	407	424	407	424	0.00
14/08/2009	€ / R On 14-September-09	11.45	Call	Currency Future	310	302	310	302	0.00
14/08/2009	€ / R On 14-September-09	11.45	Put	Currency Future	197	217	197	217	0.00
14/08/2009	€ / R On 15-March-10	11.75	Call	Currency Future	778	778	778	778	0.00
14/08/2009	€ / R On 15-March-10	11.75	Put	Currency Future	592	607	592	607	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-September-09	11.35	Call	Currency Future	374	363	374	363	0.00
14/08/2009	€ / R On 14-September-09	11.35	Put	Currency Future	161	178	161	178	0.00
14/08/2009	€ / R On 15-March-10	12.15	Call	Currency Future	622	624	622	624	0.00
14/08/2009	€ / R On 15-March-10	12.15	Put	Currency Future	835	853	835	853	0.00
14/08/2009	€ / R On 14-September-09	11.80	Call	Currency Future	165	163	165	163	0.00
14/08/2009	€ / R On 14-September-09	11.80	Put	Currency Future	403	428	403	428	0.00
14/08/2009	€ / R On 14-December-09	12.00	Call	Currency Future	426	426	426	426	0.00
14/08/2009	€ / R On 14-December-09	12.00	Put	Currency Future	674	697	674	697	0.00
14/08/2009	€ / R On 15-March-10	12.20	Call	Currency Future	605	608	605	608	0.00
14/08/2009	€ / R On 15-March-10	12.20	Put	Currency Future	869	887	869	887	0.00
14/08/2009	€ / R On 14-September-09	11.85	Call	Currency Future	152	150	152	150	0.00
14/08/2009	€ / R On 14-September-09	11.85	Put	Currency Future	439	465	439	465	0.00
14/08/2009	€ / R On 14-September-09	11.75	Call	Currency Future	180	177	180	177	0.00
14/08/2009	€ / R On 14-September-09	11.75	Put	Currency Future	367	393	367	393	0.00
14/08/2009	€ / R On 14-December-09	12.05	Call	Currency Future	410	411	410	411	0.00
14/08/2009	€ / R On 14-December-09	12.05	Put	Currency Future	709	732	709	732	0.00
14/08/2009	€ / R On 15-March-10	12.25	Call	Currency Future	589	592	589	592	0.00
14/08/2009	€ / R On 15-March-10	12.25	Put	Currency Future	903	921	903	921	0.00
14/08/2009	€ / R On 14-September-09	11.90	Call	Currency Future	140	138	140	138	0.00
14/08/2009	€ / R On 14-September-09	11.90	Put	Currency Future	477	504	477	504	0.00
14/08/2009	€ / R On 14-December-09	12.10	Call	Currency Future	395	396	395	396	0.00
14/08/2009	€ / R On 14-December-09	12.10	Put	Currency Future	744	767	744	767	0.00
14/08/2009	€ / R On 14-December-09	11.95	Call	Currency Future	443	442	443	442	0.00
14/08/2009	€ / R On 14-December-09	11.95	Put	Currency Future	641	663	641	663	0.00
14/08/2009	€ / R On 14-September-09	12.00	Call	Currency Future	118	117	118	117	0.00
14/08/2009	€ / R On 14-September-09	12.00	Put	Currency Future	555	583	555	583	0.00
14/08/2009	€ / R On 14-December-09	12.15	Call	Currency Future	381	382	381	382	0.00
14/08/2009	€ / R On 14-December-09	12.15	Put	Currency Future	779	803	779	803	0.00
14/08/2009	€ / R On 14-September-09	11.95	Call	Currency Future	128	127	128	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
14/08/2009	€ / R On 14-September-09	11.95	Put	Currency Future	516	543	516	543	0.00
14/08/2009	€ / R On 14-September-09	12.05	Call	Currency Future	109	108	109	108	0.00
14/08/2009	€ / R On 14-September-09	12.05	Put	Currency Future	596	623	596	623	0.00
14/08/2009	€ / R On 14-September-09	12.10	Call	Currency Future	100	100	100	100	0.00
14/08/2009	€ / R On 14-September-09	12.10	Put	Currency Future	637	665	637	665	0.00
14/08/2009	€ / R On 14-December-09	12.25	Call	Currency Future	354	355	354	355	0.00
14/08/2009	€ / R On 14-December-09	12.25	Put	Currency Future	852	876	852	876	0.00
14/08/2009	€ / R On 14-September-09	12.40	Call	Currency Future	62	62	62	62	0.00
14/08/2009	€ / R On 14-September-09	12.40	Put	Currency Future	899	927	899	927	0.00
14/08/2009	€ / R On 14-December-09	12.55	Call	Currency Future	285	287	285	287	0.00
14/08/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1083	1108	1083	1108	0.00
14/08/2009	€ / R On 14-September-09	12.30	Call	Currency Future	72	73	72	73	0.00
14/08/2009	€ / R On 14-September-09	12.30	Put	Currency Future	810	838	810	838	0.00
14/08/2009	€ / R On 14-December-09	12.45	Call	Currency Future	306	308	306	308	0.00
14/08/2009	€ / R On 14-December-09	12.45	Put	Currency Future	1004	1029	1004	1029	0.00
14/08/2009	€ / R On 14-September-09	12.25	Call	Currency Future	78	79	78	79	0.00
14/08/2009	€ / R On 14-September-09	12.25	Put	Currency Future	766	794	766	794	0.00
14/08/2009	€ / R On 14-December-09	12.40	Call	Currency Future	317	319	317	319	0.00
14/08/2009	€ / R On 14-December-09	12.40	Put	Currency Future	965	990	965	990	0.00
14/08/2009	€ / R On 14-September-09	12.45	Call	Currency Future	57	58	57	58	0.00
14/08/2009	€ / R On 14-September-09	12.45	Put	Currency Future	945	973	945	973	0.00
14/08/2009	€ / R On 14-December-09	12.65	Call	Currency Future	266	268	266	268	0.00
14/08/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1164	1189	1164	1189	0.00
14/08/2009	€ / R On 14-December-09	12.70	Call	Currency Future	256	259	256	259	0.00
14/08/2009	€ / R On 14-December-09	12.70	Put	Currency Future	1205	1230	1205	1230	0.00
14/08/2009	€ / R On 14-September-09	12.60	Call	Currency Future	46	46	46	46	0.00
14/08/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1083	1111	1083	1111	0.00
14/08/2009	€ / R On 14-December-09	12.75	Call	Currency Future	248	251	248	251	0.00
14/08/2009	€ / R On 14-December-09	12.75	Put	Currency Future	1246	1272	1246	1272	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-September-09	12.65	Call	Currency Future	43	43	43	43	0.00
14/08/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1130	1158	1130	1158	0.00
14/08/2009	€ / R On 14-December-09	12.80	Call	Currency Future	239	242	239	242	0.00
14/08/2009	€ / R On 14-December-09	12.80	Put	Currency Future	1288	1314	1288	1314	0.00
14/08/2009	€ / R On 14-September-09	12.80	Call	Currency Future	34	35	34	35	0.00
14/08/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1272	1300	1272	1300	0.00
14/08/2009	€ / R On 14-December-09	13.00	Call	Currency Future	210	213	210	213	0.00
14/08/2009	€ / R On 14-December-09	13.00	Put	Currency Future	1458	1484	1458	1484	0.00
14/08/2009	€ / R On 14-September-09	13.00	Call	Currency Future	26	27	26	27	0.00
14/08/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1464	1492	1464	1492	0.00
14/08/2009	€ / R On 14-December-09	13.20	Call	Currency Future	184	188	184	188	0.00
14/08/2009	€ / R On 14-December-09	13.20	Put	Currency Future	1633	1659	1633	1659	0.00
14/08/2009	€ / R On 14-September-09	13.20	Call	Currency Future	20	21	20	21	0.00
14/08/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1658	1686	1658	1686	0.00
14/08/2009	€ / R On 14-December-09	13.40	Call	Currency Future	163	167	163	167	0.00
14/08/2009	€ / R On 14-December-09	13.40	Put	Currency Future	1811	1838	1811	1838	0.00
14/08/2009	€ / R On 14-September-09	13.15	Call	Currency Future	22	22	22	22	0.00
14/08/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1609	1637	1609	1637	0.00
14/08/2009	€ / R On 14-December-09	13.30	Call	Currency Future	173	177	173	177	0.00
14/08/2009	€ / R On 14-December-09	13.30	Put	Currency Future	1721	1748	1721	1748	0.00
14/08/2009	€ / R On 14-September-09	13.15	Call	Currency Future	22	22	22	22	0.00
14/08/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1609	1637	1609	1637	0.00
14/08/2009	€ / R On 14-December-09	13.35	Call	Currency Future	168	172	168	172	0.00
14/08/2009	€ / R On 14-December-09	13.35	Put	Currency Future	1766	1793	1766	1793	0.00
14/08/2009	€ / R On 14-December-09	13.35	Call	Currency Future	168	172	168	172	0.00
14/08/2009	€ / R On 14-December-09	13.35	Put	Currency Future	1766	1793	1766	1793	0.00
14/08/2009	€ / R On 14-September-09	13.50	Call	Currency Future	14	15	14	15	0.00
14/08/2009	€ / R On 14-September-09	13.50	Put	Currency Future	1952	1980	1952	1980	0.00
14/08/2009	€ / R On 14-December-09	13.65	Call	Currency Future	141	144	141	144	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2039	2066	2039	2066	0.00
14/08/2009	€ / R On 14-September-09	13.55	Call	Currency Future	14	14	14	14	0.00
14/08/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2001	2029	2001	2029	0.00
14/08/2009	€ / R On 14-December-09	13.70	Call	Currency Future	137	141	137	141	0.00
14/08/2009	€ / R On 14-December-09	13.70	Put	Currency Future	2085	2112	2085	2112	0.00
14/08/2009	€ / R On 14-September-09	13.45	Call	Currency Future	15	15	15	15	0.00
14/08/2009	€ / R On 14-September-09	13.45	Put	Currency Future	1903	1931	1903	1931	0.00
14/08/2009	€ / R On 14-December-09	13.60	Call	Currency Future	145	149	145	149	0.00
14/08/2009	€ / R On 14-December-09	13.60	Put	Currency Future	1993	2020	1993	2020	0.00
14/08/2009	€ / R On 14-September-09	13.40	Call	Currency Future	16	16	16	16	0.00
14/08/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1854	1881	1854	1881	0.00
14/08/2009	€ / R On 14-December-09	13.55	Call	Currency Future	149	153	149	153	0.00
14/08/2009	€ / R On 14-December-09	13.55	Put	Currency Future	1947	1974	1947	1974	0.00
14/08/2009	€ / R On 14-September-09	13.35	Call	Currency Future	17	17	17	17	0.00
14/08/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1805	1832	1805	1832	0.00
14/08/2009	€ / R On 14-December-09	13.50	Call	Currency Future	153	157	153	157	0.00
14/08/2009	€ / R On 14-December-09	13.50	Put	Currency Future	1902	1928	1902	1928	0.00
14/08/2009	€ / R On 14-September-09	13.35	Call	Currency Future	17	17	17	17	0.00
14/08/2009	€ / R On 14-September-09	13.35	Put	Currency Future	1805	1832	1805	1832	0.00
14/08/2009	€ / R On 14-December-09	13.55	Call	Currency Future	149	153	149	153	0.00
14/08/2009	€ / R On 14-December-09	13.55	Put	Currency Future	1947	1974	1947	1974	0.00
14/08/2009	€ / R On 14-September-09	13.25	Call	Currency Future	19	19	19	19	0.00
14/08/2009	€ / R On 14-September-09	13.25	Put	Currency Future	1707	1735	1707	1735	0.00
14/08/2009	€ / R On 14-December-09	13.45	Call	Currency Future	158	162	158	162	0.00
14/08/2009	€ / R On 14-December-09	13.45	Put	Currency Future	1856	1883	1856	1883	0.00
14/08/2009	€ / R On 14-September-09	13.70	Call	Currency Future	11	11	11	11	0.00
14/08/2009	€ / R On 14-September-09	13.70	Put	Currency Future	2149	2176	2149	2176	0.00
14/08/2009	€ / R On 14-December-09	13.85	Call	Currency Future	123	126	123	126	0.00
14/08/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2221	2247	2221	2247	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-September-09	13.85	Call	Currency Future	9	9	9	9	0.00
14/08/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2297	2325	2297	2325	0.00
14/08/2009	€ / R On 14-December-09	13.25	Call	Currency Future	179	182	179	182	0.00
14/08/2009	€ / R On 14-December-09	13.25	Put	Currency Future	1677	1703	1677	1703	0.00
14/08/2009	€ / R On 14-September-09	13.90	Call	Currency Future	9	9	9	9	0.00
14/08/2009	€ / R On 14-September-09	13.90	Put	Currency Future	2346	2374	2346	2374	0.00
14/08/2009	€ / R On 14-December-09	14.85	Call	Currency Future	58	62	58	62	0.00
14/08/2009	€ / R On 14-December-09	14.85	Put	Currency Future	3156	3183	3156	3183	0.00
14/08/2009	€ / R On 14-September-09	13.60	Call	Currency Future	13	13	13	13	0.00
14/08/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2050	2078	2050	2078	0.00
14/08/2009	€ / R On 14-September-09	13.30	Call	Currency Future	18	18	18	18	0.00
14/08/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1756	1783	1756	1783	0.00
14/08/2009	€ / R On 14-September-09	13.30	Call	Currency Future	18	18	18	18	0.00
14/08/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1756	1783	1756	1783	0.00
14/08/2009	€ / R On 14-September-09	13.40	Call	Currency Future	16	16	16	16	0.00
14/08/2009	€ / R On 14-September-09	13.40	Put	Currency Future	1854	1881	1854	1881	0.00
14/08/2009	€ / R On 14-September-09	13.05	Call	Currency Future	25	25	25	25	0.00
14/08/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1512	1540	1512	1540	0.00
14/08/2009	€ / R On 14-September-09	13.75	Call	Currency Future	11	11	11	11	0.00
14/08/2009	€ / R On 14-September-09	13.75	Put	Currency Future	2198	2226	2198	2226	0.00
14/08/2009	€ / R On 14-September-09	13.65	Call	Currency Future	12	12	12	12	0.00
14/08/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2099	2127	2099	2127	0.00
14/08/2009	€ / R On 14-September-09	13.90	Call	Currency Future	9	9	9	9	0.00
14/08/2009	€ / R On 14-September-09	13.90	Put	Currency Future	2346	2374	2346	2374	0.00
14/08/2009	€ / R On 14-September-09	13.95	Call	Currency Future	8	8	8	8	0.00
14/08/2009	€ / R On 14-September-09	13.95	Put	Currency Future	2396	2423	2396	2423	0.00
14/08/2009	€ / R On 14-September-09	14.00	Call	Currency Future	8	8	8	8	0.00
14/08/2009	€ / R On 14-September-09	14.00	Put	Currency Future	2445	2473	2445	2473	0.00
14/08/2009	€ / R On 14-September-09	14.10	Call	Currency Future	7	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-September-09	14.10	Put	Currency Future	2544	2572	2544	2572	0.00
14/08/2009	€ / R On 14-September-09	13.80	Call	Currency Future	10	10	10	10	0.00
14/08/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2247	2275	2247	2275	0.00
14/08/2009	€ / R On 14-September-09	13.10	Call	Currency Future	23	23	23	23	0.00
14/08/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1561	1589	1561	1589	0.00
14/08/2009	€ / R On 14-September-09	14.20	Call	Currency Future	6	6	6	6	0.00
14/08/2009	€ / R On 14-September-09	14.20	Put	Currency Future	2643	2671	2643	2671	0.00
14/08/2009	€ / R On 14-September-09	14.85	Call	Currency Future	3	3	3	3	0.00
14/08/2009	€ / R On 14-September-09	14.85	Put	Currency Future	3290	3318	3290	3318	0.00
14/08/2009	€ / R On 14-September-09	13.80	Call	Currency Future	10	10	10	10	0.00
14/08/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2247	2275	2247	2275	0.00
14/08/2009	€ / R On 14-September-09	14.10	Call	Currency Future	7	7	7	7	0.00
14/08/2009	€ / R On 14-September-09	14.10	Put	Currency Future	2544	2572	2544	2572	0.00
14/08/2009	€ / R On 14-September-09	14.30	Call	Currency Future	5	6	5	6	0.00
14/08/2009	€ / R On 14-September-09	14.30	Put	Currency Future	2743	2771	2743	2771	0.00
14/08/2009	€ / R On 14-September-09	14.40	Call	Currency Future	5	5	5	5	0.00
14/08/2009	€ / R On 14-September-09	14.40	Put	Currency Future	2842	2870	2842	2870	0.00
14/08/2009	€ / R On 14-September-09	14.50	Call	Currency Future	4	4	4	4	0.00
14/08/2009	€ / R On 14-September-09	14.50	Put	Currency Future	2942	2970	2942	2970	0.00
14/08/2009	€ / R On 14-September-09	14.60	Call	Currency Future	4	4	4	4	0.00
14/08/2009	€ / R On 14-September-09	14.60	Put	Currency Future	3041	3069	3041	3069	0.00
14/08/2009	€ / R On 14-September-09	13.60	Call	Currency Future	13	13	13	13	0.00
14/08/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2050	2078	2050	2078	0.00
14/08/2009	€ / R On 14-September-09	14.30	Call	Currency Future	5	6	5	6	0.00
14/08/2009	€ / R On 14-September-09	14.30	Put	Currency Future	2743	2771	2743	2771	0.00
14/08/2009	€ / R On 14-September-09	14.40	Call	Currency Future	5	5	5	5	0.00
14/08/2009	€ / R On 14-September-09	14.40	Put	Currency Future	2842	2870	2842	2870	0.00
14/08/2009	€ / R On 14-September-09	12.70	Call	Currency Future	40	40	40	40	0.00
14/08/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1177	1205	1177	1205	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-September-09	12.80	Call	Currency Future	34	35	34	35	0.00
14/08/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1272	1300	1272	1300	0.00
14/08/2009	€ / R On 14-September-09	12.90	Call	Currency Future	30	30	30	30	0.00
14/08/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1367	1395	1367	1395	0.00
14/08/2009	€ / R On 14-September-09	13.55	Call	Currency Future	14	14	14	14	0.00
14/08/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2001	2029	2001	2029	0.00
14/08/2009	€ / R On 14-September-09	14.05	Call	Currency Future	7	7	7	7	0.00
14/08/2009	€ / R On 14-September-09	14.05	Put	Currency Future	2495	2522	2495	2522	0.00
14/08/2009	€ / R On 14-September-09	14.15	Call	Currency Future	6	7	6	7	0.00
14/08/2009	€ / R On 14-September-09	14.15	Put	Currency Future	2594	2622	2594	2622	0.00
14/08/2009	€ / R On 14-September-09	14.25	Call	Currency Future	6	6	6	6	0.00
14/08/2009	€ / R On 14-September-09	14.25	Put	Currency Future	2693	2721	2693	2721	0.00
14/08/2009	€ / R On 14-September-09	13.10	Call	Currency Future	23	23	23	23	0.00
14/08/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1561	1589	1561	1589	0.00
14/08/2009	€ / R On 14-September-09	12.90	Call	Currency Future	30	30	30	30	0.00
14/08/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1367	1395	1367	1395	0.00
14/08/2009	€ / R On 14-September-09	12.85	Call	Currency Future	32	32	32	32	0.00
14/08/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1320	1348	1320	1348	0.00
14/08/2009	€ / R On 14-September-09	12.95	Call	Currency Future	28	28	28	28	0.00
14/08/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1415	1443	1415	1443	0.00
14/08/2009	€ / R On 14-September-09	13.85	Call	Currency Future	9	9	9	9	0.00
14/08/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2297	2325	2297	2325	0.00
14/08/2009	€ / R On 14-December-09	13.75	Call	Currency Future	133	135	133	135	0.00
14/08/2009	€ / R On 14-December-09	13.75	Put	Currency Future	2131	2157	2131	2157	0.00
14/08/2009	€ / R On 14-December-09	13.95	Call	Currency Future	114	117	114	117	0.00
14/08/2009	€ / R On 14-December-09	13.95	Put	Currency Future	2312	2338	2312	2338	0.00
14/08/2009	€ / R On 14-December-09	14.05	Call	Currency Future	105	109	105	109	0.00
14/08/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2404	2430	2404	2430	0.00
14/08/2009	€ / R On 14-December-09	14.15	Call	Currency Future	98	101	98	101	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-December-09	14.15	Put	Currency Future	2496	2522	2496	2522	0.00
14/08/2009	€ / R On 14-December-09	14.25	Call	Currency Future	91	94	91	94	0.00
14/08/2009	€ / R On 14-December-09	14.25	Put	Currency Future	2589	2615	2589	2615	0.00
14/08/2009	€ / R On 14-December-09	13.30	Call	Currency Future	173	177	173	177	0.00
14/08/2009	€ / R On 14-December-09	13.30	Put	Currency Future	1721	1748	1721	1748	0.00
14/08/2009	€ / R On 14-December-09	13.40	Call	Currency Future	163	167	163	167	0.00
14/08/2009	€ / R On 14-December-09	13.40	Put	Currency Future	1811	1838	1811	1838	0.00
14/08/2009	€ / R On 14-December-09	13.80	Call	Currency Future	128	131	128	131	0.00
14/08/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2176	2202	2176	2202	0.00
14/08/2009	€ / R On 14-December-09	13.90	Call	Currency Future	118	121	118	121	0.00
14/08/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2267	2292	2267	2292	0.00
14/08/2009	€ / R On 14-December-09	14.00	Call	Currency Future	110	113	110	113	0.00
14/08/2009	€ / R On 14-December-09	14.00	Put	Currency Future	2358	2384	2358	2384	0.00
14/08/2009	€ / R On 14-December-09	13.05	Call	Currency Future	203	206	203	206	0.00
14/08/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1501	1527	1501	1527	0.00
14/08/2009	€ / R On 14-December-09	13.15	Call	Currency Future	190	194	190	194	0.00
14/08/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1588	1615	1588	1615	0.00
14/08/2009	€ / R On 14-December-09	13.65	Call	Currency Future	141	144	141	144	0.00
14/08/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2039	2066	2039	2066	0.00
14/08/2009	€ / R On 14-September-09	13.05	Call	Currency Future	25	25	25	25	0.00
14/08/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1512	1540	1512	1540	0.00
14/08/2009	€ / R On 14-December-09	13.15	Call	Currency Future	190	194	190	194	0.00
14/08/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1588	1615	1588	1615	0.00
14/08/2009	€ / R On 14-December-09	13.85	Call	Currency Future	123	126	123	126	0.00
14/08/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2221	2247	2221	2247	0.00
14/08/2009	€ / R On 14-December-09	13.10	Call	Currency Future	196	200	196	200	0.00
14/08/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1545	1571	1545	1571	0.00
14/08/2009	€ / R On 14-December-09	13.80	Call	Currency Future	128	131	128	131	0.00
14/08/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2176	2202	2176	2202	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-September-09	13.65	Call	Currency Future	12	12	12	12	0.00
14/08/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2099	2127	2099	2127	0.00
14/08/2009	€ / R On 14-December-09	13.90	Call	Currency Future	118	121	118	121	0.00
14/08/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2267	2292	2267	2292	0.00
14/08/2009	€ / R On 14-December-09	14.10	Call	Currency Future	102	105	102	105	0.00
14/08/2009	€ / R On 14-December-09	14.10	Put	Currency Future	2450	2476	2450	2476	0.00
14/08/2009	€ / R On 14-December-09	14.05	Call	Currency Future	105	109	105	109	0.00
14/08/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2404	2430	2404	2430	0.00
14/08/2009	€ / R On 14-December-09	12.95	Call	Currency Future	217	220	217	220	0.00
14/08/2009	€ / R On 14-December-09	12.95	Put	Currency Future	1415	1441	1415	1441	0.00
14/08/2009	€ / R On 14-September-09	12.75	Call	Currency Future	37	37	37	37	0.00
14/08/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1224	1252	1224	1252	0.00
14/08/2009	€ / R On 14-December-09	12.90	Call	Currency Future	224	227	224	227	0.00
14/08/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1372	1398	1372	1398	0.00
14/08/2009	€ / R On 14-December-09	13.10	Call	Currency Future	196	200	196	200	0.00
14/08/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1545	1571	1545	1571	0.00
14/08/2009	€ / R On 14-December-09	13.60	Call	Currency Future	145	149	145	149	0.00
14/08/2009	€ / R On 14-December-09	13.60	Put	Currency Future	1993	2020	1993	2020	0.00
14/08/2009	€ / R On 14-December-09	12.90	Call	Currency Future	224	227	224	227	0.00
14/08/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1372	1398	1372	1398	0.00
14/08/2009	€ / R On 14-September-09	12.60	Call	Currency Future	46	46	46	46	0.00
14/08/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1083	1111	1083	1111	0.00
14/08/2009	€ / R On 14-December-09	12.85	Call	Currency Future	232	235	232	235	0.00
14/08/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1330	1356	1330	1356	0.00
14/08/2009	€ / R On 14-December-09	13.05	Call	Currency Future	203	206	203	206	0.00
14/08/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1501	1527	1501	1527	0.00
14/08/2009	€ / R On 14-September-09	12.35	Call	Currency Future	67	67	67	67	0.00
14/08/2009	€ / R On 14-September-09	12.35	Put	Currency Future	854	882	854	882	0.00
14/08/2009	€ / R On 14-September-09	12.55	Call	Currency Future	49	50	49	50	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1037	1065	1037	1065	0.00
14/08/2009	€ / R On 14-December-09	12.50	Call	Currency Future	295	297	295	297	0.00
14/08/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1043	1068	1043	1068	0.00
14/08/2009	€ / R On 14-December-09	12.60	Call	Currency Future	275	277	275	277	0.00
14/08/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1123	1149	1123	1149	0.00
14/08/2009	€ / R On 14-September-09	12.15	Call	Currency Future	92	92	92	92	0.00
14/08/2009	€ / R On 14-September-09	12.15	Put	Currency Future	680	707	680	707	0.00
14/08/2009	€ / R On 14-September-09	12.35	Call	Currency Future	67	67	67	67	0.00
14/08/2009	€ / R On 14-September-09	12.35	Put	Currency Future	854	882	854	882	0.00
14/08/2009	€ / R On 14-September-09	12.85	Call	Currency Future	32	32	32	32	0.00
14/08/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1320	1348	1320	1348	0.00
14/08/2009	€ / R On 14-December-09	12.35	Call	Currency Future	329	330	329	330	0.00
14/08/2009	€ / R On 14-December-09	12.35	Put	Currency Future	927	952	927	952	0.00
14/08/2009	€ / R On 14-December-09	12.65	Call	Currency Future	266	268	266	268	0.00
14/08/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1164	1189	1164	1189	0.00
14/08/2009	€ / R On 14-September-09	12.10	Call	Currency Future	100	100	100	100	0.00
14/08/2009	€ / R On 14-September-09	12.10	Put	Currency Future	637	665	637	665	0.00
14/08/2009	€ / R On 14-September-09	12.20	Call	Currency Future	85	85	85	85	0.00
14/08/2009	€ / R On 14-September-09	12.20	Put	Currency Future	722	750	722	750	0.00
14/08/2009	€ / R On 14-December-09	12.30	Call	Currency Future	341	342	341	342	0.00
14/08/2009	€ / R On 14-December-09	12.30	Put	Currency Future	889	914	889	914	0.00
14/08/2009	€ / R On 14-December-09	12.40	Call	Currency Future	317	319	317	319	0.00
14/08/2009	€ / R On 14-December-09	12.40	Put	Currency Future	965	990	965	990	0.00
14/08/2009	€ / R On 14-December-09	12.60	Call	Currency Future	275	277	275	277	0.00
14/08/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1123	1149	1123	1149	0.00
14/08/2009	€ / R On 14-September-09	12.15	Call	Currency Future	92	92	92	92	0.00
14/08/2009	€ / R On 14-September-09	12.15	Put	Currency Future	680	707	680	707	0.00
14/08/2009	€ / R On 14-September-09	12.65	Call	Currency Future	43	43	43	43	0.00
14/08/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1130	1158	1130	1158	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-December-09	10.65	Call	Currency Future	1206	1186	1206	1186	0.00
14/08/2009	€ / R On 14-December-09	10.65	Put	Currency Future	105	107	105	107	0.00
14/08/2009	€ / R On 14-December-09	11.15	Call	Currency Future	837	827	837	827	0.00
14/08/2009	€ / R On 14-December-09	11.15	Put	Currency Future	235	248	235	248	0.00
14/08/2009	€ / R On 14-December-09	14.65	Call	Currency Future	67	71	67	71	0.00
14/08/2009	€ / R On 14-December-09	14.65	Put	Currency Future	2965	2992	2965	2992	0.00
14/08/2009	€ / R On 14-December-09	10.45	Call	Currency Future	1384	1364	1384	1364	0.00
14/08/2009	€ / R On 14-December-09	10.45	Put	Currency Future	83	85	83	85	0.00
14/08/2009	€ / R On 14-December-09	10.95	Call	Currency Future	972	959	972	959	0.00
14/08/2009	€ / R On 14-December-09	10.95	Put	Currency Future	170	180	170	180	0.00
14/08/2009	€ / R On 14-December-09	14.75	Call	Currency Future	62	66	62	66	0.00
14/08/2009	€ / R On 14-December-09	14.75	Put	Currency Future	3060	3088	3060	3088	0.00
14/08/2009	€ / R On 14-September-09	6.40	Call	Currency Future	5163	5135	5163	5135	0.00
14/08/2009	€ / R On 14-September-09	6.40	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	7.90	Call	Currency Future	3663	3635	3663	3635	0.00
14/08/2009	€ / R On 14-September-09	7.90	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	9.40	Call	Currency Future	2166	2138	2166	2138	0.00
14/08/2009	€ / R On 14-September-09	9.40	Put	Currency Future	3	3	3	3	0.00
14/08/2009	€ / R On 14-September-09	10.90	Call	Currency Future	721	699	721	699	0.00
14/08/2009	€ / R On 14-September-09	10.90	Put	Currency Future	59	64	59	64	0.00
14/08/2009	€ / R On 14-September-09	15.40	Call	Currency Future	2	2	2	2	0.00
14/08/2009	€ / R On 14-September-09	15.40	Put	Currency Future	3839	3867	3839	3867	0.00
14/08/2009	€ / R On 14-September-09	16.90	Call	Currency Future	1	1	1	1	0.00
14/08/2009	€ / R On 14-September-09	16.90	Put	Currency Future	5338	5366	5338	5366	0.00
14/08/2009	€ / R On 14-September-09	18.40	Call	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	18.40	Put	Currency Future	6838	6865	6838	6865	0.00
14/08/2009	€ / R On 14-December-09	9.55	Call	Currency Future	2232	2210	2232	2210	0.00
14/08/2009	€ / R On 14-December-09	9.55	Put	Currency Future	30	31	30	31	0.00
14/08/2009	€ / R On 14-December-09	11.05	Call	Currency Future	903	891	903	891	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-December-09	11.05	Put	Currency Future	201	212	201	212	0.00
14/08/2009	€ / R On 14-December-09	15.55	Call	Currency Future	35	39	35	39	0.00
14/08/2009	€ / R On 14-December-09	15.55	Put	Currency Future	3833	3860	3833	3860	0.00
14/08/2009	€ / R On 14-December-09	17.05	Call	Currency Future	15	16	15	16	0.00
14/08/2009	€ / R On 14-December-09	17.05	Put	Currency Future	5313	5337	5313	5337	0.00
14/08/2009	€ / R On 14-December-09	18.55	Call	Currency Future	8	8	8	8	0.00
14/08/2009	€ / R On 14-December-09	18.55	Put	Currency Future	6806	6829	6806	6829	0.00
14/08/2009	€ / R On 14-September-09	6.10	Call	Currency Future	5463	5435	5463	5435	0.00
14/08/2009	€ / R On 14-September-09	6.10	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	7.60	Call	Currency Future	3963	3935	3963	3935	0.00
14/08/2009	€ / R On 14-September-09	7.60	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	9.10	Call	Currency Future	2464	2437	2464	2437	0.00
14/08/2009	€ / R On 14-September-09	9.10	Put	Currency Future	1	2	1	2	0.00
14/08/2009	€ / R On 14-September-09	10.60	Call	Currency Future	990	964	990	964	0.00
14/08/2009	€ / R On 14-September-09	10.60	Put	Currency Future	28	29	28	29	0.00
14/08/2009	€ / R On 14-September-09	15.10	Call	Currency Future	2	3	2	3	0.00
14/08/2009	€ / R On 14-September-09	15.10	Put	Currency Future	3540	3568	3540	3568	0.00
14/08/2009	€ / R On 14-September-09	16.60	Call	Currency Future	1	1	1	1	0.00
14/08/2009	€ / R On 14-September-09	16.60	Put	Currency Future	5038	5066	5038	5066	0.00
14/08/2009	€ / R On 14-September-09	18.10	Call	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	18.10	Put	Currency Future	6538	6565	6538	6565	0.00
14/08/2009	€ / R On 14-December-09	9.25	Call	Currency Future	2525	2503	2525	2503	0.00
14/08/2009	€ / R On 14-December-09	9.25	Put	Currency Future	24	24	24	24	0.00
14/08/2009	€ / R On 14-December-09	10.75	Call	Currency Future	1119	1104	1119	1104	0.00
14/08/2009	€ / R On 14-December-09	10.75	Put	Currency Future	118	126	118	126	0.00
14/08/2009	€ / R On 14-December-09	15.25	Call	Currency Future	43	48	43	48	0.00
14/08/2009	€ / R On 14-December-09	15.25	Put	Currency Future	3541	3569	3541	3569	0.00
14/08/2009	€ / R On 14-December-09	16.75	Call	Currency Future	18	19	18	19	0.00
14/08/2009	€ / R On 14-December-09	16.75	Put	Currency Future	5016	5040	5016	5040	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-December-09	18.25	Call	Currency Future	9	9	9	9	0.00
14/08/2009	€ / R On 14-December-09	18.25	Put	Currency Future	6507	6530	6507	6530	0.00
14/08/2009	€ / R On 14-December-09	12.20	Call	Currency Future	367	368	367	368	0.00
14/08/2009	€ / R On 14-December-09	12.20	Put	Currency Future	815	839	815	839	0.00
14/08/2009	€ / R On 14-September-09	5.95	Call	Currency Future	5613	5585	5613	5585	0.00
14/08/2009	€ / R On 14-September-09	5.95	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	7.45	Call	Currency Future	4113	4085	4113	4085	0.00
14/08/2009	€ / R On 14-September-09	7.45	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	8.95	Call	Currency Future	2614	2586	2614	2586	0.00
14/08/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1	1	1	1	0.00
14/08/2009	€ / R On 14-September-09	10.45	Call	Currency Future	1133	1106	1133	1106	0.00
14/08/2009	€ / R On 14-September-09	10.45	Put	Currency Future	20	21	20	21	0.00
14/08/2009	€ / R On 14-September-09	14.95	Call	Currency Future	3	3	3	3	0.00
14/08/2009	€ / R On 14-September-09	14.95	Put	Currency Future	3390	3418	3390	3418	0.00
14/08/2009	€ / R On 14-September-09	16.45	Call	Currency Future	1	1	1	1	0.00
14/08/2009	€ / R On 14-September-09	16.45	Put	Currency Future	4888	4916	4888	4916	0.00
14/08/2009	€ / R On 14-September-09	17.95	Call	Currency Future	1	0	1	0	0.00
14/08/2009	€ / R On 14-September-09	17.95	Put	Currency Future	6388	6415	6388	6415	0.00
14/08/2009	€ / R On 14-December-09	9.10	Call	Currency Future	2673	2650	2673	2650	0.00
14/08/2009	€ / R On 14-December-09	9.10	Put	Currency Future	21	21	21	21	0.00
14/08/2009	€ / R On 14-December-09	10.60	Call	Currency Future	1250	1230	1250	1230	0.00
14/08/2009	€ / R On 14-December-09	10.60	Put	Currency Future	99	101	99	101	0.00
14/08/2009	€ / R On 14-December-09	15.10	Call	Currency Future	48	52	48	52	0.00
14/08/2009	€ / R On 14-December-09	15.10	Put	Currency Future	3396	3424	3396	3424	0.00
14/08/2009	€ / R On 14-December-09	16.60	Call	Currency Future	19	21	19	21	0.00
14/08/2009	€ / R On 14-December-09	16.60	Put	Currency Future	4867	4892	4867	4892	0.00
14/08/2009	€ / R On 14-December-09	18.10	Call	Currency Future	10	10	10	10	0.00
14/08/2009	€ / R On 14-December-09	18.10	Put	Currency Future	6358	6381	6358	6381	0.00
14/08/2009	€ / R On 14-December-09	7.80	Call	Currency Future	3957	3934	3957	3934	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-December-09	7.80	Put	Currency Future	5	5	5	5	0.00
14/08/2009	€ / R On 14-December-09	8.80	Call	Currency Future	2968	2945	2968	2945	0.00
14/08/2009	€ / R On 14-December-09	8.80	Put	Currency Future	16	16	16	16	0.00
14/08/2009	€ / R On 14-December-09	9.80	Call	Currency Future	1990	1968	1990	1968	0.00
14/08/2009	€ / R On 14-December-09	9.80	Put	Currency Future	38	40	38	40	0.00
14/08/2009	€ / R On 14-December-09	10.80	Call	Currency Future	1081	1067	1081	1067	0.00
14/08/2009	€ / R On 14-December-09	10.80	Put	Currency Future	129	138	129	138	0.00
14/08/2009	€ / R On 14-December-09	14.80	Call	Currency Future	60	64	60	64	0.00
14/08/2009	€ / R On 14-December-09	14.80	Put	Currency Future	3108	3135	3108	3135	0.00
14/08/2009	€ / R On 14-December-09	15.80	Call	Currency Future	29	33	29	33	0.00
14/08/2009	€ / R On 14-December-09	15.80	Put	Currency Future	4078	4105	4078	4105	0.00
14/08/2009	€ / R On 14-December-09	7.70	Call	Currency Future	4056	4034	4056	4034	0.00
14/08/2009	€ / R On 14-December-09	7.70	Put	Currency Future	4	5	4	5	0.00
14/08/2009	€ / R On 14-December-09	8.70	Call	Currency Future	3066	3044	3066	3044	0.00
14/08/2009	€ / R On 14-December-09	8.70	Put	Currency Future	15	15	15	15	0.00
14/08/2009	€ / R On 14-December-09	9.70	Call	Currency Future	2086	2064	2086	2064	0.00
14/08/2009	€ / R On 14-December-09	9.70	Put	Currency Future	35	35	35	35	0.00
14/08/2009	€ / R On 14-December-09	10.70	Call	Currency Future	1163	1143	1163	1143	0.00
14/08/2009	€ / R On 14-December-09	10.70	Put	Currency Future	111	114	111	114	0.00
14/08/2009	€ / R On 14-December-09	14.70	Call	Currency Future	64	69	64	69	0.00
14/08/2009	€ / R On 14-December-09	14.70	Put	Currency Future	3013	3040	3013	3040	0.00
14/08/2009	€ / R On 14-December-09	15.70	Call	Currency Future	31	36	31	36	0.00
14/08/2009	€ / R On 14-December-09	15.70	Put	Currency Future	3979	4007	3979	4007	0.00
14/08/2009	€ / R On 14-December-09	7.65	Call	Currency Future	4106	4083	4106	4083	0.00
14/08/2009	€ / R On 14-December-09	7.65	Put	Currency Future	4	4	4	4	0.00
14/08/2009	€ / R On 14-December-09	8.65	Call	Currency Future	3116	3093	3116	3093	0.00
14/08/2009	€ / R On 14-December-09	8.65	Put	Currency Future	14	14	14	14	0.00
14/08/2009	€ / R On 14-December-09	9.65	Call	Currency Future	2135	2113	2135	2113	0.00
14/08/2009	€ / R On 14-December-09	9.65	Put	Currency Future	33	34	33	34	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-December-09	15.65	Call	Currency Future	32	37	32	37	0.00
14/08/2009	€ / R On 14-December-09	15.65	Put	Currency Future	3931	3958	3931	3958	0.00
14/08/2009	€ / R On 14-September-09	11.90	Call	Currency Future	140	138	140	138	0.00
14/08/2009	€ / R On 14-September-09	11.90	Put	Currency Future	477	504	477	504	0.00
14/08/2009	€ / R On 14-December-09	7.90	Call	Currency Future	3858	3835	3858	3835	0.00
14/08/2009	€ / R On 14-December-09	7.90	Put	Currency Future	6	6	6	6	0.00
14/08/2009	€ / R On 14-December-09	8.90	Call	Currency Future	2869	2847	2869	2847	0.00
14/08/2009	€ / R On 14-December-09	8.90	Put	Currency Future	18	18	18	18	0.00
14/08/2009	€ / R On 14-December-09	9.90	Call	Currency Future	1895	1873	1895	1873	0.00
14/08/2009	€ / R On 14-December-09	9.90	Put	Currency Future	43	44	43	44	0.00
14/08/2009	€ / R On 14-December-09	10.90	Call	Currency Future	1007	994	1007	994	0.00
14/08/2009	€ / R On 14-December-09	10.90	Put	Currency Future	155	165	155	165	0.00
14/08/2009	€ / R On 14-December-09	14.90	Call	Currency Future	56	60	56	60	0.00
14/08/2009	€ / R On 14-December-09	14.90	Put	Currency Future	3204	3231	3204	3231	0.00
14/08/2009	€ / R On 14-December-09	15.90	Call	Currency Future	28	31	28	31	0.00
14/08/2009	€ / R On 14-December-09	15.90	Put	Currency Future	4176	4203	4176	4203	0.00
14/08/2009	€ / R On 14-December-09	8.00	Call	Currency Future	3758	3736	3758	3736	0.00
14/08/2009	€ / R On 14-December-09	8.00	Put	Currency Future	6	7	6	7	0.00
14/08/2009	€ / R On 14-December-09	9.00	Call	Currency Future	2771	2748	2771	2748	0.00
14/08/2009	€ / R On 14-December-09	9.00	Put	Currency Future	19	19	19	19	0.00
14/08/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1800	1779	1800	1779	0.00
14/08/2009	€ / R On 14-December-09	10.00	Put	Currency Future	49	50	49	50	0.00
14/08/2009	€ / R On 14-December-09	11.00	Call	Currency Future	937	925	937	925	0.00
14/08/2009	€ / R On 14-December-09	11.00	Put	Currency Future	185	196	185	196	0.00
14/08/2009	€ / R On 14-December-09	15.00	Call	Currency Future	52	56	52	56	0.00
14/08/2009	€ / R On 14-December-09	15.00	Put	Currency Future	3300	3327	3300	3327	0.00
14/08/2009	€ / R On 14-December-09	16.00	Call	Currency Future	26	30	26	30	0.00
14/08/2009	€ / R On 14-December-09	16.00	Put	Currency Future	4274	4301	4274	4301	0.00
14/08/2009	€ / R On 14-December-09	8.10	Call	Currency Future	3659	3636	3659	3636	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-December-09	8.10	Put	Currency Future	7	8	7	8	0.00
14/08/2009	€ / R On 14-December-09	10.10	Call	Currency Future	1706	1685	1706	1685	0.00
14/08/2009	€ / R On 14-December-09	10.10	Put	Currency Future	55	56	55	56	0.00
14/08/2009	€ / R On 14-December-09	11.10	Call	Currency Future	869	858	869	858	0.00
14/08/2009	€ / R On 14-December-09	11.10	Put	Currency Future	218	230	218	230	0.00
14/08/2009	€ / R On 14-December-09	16.10	Call	Currency Future	25	28	25	28	0.00
14/08/2009	€ / R On 14-December-09	16.10	Put	Currency Future	4373	4399	4373	4399	0.00
14/08/2009	€ / R On 15-March-10	8.25	Call	Currency Future	3707	3692	3707	3692	0.00
14/08/2009	€ / R On 15-March-10	8.25	Put	Currency Future	20	21	20	21	0.00
14/08/2009	€ / R On 15-March-10	9.25	Call	Currency Future	2724	2709	2724	2709	0.00
14/08/2009	€ / R On 15-March-10	9.25	Put	Currency Future	38	38	38	38	0.00
14/08/2009	€ / R On 15-March-10	10.25	Call	Currency Future	1778	1767	1778	1767	0.00
14/08/2009	€ / R On 15-March-10	10.25	Put	Currency Future	92	96	92	96	0.00
14/08/2009	€ / R On 15-March-10	11.25	Call	Currency Future	1037	1034	1037	1034	0.00
14/08/2009	€ / R On 15-March-10	11.25	Put	Currency Future	351	362	351	362	0.00
14/08/2009	€ / R On 15-March-10	13.25	Call	Currency Future	358	363	358	363	0.00
14/08/2009	€ / R On 15-March-10	13.25	Put	Currency Future	1672	1692	1672	1692	0.00
14/08/2009	€ / R On 15-March-10	14.25	Call	Currency Future	231	236	231	236	0.00
14/08/2009	€ / R On 15-March-10	14.25	Put	Currency Future	2545	2565	2545	2565	0.00
14/08/2009	€ / R On 15-March-10	15.25	Call	Currency Future	155	158	155	158	0.00
14/08/2009	€ / R On 15-March-10	15.25	Put	Currency Future	3468	3487	3468	3487	0.00
14/08/2009	€ / R On 15-March-10	16.25	Call	Currency Future	107	110	107	110	0.00
14/08/2009	€ / R On 15-March-10	16.25	Put	Currency Future	4421	4439	4421	4439	0.00
14/08/2009	€ / R On 14-December-09	8.05	Call	Currency Future	3709	3686	3709	3686	0.00
14/08/2009	€ / R On 14-December-09	8.05	Put	Currency Future	7	7	7	7	0.00
14/08/2009	€ / R On 14-December-09	9.05	Call	Currency Future	2722	2699	2722	2699	0.00
14/08/2009	€ / R On 14-December-09	9.05	Put	Currency Future	20	20	20	20	0.00
14/08/2009	€ / R On 14-December-09	10.05	Call	Currency Future	1753	1732	1753	1732	0.00
14/08/2009	€ / R On 14-December-09	10.05	Put	Currency Future	52	53	52	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
14/08/2009	€ / R On 14-December-09	15.05	Call	Currency Future	50	54	50	54	0.00
14/08/2009	€ / R On 14-December-09	15.05	Put	Currency Future	3348	3375	3348	3375	0.00
14/08/2009	€ / R On 14-December-09	16.05	Call	Currency Future	25	29	25	29	0.00
14/08/2009	€ / R On 14-December-09	16.05	Put	Currency Future	4324	4350	4324	4350	0.00
14/08/2009	€ / R On 15-March-10	8.20	Call	Currency Future	3756	3741	3756	3741	0.00
14/08/2009	€ / R On 15-March-10	8.20	Put	Currency Future	20	20	20	20	0.00
14/08/2009	€ / R On 15-March-10	9.20	Call	Currency Future	2773	2758	2773	2758	0.00
14/08/2009	€ / R On 15-March-10	9.20	Put	Currency Future	37	37	37	37	0.00
14/08/2009	€ / R On 15-March-10	10.20	Call	Currency Future	1821	1810	1821	1810	0.00
14/08/2009	€ / R On 15-March-10	10.20	Put	Currency Future	85	89	85	89	0.00
14/08/2009	€ / R On 15-March-10	11.20	Call	Currency Future	1067	1063	1067	1063	0.00
14/08/2009	€ / R On 15-March-10	11.20	Put	Currency Future	330	342	330	342	0.00
14/08/2009	€ / R On 15-March-10	13.20	Call	Currency Future	366	371	366	371	0.00
14/08/2009	€ / R On 15-March-10	13.20	Put	Currency Future	1630	1650	1630	1650	0.00
14/08/2009	€ / R On 15-March-10	14.20	Call	Currency Future	237	241	237	241	0.00
14/08/2009	€ / R On 15-March-10	14.20	Put	Currency Future	2500	2520	2500	2520	0.00
14/08/2009	€ / R On 15-March-10	15.20	Call	Currency Future	157	161	157	161	0.00
14/08/2009	€ / R On 15-March-10	15.20	Put	Currency Future	3421	3440	3421	3440	0.00
14/08/2009	€ / R On 15-March-10	16.20	Call	Currency Future	109	112	109	112	0.00
14/08/2009	€ / R On 15-March-10	16.20	Put	Currency Future	4373	4391	4373	4391	0.00
14/08/2009	€ / R On 15-March-10	8.10	Call	Currency Future	3855	3840	3855	3840	0.00
14/08/2009	€ / R On 15-March-10	8.10	Put	Currency Future	18	19	18	19	0.00
14/08/2009	€ / R On 15-March-10	9.10	Call	Currency Future	2871	2856	2871	2856	0.00
14/08/2009	€ / R On 15-March-10	9.10	Put	Currency Future	35	35	35	35	0.00
14/08/2009	€ / R On 15-March-10	10.10	Call	Currency Future	1909	1897	1909	1897	0.00
14/08/2009	€ / R On 15-March-10	10.10	Put	Currency Future	72	76	72	76	0.00
14/08/2009	€ / R On 15-March-10	11.10	Call	Currency Future	1128	1123	1128	1123	0.00
14/08/2009	€ / R On 15-March-10	11.10	Put	Currency Future	292	302	292	302	0.00
14/08/2009	€ / R On 15-March-10	13.10	Call	Currency Future	384	389	384	389	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 15-March-10	13.10	Put	Currency Future	1548	1568	1548	1568	0.00
14/08/2009	€ / R On 15-March-10	14.10	Call	Currency Future	247	252	247	252	0.00
14/08/2009	€ / R On 15-March-10	14.10	Put	Currency Future	2411	2430	2411	2430	0.00
14/08/2009	€ / R On 15-March-10	15.10	Call	Currency Future	163	168	163	168	0.00
14/08/2009	€ / R On 15-March-10	15.10	Put	Currency Future	3327	3346	3327	3346	0.00
14/08/2009	€ / R On 15-March-10	16.10	Call	Currency Future	114	117	114	117	0.00
14/08/2009	€ / R On 15-March-10	16.10	Put	Currency Future	4277	4296	4277	4296	0.00
14/08/2009	€ / R On 14-December-09	7.85	Call	Currency Future	3907	3885	3907	3885	0.00
14/08/2009	€ / R On 14-December-09	7.85	Put	Currency Future	5	6	5	6	0.00
14/08/2009	€ / R On 14-December-09	8.85	Call	Currency Future	2919	2896	2919	2896	0.00
14/08/2009	€ / R On 14-December-09	8.85	Put	Currency Future	17	17	17	17	0.00
14/08/2009	€ / R On 14-December-09	9.85	Call	Currency Future	1942	1921	1942	1921	0.00
14/08/2009	€ / R On 14-December-09	9.85	Put	Currency Future	41	42	41	42	0.00
14/08/2009	€ / R On 14-December-09	10.85	Call	Currency Future	1044	1030	1044	1030	0.00
14/08/2009	€ / R On 14-December-09	10.85	Put	Currency Future	142	151	142	151	0.00
14/08/2009	€ / R On 14-December-09	15.85	Call	Currency Future	29	32	29	32	0.00
14/08/2009	€ / R On 14-December-09	15.85	Put	Currency Future	4127	4154	4127	4154	0.00
14/08/2009	€ / R On 15-March-10	8.05	Call	Currency Future	3904	3889	3904	3889	0.00
14/08/2009	€ / R On 15-March-10	8.05	Put	Currency Future	18	18	18	18	0.00
14/08/2009	€ / R On 15-March-10	9.05	Call	Currency Future	2920	2905	2920	2905	0.00
14/08/2009	€ / R On 15-March-10	9.05	Put	Currency Future	34	34	34	34	0.00
14/08/2009	€ / R On 15-March-10	10.05	Call	Currency Future	1953	1941	1953	1941	0.00
14/08/2009	€ / R On 15-March-10	10.05	Put	Currency Future	67	70	67	70	0.00
14/08/2009	€ / R On 15-March-10	11.05	Call	Currency Future	1160	1155	1160	1155	0.00
14/08/2009	€ / R On 15-March-10	11.05	Put	Currency Future	273	284	273	284	0.00
14/08/2009	€ / R On 15-March-10	13.05	Call	Currency Future	393	398	393	398	0.00
14/08/2009	€ / R On 15-March-10	13.05	Put	Currency Future	1507	1527	1507	1527	0.00
14/08/2009	€ / R On 15-March-10	14.05	Call	Currency Future	253	257	253	257	0.00
14/08/2009	€ / R On 15-March-10	14.05	Put	Currency Future	2367	2386	2367	2386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 15-March-10	15.05	Call	Currency Future	167	171	167	171	0.00
14/08/2009	€ / R On 15-March-10	15.05	Put	Currency Future	3280	3299	3280	3299	0.00
14/08/2009	€ / R On 15-March-10	16.05	Call	Currency Future	116	119	116	119	0.00
14/08/2009	€ / R On 15-March-10	16.05	Put	Currency Future	4230	4248	4230	4248	0.00
14/08/2009	€ / R On 15-March-10	8.15	Call	Currency Future	3805	3790	3805	3790	0.00
14/08/2009	€ / R On 15-March-10	8.15	Put	Currency Future	19	19	19	19	0.00
14/08/2009	€ / R On 15-March-10	9.15	Call	Currency Future	2822	2807	2822	2807	0.00
14/08/2009	€ / R On 15-March-10	9.15	Put	Currency Future	36	36	36	36	0.00
14/08/2009	€ / R On 15-March-10	10.15	Call	Currency Future	1865	1853	1865	1853	0.00
14/08/2009	€ / R On 15-March-10	10.15	Put	Currency Future	78	82	78	82	0.00
14/08/2009	€ / R On 15-March-10	11.15	Call	Currency Future	1097	1093	1097	1093	0.00
14/08/2009	€ / R On 15-March-10	11.15	Put	Currency Future	311	322	311	322	0.00
14/08/2009	€ / R On 15-March-10	13.15	Call	Currency Future	375	380	375	380	0.00
14/08/2009	€ / R On 15-March-10	13.15	Put	Currency Future	1589	1609	1589	1609	0.00
14/08/2009	€ / R On 15-March-10	14.15	Call	Currency Future	242	246	242	246	0.00
14/08/2009	€ / R On 15-March-10	14.15	Put	Currency Future	2456	2475	2456	2475	0.00
14/08/2009	€ / R On 15-March-10	15.15	Call	Currency Future	160	164	160	164	0.00
14/08/2009	€ / R On 15-March-10	15.15	Put	Currency Future	3374	3393	3374	3393	0.00
14/08/2009	€ / R On 15-March-10	16.15	Call	Currency Future	111	114	111	114	0.00
14/08/2009	€ / R On 15-March-10	16.15	Put	Currency Future	4325	4343	4325	4343	0.00
14/08/2009	€ / R On 14-September-09	11.85	Call	Currency Future	152	150	152	150	0.00
14/08/2009	€ / R On 14-September-09	11.85	Put	Currency Future	439	465	439	465	0.00
14/08/2009	€ / R On 15-March-10	7.90	Call	Currency Future	4052	4037	4052	4037	0.00
14/08/2009	€ / R On 15-March-10	7.90	Put	Currency Future	15	16	15	16	0.00
14/08/2009	€ / R On 15-March-10	8.90	Call	Currency Future	3068	3053	3068	3053	0.00
14/08/2009	€ / R On 15-March-10	8.90	Put	Currency Future	31	31	31	31	0.00
14/08/2009	€ / R On 15-March-10	9.90	Call	Currency Future	2091	2076	2091	2076	0.00
14/08/2009	€ / R On 15-March-10	9.90	Put	Currency Future	54	54	54	54	0.00
14/08/2009	€ / R On 15-March-10	10.90	Call	Currency Future	1261	1253	1261	1253	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 15-March-10	10.90	Put	Currency Future	225	232	225	232	0.00
14/08/2009	€ / R On 15-March-10	12.90	Call	Currency Future	423	427	423	427	0.00
14/08/2009	€ / R On 15-March-10	12.90	Put	Currency Future	1387	1406	1387	1406	0.00
14/08/2009	€ / R On 15-March-10	13.90	Call	Currency Future	270	275	270	275	0.00
14/08/2009	€ / R On 15-March-10	13.90	Put	Currency Future	2234	2254	2234	2254	0.00
14/08/2009	€ / R On 15-March-10	14.90	Call	Currency Future	177	181	177	181	0.00
14/08/2009	€ / R On 15-March-10	14.90	Put	Currency Future	3140	3160	3140	3160	0.00
14/08/2009	€ / R On 15-March-10	15.90	Call	Currency Future	123	127	123	127	0.00
14/08/2009	€ / R On 15-March-10	15.90	Put	Currency Future	4087	4106	4087	4106	0.00
14/08/2009	€ / R On 15-March-10	7.80	Call	Currency Future	4149	4135	4149	4135	0.00
14/08/2009	€ / R On 15-March-10	7.80	Put	Currency Future	13	14	13	14	0.00
14/08/2009	€ / R On 15-March-10	8.80	Call	Currency Future	3166	3151	3166	3151	0.00
14/08/2009	€ / R On 15-March-10	8.80	Put	Currency Future	29	29	29	29	0.00
14/08/2009	€ / R On 15-March-10	9.80	Call	Currency Future	2188	2172	2188	2172	0.00
14/08/2009	€ / R On 15-March-10	9.80	Put	Currency Future	51	51	51	51	0.00
14/08/2009	€ / R On 15-March-10	10.80	Call	Currency Future	1335	1326	1335	1326	0.00
14/08/2009	€ / R On 15-March-10	10.80	Put	Currency Future	199	205	199	205	0.00
14/08/2009	€ / R On 15-March-10	12.80	Call	Currency Future	444	448	444	448	0.00
14/08/2009	€ / R On 15-March-10	12.80	Put	Currency Future	1308	1327	1308	1327	0.00
14/08/2009	€ / R On 15-March-10	13.80	Call	Currency Future	281	286	281	286	0.00
14/08/2009	€ / R On 15-March-10	13.80	Put	Currency Future	2145	2165	2145	2165	0.00
14/08/2009	€ / R On 15-March-10	14.80	Call	Currency Future	184	188	184	188	0.00
14/08/2009	€ / R On 15-March-10	14.80	Put	Currency Future	3048	3067	3048	3067	0.00
14/08/2009	€ / R On 15-March-10	15.80	Call	Currency Future	127	131	127	131	0.00
14/08/2009	€ / R On 15-March-10	15.80	Put	Currency Future	3991	4010	3991	4010	0.00
14/08/2009	€ / R On 15-March-10	7.85	Call	Currency Future	4100	4086	4100	4086	0.00
14/08/2009	€ / R On 15-March-10	7.85	Put	Currency Future	14	15	14	15	0.00
14/08/2009	€ / R On 15-March-10	8.85	Call	Currency Future	3117	3102	3117	3102	0.00
14/08/2009	€ / R On 15-March-10	8.85	Put	Currency Future	30	30	30	30	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 15-March-10	9.85	Call	Currency Future	2139	2124	2139	2124	0.00
14/08/2009	€ / R On 15-March-10	9.85	Put	Currency Future	53	53	53	53	0.00
14/08/2009	€ / R On 15-March-10	10.85	Call	Currency Future	1298	1290	1298	1290	0.00
14/08/2009	€ / R On 15-March-10	10.85	Put	Currency Future	212	218	212	218	0.00
14/08/2009	€ / R On 15-March-10	12.85	Call	Currency Future	433	438	433	438	0.00
14/08/2009	€ / R On 15-March-10	12.85	Put	Currency Future	1347	1366	1347	1366	0.00
14/08/2009	€ / R On 15-March-10	13.85	Call	Currency Future	276	281	276	281	0.00
14/08/2009	€ / R On 15-March-10	13.85	Put	Currency Future	2189	2209	2189	2209	0.00
14/08/2009	€ / R On 15-March-10	14.85	Call	Currency Future	180	184	180	184	0.00
14/08/2009	€ / R On 15-March-10	14.85	Put	Currency Future	3094	3113	3094	3113	0.00
14/08/2009	€ / R On 15-March-10	15.85	Call	Currency Future	125	129	125	129	0.00
14/08/2009	€ / R On 15-March-10	15.85	Put	Currency Future	4039	4058	4039	4058	0.00
14/08/2009	€ / R On 15-March-10	8.00	Call	Currency Future	3954	3939	3954	3939	0.00
14/08/2009	€ / R On 15-March-10	8.00	Put	Currency Future	17	17	17	17	0.00
14/08/2009	€ / R On 15-March-10	9.00	Call	Currency Future	2969	2954	2969	2954	0.00
14/08/2009	€ / R On 15-March-10	9.00	Put	Currency Future	33	33	33	33	0.00
14/08/2009	€ / R On 15-March-10	10.00	Call	Currency Future	1997	1986	1997	1986	0.00
14/08/2009	€ / R On 15-March-10	10.00	Put	Currency Future	61	64	61	64	0.00
14/08/2009	€ / R On 15-March-10	13.00	Call	Currency Future	403	407	403	407	0.00
14/08/2009	€ / R On 15-March-10	13.00	Put	Currency Future	1467	1486	1467	1486	0.00
14/08/2009	€ / R On 15-March-10	14.00	Call	Currency Future	259	263	259	263	0.00
14/08/2009	€ / R On 15-March-10	14.00	Put	Currency Future	2322	2342	2322	2342	0.00
14/08/2009	€ / R On 15-March-10	15.00	Call	Currency Future	170	174	170	174	0.00
14/08/2009	€ / R On 15-March-10	15.00	Put	Currency Future	3234	3253	3234	3253	0.00
14/08/2009	€ / R On 15-March-10	16.00	Call	Currency Future	119	122	119	122	0.00
14/08/2009	€ / R On 15-March-10	16.00	Put	Currency Future	4182	4200	4182	4200	0.00
14/08/2009	€ / R On 14-December-09	7.75	Call	Currency Future	4007	3984	4007	3984	0.00
14/08/2009	€ / R On 14-December-09	7.75	Put	Currency Future	5	5	5	5	0.00
14/08/2009	€ / R On 14-December-09	8.75	Call	Currency Future	3017	2995	3017	2995	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-December-09	8.75	Put	Currency Future	16	16	16	16	0.00
14/08/2009	€ / R On 14-December-09	9.75	Call	Currency Future	2038	2016	2038	2016	0.00
14/08/2009	€ / R On 14-December-09	9.75	Put	Currency Future	36	37	36	37	0.00
14/08/2009	€ / R On 14-December-09	15.75	Call	Currency Future	30	35	30	35	0.00
14/08/2009	€ / R On 14-December-09	15.75	Put	Currency Future	4028	4056	4028	4056	0.00
14/08/2009	€ / R On 15-March-10	7.95	Call	Currency Future	4003	3988	4003	3988	0.00
14/08/2009	€ / R On 15-March-10	7.95	Put	Currency Future	17	17	17	17	0.00
14/08/2009	€ / R On 15-March-10	8.95	Call	Currency Future	3019	3003	3019	3003	0.00
14/08/2009	€ / R On 15-March-10	8.95	Put	Currency Future	32	32	32	32	0.00
14/08/2009	€ / R On 15-March-10	9.95	Call	Currency Future	2042	2030	2042	2030	0.00
14/08/2009	€ / R On 15-March-10	9.95	Put	Currency Future	56	59	56	59	0.00
14/08/2009	€ / R On 15-March-10	10.95	Call	Currency Future	1225	1220	1225	1220	0.00
14/08/2009	€ / R On 15-March-10	10.95	Put	Currency Future	239	248	239	248	0.00
14/08/2009	€ / R On 15-March-10	12.95	Call	Currency Future	413	417	413	417	0.00
14/08/2009	€ / R On 15-March-10	12.95	Put	Currency Future	1426	1446	1426	1446	0.00
14/08/2009	€ / R On 15-March-10	13.95	Call	Currency Future	265	269	265	269	0.00
14/08/2009	€ / R On 15-March-10	13.95	Put	Currency Future	2278	2298	2278	2298	0.00
14/08/2009	€ / R On 15-March-10	14.95	Call	Currency Future	173	177	173	177	0.00
14/08/2009	€ / R On 15-March-10	14.95	Put	Currency Future	3187	3206	3187	3206	0.00
14/08/2009	€ / R On 15-March-10	15.95	Call	Currency Future	121	124	121	124	0.00
14/08/2009	€ / R On 15-March-10	15.95	Put	Currency Future	4135	4153	4135	4153	0.00
14/08/2009	€ / R On 14-December-09	7.60	Call	Currency Future	4155	4133	4155	4133	0.00
14/08/2009	€ / R On 14-December-09	7.60	Put	Currency Future	3	4	3	4	0.00
14/08/2009	€ / R On 14-December-09	8.60	Call	Currency Future	3165	3142	3165	3142	0.00
14/08/2009	€ / R On 14-December-09	8.60	Put	Currency Future	13	14	13	14	0.00
14/08/2009	€ / R On 14-December-09	9.60	Call	Currency Future	2184	2161	2184	2161	0.00
14/08/2009	€ / R On 14-December-09	9.60	Put	Currency Future	32	32	32	32	0.00
14/08/2009	€ / R On 14-December-09	15.60	Call	Currency Future	34	38	34	38	0.00
14/08/2009	€ / R On 14-December-09	15.60	Put	Currency Future	3882	3909	3882	3909	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-December-09	7.60	Call	Currency Future	4155	4133	4155	4133	0.00
14/08/2009	€ / R On 14-December-09	7.60	Put	Currency Future	3	4	3	4	0.00
14/08/2009	€ / R On 15-March-10	7.75	Call	Currency Future	4198	4184	4198	4184	0.00
14/08/2009	€ / R On 15-March-10	7.75	Put	Currency Future	12	12	12	12	0.00
14/08/2009	€ / R On 15-March-10	8.75	Call	Currency Future	3215	3200	3215	3200	0.00
14/08/2009	€ / R On 15-March-10	8.75	Put	Currency Future	28	29	28	29	0.00
14/08/2009	€ / R On 15-March-10	9.75	Call	Currency Future	2236	2221	2236	2221	0.00
14/08/2009	€ / R On 15-March-10	9.75	Put	Currency Future	50	50	50	50	0.00
14/08/2009	€ / R On 15-March-10	10.75	Call	Currency Future	1373	1364	1373	1364	0.00
14/08/2009	€ / R On 15-March-10	10.75	Put	Currency Future	186	193	186	193	0.00
14/08/2009	€ / R On 15-March-10	12.75	Call	Currency Future	455	459	455	459	0.00
14/08/2009	€ / R On 15-March-10	12.75	Put	Currency Future	1269	1288	1269	1288	0.00
14/08/2009	€ / R On 15-March-10	13.75	Call	Currency Future	287	292	287	292	0.00
14/08/2009	€ / R On 15-March-10	13.75	Put	Currency Future	2101	2121	2101	2121	0.00
14/08/2009	€ / R On 15-March-10	14.75	Call	Currency Future	188	192	188	192	0.00
14/08/2009	€ / R On 15-March-10	14.75	Put	Currency Future	3001	3020	3001	3020	0.00
14/08/2009	€ / R On 15-March-10	15.75	Call	Currency Future	129	133	129	133	0.00
14/08/2009	€ / R On 15-March-10	15.75	Put	Currency Future	3943	3962	3943	3962	0.00
14/08/2009	€ / R On 14-September-09	10.95	Call	Currency Future	679	657	679	657	0.00
14/08/2009	€ / R On 14-September-09	10.95	Put	Currency Future	66	72	66	72	0.00
14/08/2009	€ / R On 14-December-09	7.50	Call	Currency Future	4254	4232	4254	4232	0.00
14/08/2009	€ / R On 14-December-09	7.50	Put	Currency Future	3	3	3	3	0.00
14/08/2009	€ / R On 14-December-09	8.50	Call	Currency Future	3263	3241	3263	3241	0.00
14/08/2009	€ / R On 14-December-09	8.50	Put	Currency Future	12	12	12	12	0.00
14/08/2009	€ / R On 14-December-09	9.50	Call	Currency Future	2281	2258	2281	2258	0.00
14/08/2009	€ / R On 14-December-09	9.50	Put	Currency Future	29	30	29	30	0.00
14/08/2009	€ / R On 14-December-09	10.50	Call	Currency Future	1339	1319	1339	1319	0.00
14/08/2009	€ / R On 14-December-09	10.50	Put	Currency Future	88	90	88	90	0.00
14/08/2009	€ / R On 14-December-09	14.50	Call	Currency Future	75	79	75	79	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-December-09	14.50	Put	Currency Future	2823	2850	2823	2850	0.00
14/08/2009	€ / R On 14-December-09	15.50	Call	Currency Future	36	40	36	40	0.00
14/08/2009	€ / R On 14-December-09	15.50	Put	Currency Future	3784	3812	3784	3812	0.00
14/08/2009	€ / R On 15-March-10	7.70	Call	Currency Future	4247	4233	4247	4233	0.00
14/08/2009	€ / R On 15-March-10	7.70	Put	Currency Future	11	11	11	11	0.00
14/08/2009	€ / R On 15-March-10	8.70	Call	Currency Future	3264	3249	3264	3249	0.00
14/08/2009	€ / R On 15-March-10	8.70	Put	Currency Future	27	28	27	28	0.00
14/08/2009	€ / R On 15-March-10	9.70	Call	Currency Future	2285	2270	2285	2270	0.00
14/08/2009	€ / R On 15-March-10	9.70	Put	Currency Future	49	48	49	48	0.00
14/08/2009	€ / R On 15-March-10	10.70	Call	Currency Future	1411	1402	1411	1402	0.00
14/08/2009	€ / R On 15-March-10	10.70	Put	Currency Future	175	181	175	181	0.00
14/08/2009	€ / R On 15-March-10	12.70	Call	Currency Future	467	471	467	471	0.00
14/08/2009	€ / R On 15-March-10	12.70	Put	Currency Future	1231	1250	1231	1250	0.00
14/08/2009	€ / R On 15-March-10	13.70	Call	Currency Future	293	298	293	298	0.00
14/08/2009	€ / R On 15-March-10	13.70	Put	Currency Future	2057	2077	2057	2077	0.00
14/08/2009	€ / R On 15-March-10	14.70	Call	Currency Future	191	196	191	196	0.00
14/08/2009	€ / R On 15-March-10	14.70	Put	Currency Future	2955	2974	2955	2974	0.00
14/08/2009	€ / R On 15-March-10	15.70	Call	Currency Future	132	135	132	135	0.00
14/08/2009	€ / R On 15-March-10	15.70	Put	Currency Future	3895	3914	3895	3914	0.00
14/08/2009	€ / R On 14-September-09	10.75	Call	Currency Future	853	828	853	828	0.00
14/08/2009	€ / R On 14-September-09	10.75	Put	Currency Future	41	43	41	43	0.00
14/08/2009	€ / R On 14-September-09	10.85	Call	Currency Future	765	741	765	741	0.00
14/08/2009	€ / R On 14-September-09	10.85	Put	Currency Future	52	56	52	56	0.00
14/08/2009	€ / R On 14-December-09	7.30	Call	Currency Future	4453	4431	4453	4431	0.00
14/08/2009	€ / R On 14-December-09	7.30	Put	Currency Future	2	2	2	2	0.00
14/08/2009	€ / R On 14-December-09	8.30	Call	Currency Future	3461	3438	3461	3438	0.00
14/08/2009	€ / R On 14-December-09	8.30	Put	Currency Future	9	10	9	10	0.00
14/08/2009	€ / R On 14-December-09	9.30	Call	Currency Future	2476	2454	2476	2454	0.00
14/08/2009	€ / R On 14-December-09	9.30	Put	Currency Future	25	25	25	25	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-December-09	10.30	Call	Currency Future	1521	1500	1521	1500	0.00
14/08/2009	€ / R On 14-December-09	10.30	Put	Currency Future	69	71	69	71	0.00
14/08/2009	€ / R On 14-December-09	14.30	Call	Currency Future	87	91	87	91	0.00
14/08/2009	€ / R On 14-December-09	14.30	Put	Currency Future	2635	2662	2635	2662	0.00
14/08/2009	€ / R On 14-December-09	15.30	Call	Currency Future	41	46	41	46	0.00
14/08/2009	€ / R On 14-December-09	15.30	Put	Currency Future	3590	3617	3590	3617	0.00
14/08/2009	€ / R On 15-March-10	7.50	Call	Currency Future	4444	4429	4444	4429	0.00
14/08/2009	€ / R On 15-March-10	7.50	Put	Currency Future	7	8	7	8	0.00
14/08/2009	€ / R On 15-March-10	8.50	Call	Currency Future	3460	3445	3460	3445	0.00
14/08/2009	€ / R On 15-March-10	8.50	Put	Currency Future	24	24	24	24	0.00
14/08/2009	€ / R On 15-March-10	9.50	Call	Currency Future	2480	2465	2480	2465	0.00
14/08/2009	€ / R On 15-March-10	9.50	Put	Currency Future	43	43	43	43	0.00
14/08/2009	€ / R On 15-March-10	10.50	Call	Currency Future	1569	1559	1569	1559	0.00
14/08/2009	€ / R On 15-March-10	10.50	Put	Currency Future	133	138	133	138	0.00
14/08/2009	€ / R On 15-March-10	12.50	Call	Currency Future	517	521	517	521	0.00
14/08/2009	€ / R On 15-March-10	12.50	Put	Currency Future	1081	1099	1081	1099	0.00
14/08/2009	€ / R On 15-March-10	13.50	Call	Currency Future	320	325	320	325	0.00
14/08/2009	€ / R On 15-March-10	13.50	Put	Currency Future	1884	1904	1884	1904	0.00
14/08/2009	€ / R On 15-March-10	14.50	Call	Currency Future	208	212	208	212	0.00
14/08/2009	€ / R On 15-March-10	14.50	Put	Currency Future	2772	2791	2772	2791	0.00
14/08/2009	€ / R On 15-March-10	15.50	Call	Currency Future	141	145	141	145	0.00
14/08/2009	€ / R On 15-March-10	15.50	Put	Currency Future	3705	3724	3705	3724	0.00
14/08/2009	€ / R On 14-September-09	10.70	Call	Currency Future	899	873	899	873	0.00
14/08/2009	€ / R On 14-September-09	10.70	Put	Currency Future	36	38	36	38	0.00
14/08/2009	€ / R On 14-September-09	10.80	Call	Currency Future	809	784	809	784	0.00
14/08/2009	€ / R On 14-September-09	10.80	Put	Currency Future	46	50	46	50	0.00
14/08/2009	€ / R On 14-December-09	7.20	Call	Currency Future	4553	4530	4553	4530	0.00
14/08/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1	1	1	1	0.00
14/08/2009	€ / R On 14-December-09	8.20	Call	Currency Future	3560	3537	3560	3537	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-December-09	8.20	Put	Currency Future	8	9	8	9	0.00
14/08/2009	€ / R On 14-December-09	9.20	Call	Currency Future	2574	2552	2574	2552	0.00
14/08/2009	€ / R On 14-December-09	9.20	Put	Currency Future	23	23	23	23	0.00
14/08/2009	€ / R On 14-December-09	10.20	Call	Currency Future	1613	1592	1613	1592	0.00
14/08/2009	€ / R On 14-December-09	10.20	Put	Currency Future	62	63	62	63	0.00
14/08/2009	€ / R On 14-December-09	14.20	Call	Currency Future	94	98	94	98	0.00
14/08/2009	€ / R On 14-December-09	14.20	Put	Currency Future	2542	2569	2542	2569	0.00
14/08/2009	€ / R On 14-December-09	15.20	Call	Currency Future	45	49	45	49	0.00
14/08/2009	€ / R On 14-December-09	15.20	Put	Currency Future	3493	3520	3493	3520	0.00
14/08/2009	€ / R On 15-March-10	7.35	Call	Currency Future	4592	4577	4592	4577	0.00
14/08/2009	€ / R On 15-March-10	7.35	Put	Currency Future	5	6	5	6	0.00
14/08/2009	€ / R On 15-March-10	8.35	Call	Currency Future	3608	3593	3608	3593	0.00
14/08/2009	€ / R On 15-March-10	8.35	Put	Currency Future	22	22	22	22	0.00
14/08/2009	€ / R On 15-March-10	9.35	Call	Currency Future	2626	2611	2626	2611	0.00
14/08/2009	€ / R On 15-March-10	9.35	Put	Currency Future	40	40	40	40	0.00
14/08/2009	€ / R On 15-March-10	10.35	Call	Currency Future	1693	1683	1693	1683	0.00
14/08/2009	€ / R On 15-March-10	10.35	Put	Currency Future	107	112	107	112	0.00
14/08/2009	€ / R On 15-March-10	12.35	Call	Currency Future	559	562	559	562	0.00
14/08/2009	€ / R On 15-March-10	12.35	Put	Currency Future	973	991	973	991	0.00
14/08/2009	€ / R On 15-March-10	13.35	Call	Currency Future	342	347	342	347	0.00
14/08/2009	€ / R On 15-March-10	13.35	Put	Currency Future	1756	1776	1756	1776	0.00
14/08/2009	€ / R On 15-March-10	14.35	Call	Currency Future	222	226	222	226	0.00
14/08/2009	€ / R On 15-March-10	14.35	Put	Currency Future	2635	2655	2635	2655	0.00
14/08/2009	€ / R On 15-March-10	15.35	Call	Currency Future	149	153	149	153	0.00
14/08/2009	€ / R On 15-March-10	15.35	Put	Currency Future	3563	3582	3563	3582	0.00
14/08/2009	€ / R On 14-September-09	7.00	Call	Currency Future	4563	4535	4563	4535	0.00
14/08/2009	€ / R On 14-September-09	7.00	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	8.00	Call	Currency Future	3563	3535	3563	3535	0.00
14/08/2009	€ / R On 14-September-09	8.00	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
14/08/2009	€ / R On 14-September-09	9.00	Call	Currency Future	2564	2536	2564	2536	0.00
14/08/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1	1	1	1	0.00
14/08/2009	€ / R On 14-September-09	10.00	Call	Currency Future	1572	1544	1572	1544	0.00
14/08/2009	€ / R On 14-September-09	10.00	Put	Currency Future	9	9	9	9	0.00
14/08/2009	€ / R On 14-September-09	15.00	Call	Currency Future	3	3	3	3	0.00
14/08/2009	€ / R On 14-September-09	15.00	Put	Currency Future	3440	3468	3440	3468	0.00
14/08/2009	€ / R On 14-September-09	17.00	Call	Currency Future	1	1	1	1	0.00
14/08/2009	€ / R On 14-September-09	17.00	Put	Currency Future	5438	5466	5438	5466	0.00
14/08/2009	€ / R On 14-September-09	19.00	Call	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	19.00	Put	Currency Future	7438	7465	7438	7465	0.00
14/08/2009	€ / R On 14-December-09	17.20	Call	Currency Future	14	15	14	15	0.00
14/08/2009	€ / R On 14-December-09	17.20	Put	Currency Future	5462	5486	5462	5486	0.00
14/08/2009	€ / R On 14-December-09	19.20	Call	Currency Future	6	7	6	7	0.00
14/08/2009	€ / R On 14-December-09	19.20	Put	Currency Future	7455	7478	7455	7478	0.00
14/08/2009	€ / R On 15-March-10	17.35	Call	Currency Future	70	73	70	73	0.00
14/08/2009	€ / R On 15-March-10	17.35	Put	Currency Future	5484	5502	5484	5502	0.00
14/08/2009	€ / R On 15-March-10	19.35	Call	Currency Future	22	22	22	22	0.00
14/08/2009	€ / R On 15-March-10	19.35	Put	Currency Future	7436	7451	7436	7451	0.00
14/08/2009	€ / R On 14-September-09	7.15	Call	Currency Future	4413	4385	4413	4385	0.00
14/08/2009	€ / R On 14-September-09	7.15	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	8.15	Call	Currency Future	3413	3385	3413	3385	0.00
14/08/2009	€ / R On 14-September-09	8.15	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	9.15	Call	Currency Future	2414	2387	2414	2387	0.00
14/08/2009	€ / R On 14-September-09	9.15	Put	Currency Future	2	2	2	2	0.00
14/08/2009	€ / R On 14-September-09	10.15	Call	Currency Future	1424	1397	1424	1397	0.00
14/08/2009	€ / R On 14-September-09	10.15	Put	Currency Future	12	12	12	12	0.00
14/08/2009	€ / R On 14-September-09	15.15	Call	Currency Future	2	2	2	2	0.00
14/08/2009	€ / R On 14-September-09	15.15	Put	Currency Future	3590	3617	3590	3617	0.00
14/08/2009	€ / R On 14-September-09	17.15	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
14/08/2009	€ / R On 14-September-09	17.15	Put	Currency Future	5588	5616	5588	5616	0.00
14/08/2009	€ / R On 14-September-09	19.15	Call	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	19.15	Put	Currency Future	7588	7615	7588	7615	0.00
14/08/2009	€ / R On 14-December-09	17.30	Call	Currency Future	14	14	14	14	0.00
14/08/2009	€ / R On 14-December-09	17.30	Put	Currency Future	5562	5585	5562	5585	0.00
14/08/2009	€ / R On 14-December-09	19.30	Call	Currency Future	6	6	6	6	0.00
14/08/2009	€ / R On 14-December-09	19.30	Put	Currency Future	7554	7578	7554	7578	0.00
14/08/2009	€ / R On 15-March-10	17.50	Call	Currency Future	66	69	66	69	0.00
14/08/2009	€ / R On 15-March-10	17.50	Put	Currency Future	5630	5648	5630	5648	0.00
14/08/2009	€ / R On 15-March-10	19.50	Call	Currency Future	20	20	20	20	0.00
14/08/2009	€ / R On 15-March-10	19.50	Put	Currency Future	7584	7599	7584	7599	0.00
14/08/2009	€ / R On 14-September-09	7.25	Call	Currency Future	4313	4285	4313	4285	0.00
14/08/2009	€ / R On 14-September-09	7.25	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	8.25	Call	Currency Future	3313	3285	3313	3285	0.00
14/08/2009	€ / R On 14-September-09	8.25	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	9.25	Call	Currency Future	2315	2287	2315	2287	0.00
14/08/2009	€ / R On 14-September-09	9.25	Put	Currency Future	2	2	2	2	0.00
14/08/2009	€ / R On 14-September-09	10.25	Call	Currency Future	1327	1299	1327	1299	0.00
14/08/2009	€ / R On 14-September-09	10.25	Put	Currency Future	14	15	14	15	0.00
14/08/2009	€ / R On 14-September-09	15.25	Call	Currency Future	2	2	2	2	0.00
14/08/2009	€ / R On 14-September-09	15.25	Put	Currency Future	3690	3717	3690	3717	0.00
14/08/2009	€ / R On 14-September-09	17.25	Call	Currency Future	1	1	1	1	0.00
14/08/2009	€ / R On 14-September-09	17.25	Put	Currency Future	5688	5716	5688	5716	0.00
14/08/2009	€ / R On 14-September-09	19.25	Call	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	19.25	Put	Currency Future	7688	7715	7688	7715	0.00
14/08/2009	€ / R On 14-December-09	7.40	Call	Currency Future	4354	4331	4354	4331	0.00
14/08/2009	€ / R On 14-December-09	7.40	Put	Currency Future	2	2	2	2	0.00
14/08/2009	€ / R On 14-December-09	8.40	Call	Currency Future	3362	3340	3362	3340	0.00
14/08/2009	€ / R On 14-December-09	8.40	Put	Currency Future	10	11	10	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-December-09	9.40	Call	Currency Future	2379	2356	2379	2356	0.00
14/08/2009	€ / R On 14-December-09	9.40	Put	Currency Future	27	27	27	27	0.00
14/08/2009	€ / R On 14-December-09	10.40	Call	Currency Future	1430	1409	1430	1409	0.00
14/08/2009	€ / R On 14-December-09	10.40	Put	Currency Future	78	80	78	80	0.00
14/08/2009	€ / R On 14-December-09	15.40	Call	Currency Future	39	43	39	43	0.00
14/08/2009	€ / R On 14-December-09	15.40	Put	Currency Future	3687	3714	3687	3714	0.00
14/08/2009	€ / R On 14-December-09	17.40	Call	Currency Future	13	14	13	14	0.00
14/08/2009	€ / R On 14-December-09	17.40	Put	Currency Future	5661	5685	5661	5685	0.00
14/08/2009	€ / R On 14-December-09	19.40	Call	Currency Future	6	6	6	6	0.00
14/08/2009	€ / R On 14-December-09	19.40	Put	Currency Future	7654	7677	7654	7677	0.00
14/08/2009	€ / R On 15-March-10	7.60	Call	Currency Future	4345	4331	4345	4331	0.00
14/08/2009	€ / R On 15-March-10	7.60	Put	Currency Future	9	9	9	9	0.00
14/08/2009	€ / R On 15-March-10	8.60	Call	Currency Future	3362	3347	3362	3347	0.00
14/08/2009	€ / R On 15-March-10	8.60	Put	Currency Future	26	26	26	26	0.00
14/08/2009	€ / R On 15-March-10	9.60	Call	Currency Future	2382	2367	2382	2367	0.00
14/08/2009	€ / R On 15-March-10	9.60	Put	Currency Future	46	46	46	46	0.00
14/08/2009	€ / R On 15-March-10	10.60	Call	Currency Future	1489	1480	1489	1480	0.00
14/08/2009	€ / R On 15-March-10	10.60	Put	Currency Future	153	159	153	159	0.00
14/08/2009	€ / R On 15-March-10	13.60	Call	Currency Future	306	311	306	311	0.00
14/08/2009	€ / R On 15-March-10	13.60	Put	Currency Future	1970	1990	1970	1990	0.00
14/08/2009	€ / R On 15-March-10	15.60	Call	Currency Future	136	140	136	140	0.00
14/08/2009	€ / R On 15-March-10	15.60	Put	Currency Future	3800	3819	3800	3819	0.00
14/08/2009	€ / R On 15-March-10	17.60	Call	Currency Future	64	67	64	67	0.00
14/08/2009	€ / R On 15-March-10	17.60	Put	Currency Future	5728	5745	5728	5745	0.00
14/08/2009	€ / R On 15-March-10	19.60	Call	Currency Future	18	19	18	19	0.00
14/08/2009	€ / R On 15-March-10	19.60	Put	Currency Future	7682	7697	7682	7697	0.00
14/08/2009	€ / R On 14-September-09	7.30	Call	Currency Future	4263	4235	4263	4235	0.00
14/08/2009	€ / R On 14-September-09	7.30	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	8.30	Call	Currency Future	3263	3235	3263	3235	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-September-09	8.30	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	9.30	Call	Currency Future	2265	2237	2265	2237	0.00
14/08/2009	€ / R On 14-September-09	9.30	Put	Currency Future	2	3	2	3	0.00
14/08/2009	€ / R On 14-September-09	10.30	Call	Currency Future	1278	1251	1278	1251	0.00
14/08/2009	€ / R On 14-September-09	10.30	Put	Currency Future	15	16	15	16	0.00
14/08/2009	€ / R On 14-September-09	15.30	Call	Currency Future	2	2	2	2	0.00
14/08/2009	€ / R On 14-September-09	15.30	Put	Currency Future	3739	3767	3739	3767	0.00
14/08/2009	€ / R On 14-September-09	17.30	Call	Currency Future	1	1	1	1	0.00
14/08/2009	€ / R On 14-September-09	17.30	Put	Currency Future	5738	5766	5738	5766	0.00
14/08/2009	€ / R On 14-September-09	19.30	Call	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	19.30	Put	Currency Future	7738	7765	7738	7765	0.00
14/08/2009	€ / R On 14-December-09	17.50	Call	Currency Future	12	13	12	13	0.00
14/08/2009	€ / R On 14-December-09	17.50	Put	Currency Future	5761	5784	5761	5784	0.00
14/08/2009	€ / R On 14-December-09	19.50	Call	Currency Future	6	6	6	6	0.00
14/08/2009	€ / R On 14-December-09	19.50	Put	Currency Future	7754	7777	7754	7777	0.00
14/08/2009	€ / R On 15-March-10	17.70	Call	Currency Future	62	64	62	64	0.00
14/08/2009	€ / R On 15-March-10	17.70	Put	Currency Future	5825	5843	5825	5843	0.00
14/08/2009	€ / R On 15-March-10	19.70	Call	Currency Future	17	17	17	17	0.00
14/08/2009	€ / R On 15-March-10	19.70	Put	Currency Future	7781	7796	7781	7796	0.00
14/08/2009	€ / R On 14-September-09	7.50	Call	Currency Future	4063	4035	4063	4035	0.00
14/08/2009	€ / R On 14-September-09	7.50	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	8.50	Call	Currency Future	3063	3035	3063	3035	0.00
14/08/2009	€ / R On 14-September-09	8.50	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	9.50	Call	Currency Future	2066	2039	2066	2039	0.00
14/08/2009	€ / R On 14-September-09	9.50	Put	Currency Future	4	4	4	4	0.00
14/08/2009	€ / R On 14-September-09	10.50	Call	Currency Future	1085	1058	1085	1058	0.00
14/08/2009	€ / R On 14-September-09	10.50	Put	Currency Future	22	23	22	23	0.00
14/08/2009	€ / R On 14-September-09	15.50	Call	Currency Future	2	2	2	2	0.00
14/08/2009	€ / R On 14-September-09	15.50	Put	Currency Future	3939	3967	3939	3967	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-September-09	17.50	Call	Currency Future	1	1	1	1	0.00
14/08/2009	€ / R On 14-September-09	17.50	Put	Currency Future	5938	5966	5938	5966	0.00
14/08/2009	€ / R On 14-September-09	19.50	Call	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	19.50	Put	Currency Future	7938	7965	7938	7965	0.00
14/08/2009	€ / R On 14-December-09	17.65	Call	Currency Future	12	12	12	12	0.00
14/08/2009	€ / R On 14-December-09	17.65	Put	Currency Future	5910	5933	5910	5933	0.00
14/08/2009	€ / R On 14-December-09	19.65	Call	Currency Future	6	6	6	6	0.00
14/08/2009	€ / R On 14-December-09	19.65	Put	Currency Future	7904	7927	7904	7927	0.00
14/08/2009	€ / R On 15-March-10	7.85	Call	Currency Future	4100	4086	4100	4086	0.00
14/08/2009	€ / R On 15-March-10	7.85	Put	Currency Future	14	15	14	15	0.00
14/08/2009	€ / R On 15-March-10	17.85	Call	Currency Future	59	61	59	61	0.00
14/08/2009	€ / R On 15-March-10	17.85	Put	Currency Future	5972	5990	5972	5990	0.00
14/08/2009	€ / R On 15-March-10	19.85	Call	Currency Future	15	15	15	15	0.00
14/08/2009	€ / R On 15-March-10	19.85	Put	Currency Future	7929	7944	7929	7944	0.00
14/08/2009	€ / R On 14-September-09	7.55	Call	Currency Future	4013	3985	4013	3985	0.00
14/08/2009	€ / R On 14-September-09	7.55	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	8.55	Call	Currency Future	3013	2985	3013	2985	0.00
14/08/2009	€ / R On 14-September-09	8.55	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	9.55	Call	Currency Future	2017	1989	2017	1989	0.00
14/08/2009	€ / R On 14-September-09	9.55	Put	Currency Future	4	4	4	4	0.00
14/08/2009	€ / R On 14-September-09	10.55	Call	Currency Future	1037	1010	1037	1010	0.00
14/08/2009	€ / R On 14-September-09	10.55	Put	Currency Future	24	25	24	25	0.00
14/08/2009	€ / R On 14-September-09	15.55	Call	Currency Future	2	2	2	2	0.00
14/08/2009	€ / R On 14-September-09	15.55	Put	Currency Future	3989	4017	3989	4017	0.00
14/08/2009	€ / R On 14-September-09	17.55	Call	Currency Future	1	1	1	1	0.00
14/08/2009	€ / R On 14-September-09	17.55	Put	Currency Future	5988	6016	5988	6016	0.00
14/08/2009	€ / R On 14-September-09	19.55	Call	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	19.55	Put	Currency Future	7988	8015	7988	8015	0.00
14/08/2009	€ / R On 14-September-09	8.60	Call	Currency Future	2963	2935	2963	2935	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-September-09	8.60	Put	Currency Future	0	1	0	1	0.00
14/08/2009	€ / R On 14-September-09	9.60	Call	Currency Future	1967	1940	1967	1940	0.00
14/08/2009	€ / R On 14-September-09	9.60	Put	Currency Future	5	5	5	5	0.00
14/08/2009	€ / R On 14-September-09	15.60	Call	Currency Future	2	2	2	2	0.00
14/08/2009	€ / R On 14-September-09	15.60	Put	Currency Future	4039	4067	4039	4067	0.00
14/08/2009	€ / R On 14-September-09	17.60	Call	Currency Future	1	1	1	1	0.00
14/08/2009	€ / R On 14-September-09	17.60	Put	Currency Future	6038	6066	6038	6066	0.00
14/08/2009	€ / R On 14-September-09	19.60	Call	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	19.60	Put	Currency Future	8038	8065	8038	8065	0.00
14/08/2009	€ / R On 14-December-09	17.75	Call	Currency Future	11	11	11	11	0.00
14/08/2009	€ / R On 14-December-09	17.75	Put	Currency Future	6009	6033	6009	6033	0.00
14/08/2009	€ / R On 14-December-09	19.75	Call	Currency Future	5	5	5	5	0.00
14/08/2009	€ / R On 14-December-09	19.75	Put	Currency Future	8004	8027	8004	8027	0.00
14/08/2009	€ / R On 15-March-10	17.95	Call	Currency Future	57	58	57	58	0.00
14/08/2009	€ / R On 15-March-10	17.95	Put	Currency Future	6070	6087	6070	6087	0.00
14/08/2009	€ / R On 15-March-10	19.95	Call	Currency Future	14	14	14	14	0.00
14/08/2009	€ / R On 15-March-10	19.95	Put	Currency Future	8028	8043	8028	8043	0.00
14/08/2009	€ / R On 14-September-09	7.70	Call	Currency Future	3863	3835	3863	3835	0.00
14/08/2009	€ / R On 14-September-09	7.70	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	8.70	Call	Currency Future	2863	2836	2863	2836	0.00
14/08/2009	€ / R On 14-September-09	8.70	Put	Currency Future	1	1	1	1	0.00
14/08/2009	€ / R On 14-September-09	9.70	Call	Currency Future	1868	1841	1868	1841	0.00
14/08/2009	€ / R On 14-September-09	9.70	Put	Currency Future	5	6	5	6	0.00
14/08/2009	€ / R On 14-September-09	15.70	Call	Currency Future	1	2	1	2	0.00
14/08/2009	€ / R On 14-September-09	15.70	Put	Currency Future	4139	4167	4139	4167	0.00
14/08/2009	€ / R On 14-September-09	17.70	Call	Currency Future	1	0	1	0	0.00
14/08/2009	€ / R On 14-September-09	17.70	Put	Currency Future	6138	6166	6138	6166	0.00
14/08/2009	€ / R On 14-September-09	19.70	Call	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	19.70	Put	Currency Future	8138	8165	8138	8165	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-December-09	17.90	Call	Currency Future	10	11	10	11	0.00
14/08/2009	€ / R On 14-December-09	17.90	Put	Currency Future	6159	6182	6159	6182	0.00
14/08/2009	€ / R On 14-December-09	19.90	Call	Currency Future	5	5	5	5	0.00
14/08/2009	€ / R On 14-December-09	19.90	Put	Currency Future	8153	8176	8153	8176	0.00
14/08/2009	€ / R On 15-March-10	18.10	Call	Currency Future	51	53	51	53	0.00
14/08/2009	€ / R On 15-March-10	18.10	Put	Currency Future	6215	6232	6215	6232	0.00
14/08/2009	€ / R On 15-March-10	20.10	Call	Currency Future	13	13	13	13	0.00
14/08/2009	€ / R On 15-March-10	20.10	Put	Currency Future	8177	8192	8177	8192	0.00
14/08/2009	€ / R On 14-September-09	7.65	Call	Currency Future	3913	3885	3913	3885	0.00
14/08/2009	€ / R On 14-September-09	7.65	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	8.65	Call	Currency Future	2913	2885	2913	2885	0.00
14/08/2009	€ / R On 14-September-09	8.65	Put	Currency Future	0	1	0	1	0.00
14/08/2009	€ / R On 14-September-09	9.65	Call	Currency Future	1918	1890	1918	1890	0.00
14/08/2009	€ / R On 14-September-09	9.65	Put	Currency Future	5	5	5	5	0.00
14/08/2009	€ / R On 14-September-09	10.65	Call	Currency Future	944	918	944	918	0.00
14/08/2009	€ / R On 14-September-09	10.65	Put	Currency Future	32	33	32	33	0.00
14/08/2009	€ / R On 14-September-09	15.65	Call	Currency Future	2	2	2	2	0.00
14/08/2009	€ / R On 14-September-09	15.65	Put	Currency Future	4089	4117	4089	4117	0.00
14/08/2009	€ / R On 14-September-09	17.65	Call	Currency Future	1	0	1	0	0.00
14/08/2009	€ / R On 14-September-09	17.65	Put	Currency Future	6088	6116	6088	6116	0.00
14/08/2009	€ / R On 14-September-09	19.65	Call	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	19.65	Put	Currency Future	8088	8115	8088	8115	0.00
14/08/2009	€ / R On 14-December-09	17.85	Call	Currency Future	11	11	11	11	0.00
14/08/2009	€ / R On 14-December-09	17.85	Put	Currency Future	6109	6132	6109	6132	0.00
14/08/2009	€ / R On 14-December-09	19.85	Call	Currency Future	5	5	5	5	0.00
14/08/2009	€ / R On 14-December-09	19.85	Put	Currency Future	8103	8126	8103	8126	0.00
14/08/2009	€ / R On 15-March-10	18.05	Call	Currency Future	53	55	53	55	0.00
14/08/2009	€ / R On 15-March-10	18.05	Put	Currency Future	6167	6183	6167	6183	0.00
14/08/2009	€ / R On 15-March-10	20.05	Call	Currency Future	13	14	13	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 15-March-10	20.05	Put	Currency Future	8127	8142	8127	8142	0.00
14/08/2009	€ / R On 14-September-09	7.40	Call	Currency Future	4163	4135	4163	4135	0.00
14/08/2009	€ / R On 14-September-09	7.40	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	8.40	Call	Currency Future	3163	3135	3163	3135	0.00
14/08/2009	€ / R On 14-September-09	8.40	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	10.40	Call	Currency Future	1181	1154	1181	1154	0.00
14/08/2009	€ / R On 14-September-09	10.40	Put	Currency Future	18	19	18	19	0.00
14/08/2009	€ / R On 14-September-09	17.40	Call	Currency Future	1	1	1	1	0.00
14/08/2009	€ / R On 14-September-09	17.40	Put	Currency Future	5838	5866	5838	5866	0.00
14/08/2009	€ / R On 14-September-09	19.40	Call	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	19.40	Put	Currency Future	7838	7865	7838	7865	0.00
14/08/2009	€ / R On 14-September-09	7.20	Call	Currency Future	4363	4335	4363	4335	0.00
14/08/2009	€ / R On 14-September-09	7.20	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	8.20	Call	Currency Future	3363	3335	3363	3335	0.00
14/08/2009	€ / R On 14-September-09	8.20	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	9.20	Call	Currency Future	2364	2337	2364	2337	0.00
14/08/2009	€ / R On 14-September-09	9.20	Put	Currency Future	2	2	2	2	0.00
14/08/2009	€ / R On 14-September-09	10.20	Call	Currency Future	1375	1348	1375	1348	0.00
14/08/2009	€ / R On 14-September-09	10.20	Put	Currency Future	13	13	13	13	0.00
14/08/2009	€ / R On 14-September-09	15.20	Call	Currency Future	2	2	2	2	0.00
14/08/2009	€ / R On 14-September-09	15.20	Put	Currency Future	3640	3667	3640	3667	0.00
14/08/2009	€ / R On 14-September-09	17.20	Call	Currency Future	1	1	1	1	0.00
14/08/2009	€ / R On 14-September-09	17.20	Put	Currency Future	5638	5666	5638	5666	0.00
14/08/2009	€ / R On 14-September-09	19.20	Call	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	19.20	Put	Currency Future	7638	7665	7638	7665	0.00
14/08/2009	€ / R On 14-December-09	17.60	Call	Currency Future	12	12	12	12	0.00
14/08/2009	€ / R On 14-December-09	17.60	Put	Currency Future	5860	5883	5860	5883	0.00
14/08/2009	€ / R On 14-December-09	19.60	Call	Currency Future	6	6	6	6	0.00
14/08/2009	€ / R On 14-December-09	19.60	Put	Currency Future	7854	7877	7854	7877	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 15-March-10	17.80	Call	Currency Future	60	62	60	62	0.00
14/08/2009	€ / R On 15-March-10	17.80	Put	Currency Future	5923	5941	5923	5941	0.00
14/08/2009	€ / R On 15-March-10	19.80	Call	Currency Future	16	16	16	16	0.00
14/08/2009	€ / R On 15-March-10	19.80	Put	Currency Future	7880	7895	7880	7895	0.00
14/08/2009	€ / R On 14-September-09	7.05	Call	Currency Future	4513	4485	4513	4485	0.00
14/08/2009	€ / R On 14-September-09	7.05	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	8.05	Call	Currency Future	3513	3485	3513	3485	0.00
14/08/2009	€ / R On 14-September-09	8.05	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	9.05	Call	Currency Future	2514	2486	2514	2486	0.00
14/08/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1	1	1	1	0.00
14/08/2009	€ / R On 14-September-09	10.05	Call	Currency Future	1522	1495	1522	1495	0.00
14/08/2009	€ / R On 14-September-09	10.05	Put	Currency Future	10	10	10	10	0.00
14/08/2009	€ / R On 14-September-09	15.05	Call	Currency Future	3	3	3	3	0.00
14/08/2009	€ / R On 14-September-09	15.05	Put	Currency Future	3490	3518	3490	3518	0.00
14/08/2009	€ / R On 14-September-09	17.05	Call	Currency Future	1	1	1	1	0.00
14/08/2009	€ / R On 14-September-09	17.05	Put	Currency Future	5488	5516	5488	5516	0.00
14/08/2009	€ / R On 14-September-09	19.05	Call	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	19.05	Put	Currency Future	7488	7515	7488	7515	0.00
14/08/2009	€ / R On 14-December-09	7.25	Call	Currency Future	4503	4480	4503	4480	0.00
14/08/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1	2	1	2	0.00
14/08/2009	€ / R On 14-December-09	8.25	Call	Currency Future	3511	3488	3511	3488	0.00
14/08/2009	€ / R On 14-December-09	8.25	Put	Currency Future	9	9	9	9	0.00
14/08/2009	€ / R On 14-December-09	10.25	Call	Currency Future	1567	1546	1567	1546	0.00
14/08/2009	€ / R On 14-December-09	10.25	Put	Currency Future	65	67	65	67	0.00
14/08/2009	€ / R On 14-December-09	17.25	Call	Currency Future	14	15	14	15	0.00
14/08/2009	€ / R On 14-December-09	17.25	Put	Currency Future	5512	5536	5512	5536	0.00
14/08/2009	€ / R On 14-December-09	19.25	Call	Currency Future	6	7	6	7	0.00
14/08/2009	€ / R On 14-December-09	19.25	Put	Currency Future	7504	7528	7504	7528	0.00
14/08/2009	€ / R On 15-March-10	7.45	Call	Currency Future	4493	4478	4493	4478	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 15-March-10	7.45	Put	Currency Future	7	7	7	7	0.00
14/08/2009	€ / R On 15-March-10	8.45	Call	Currency Future	3510	3495	3510	3495	0.00
14/08/2009	€ / R On 15-March-10	8.45	Put	Currency Future	23	23	23	23	0.00
14/08/2009	€ / R On 15-March-10	9.45	Call	Currency Future	2529	2513	2529	2513	0.00
14/08/2009	€ / R On 15-March-10	9.45	Put	Currency Future	42	42	42	42	0.00
14/08/2009	€ / R On 15-March-10	10.45	Call	Currency Future	1610	1600	1610	1600	0.00
14/08/2009	€ / R On 15-March-10	10.45	Put	Currency Future	124	129	124	129	0.00
14/08/2009	€ / R On 15-March-10	13.45	Call	Currency Future	327	332	327	332	0.00
14/08/2009	€ / R On 15-March-10	13.45	Put	Currency Future	1841	1861	1841	1861	0.00
14/08/2009	€ / R On 15-March-10	15.45	Call	Currency Future	144	148	144	148	0.00
14/08/2009	€ / R On 15-March-10	15.45	Put	Currency Future	3657	3676	3657	3676	0.00
14/08/2009	€ / R On 15-March-10	17.45	Call	Currency Future	67	70	67	70	0.00
14/08/2009	€ / R On 15-March-10	17.45	Put	Currency Future	5581	5599	5581	5599	0.00
14/08/2009	€ / R On 15-March-10	19.45	Call	Currency Future	21	21	21	21	0.00
14/08/2009	€ / R On 15-March-10	19.45	Put	Currency Future	7534	7550	7534	7550	0.00
14/08/2009	€ / R On 14-December-09	7.35	Call	Currency Future	4404	4381	4404	4381	0.00
14/08/2009	€ / R On 14-December-09	7.35	Put	Currency Future	2	2	2	2	0.00
14/08/2009	€ / R On 14-December-09	8.35	Call	Currency Future	3412	3389	3412	3389	0.00
14/08/2009	€ / R On 14-December-09	8.35	Put	Currency Future	10	10	10	10	0.00
14/08/2009	€ / R On 14-December-09	9.35	Call	Currency Future	2427	2405	2427	2405	0.00
14/08/2009	€ / R On 14-December-09	9.35	Put	Currency Future	26	26	26	26	0.00
14/08/2009	€ / R On 14-December-09	10.35	Call	Currency Future	1475	1454	1475	1454	0.00
14/08/2009	€ / R On 14-December-09	10.35	Put	Currency Future	73	76	73	76	0.00
14/08/2009	€ / R On 14-December-09	15.35	Call	Currency Future	40	45	40	45	0.00
14/08/2009	€ / R On 14-December-09	15.35	Put	Currency Future	3638	3666	3638	3666	0.00
14/08/2009	€ / R On 14-December-09	17.35	Call	Currency Future	13	14	13	14	0.00
14/08/2009	€ / R On 14-December-09	17.35	Put	Currency Future	5611	5635	5611	5635	0.00
14/08/2009	€ / R On 14-December-09	19.35	Call	Currency Future	6	6	6	6	0.00
14/08/2009	€ / R On 14-December-09	19.35	Put	Currency Future	7604	7627	7604	7627	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 15-March-10	7.40	Call	Currency Future	4542	4528	4542	4528	0.00
14/08/2009	€ / R On 15-March-10	7.40	Put	Currency Future	6	6	6	6	0.00
14/08/2009	€ / R On 15-March-10	8.40	Call	Currency Future	3559	3544	3559	3544	0.00
14/08/2009	€ / R On 15-March-10	8.40	Put	Currency Future	23	23	23	23	0.00
14/08/2009	€ / R On 15-March-10	9.40	Call	Currency Future	2577	2562	2577	2562	0.00
14/08/2009	€ / R On 15-March-10	9.40	Put	Currency Future	41	41	41	41	0.00
14/08/2009	€ / R On 15-March-10	10.40	Call	Currency Future	1652	1641	1652	1641	0.00
14/08/2009	€ / R On 15-March-10	10.40	Put	Currency Future	115	120	115	120	0.00
14/08/2009	€ / R On 15-March-10	13.40	Call	Currency Future	334	339	334	339	0.00
14/08/2009	€ / R On 15-March-10	13.40	Put	Currency Future	1798	1818	1798	1818	0.00
14/08/2009	€ / R On 15-March-10	15.40	Call	Currency Future	146	150	146	150	0.00
14/08/2009	€ / R On 15-March-10	15.40	Put	Currency Future	3610	3629	3610	3629	0.00
14/08/2009	€ / R On 15-March-10	17.40	Call	Currency Future	69	71	69	71	0.00
14/08/2009	€ / R On 15-March-10	17.40	Put	Currency Future	5532	5550	5532	5550	0.00
14/08/2009	€ / R On 15-March-10	19.40	Call	Currency Future	21	22	21	22	0.00
14/08/2009	€ / R On 15-March-10	19.40	Put	Currency Future	7485	7500	7485	7500	0.00
14/08/2009	€ / R On 15-March-10	7.55	Call	Currency Future	4394	4380	4394	4380	0.00
14/08/2009	€ / R On 15-March-10	7.55	Put	Currency Future	8	9	8	9	0.00
14/08/2009	€ / R On 15-March-10	8.55	Call	Currency Future	3411	3396	3411	3396	0.00
14/08/2009	€ / R On 15-March-10	8.55	Put	Currency Future	25	25	25	25	0.00
14/08/2009	€ / R On 15-March-10	9.55	Call	Currency Future	2431	2416	2431	2416	0.00
14/08/2009	€ / R On 15-March-10	9.55	Put	Currency Future	45	45	45	45	0.00
14/08/2009	€ / R On 15-March-10	10.55	Call	Currency Future	1529	1519	1529	1519	0.00
14/08/2009	€ / R On 15-March-10	10.55	Put	Currency Future	143	148	143	148	0.00
14/08/2009	€ / R On 15-March-10	13.55	Call	Currency Future	313	318	313	318	0.00
14/08/2009	€ / R On 15-March-10	13.55	Put	Currency Future	1927	1947	1927	1947	0.00
14/08/2009	€ / R On 15-March-10	15.55	Call	Currency Future	139	142	139	142	0.00
14/08/2009	€ / R On 15-March-10	15.55	Put	Currency Future	3752	3771	3752	3771	0.00
14/08/2009	€ / R On 15-March-10	17.55	Call	Currency Future	65	68	65	68	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 15-March-10	17.55	Put	Currency Future	5679	5697	5679	5697	0.00
14/08/2009	€ / R On 15-March-10	19.55	Call	Currency Future	19	19	19	19	0.00
14/08/2009	€ / R On 15-March-10	19.55	Put	Currency Future	7633	7648	7633	7648	0.00
14/08/2009	€ / R On 14-December-09	7.45	Call	Currency Future	4304	4281	4304	4281	0.00
14/08/2009	€ / R On 14-December-09	7.45	Put	Currency Future	2	3	2	3	0.00
14/08/2009	€ / R On 14-December-09	8.45	Call	Currency Future	3313	3290	3313	3290	0.00
14/08/2009	€ / R On 14-December-09	8.45	Put	Currency Future	11	11	11	11	0.00
14/08/2009	€ / R On 14-December-09	9.45	Call	Currency Future	2330	2307	2330	2307	0.00
14/08/2009	€ / R On 14-December-09	9.45	Put	Currency Future	28	28	28	28	0.00
14/08/2009	€ / R On 14-December-09	15.45	Call	Currency Future	37	42	37	42	0.00
14/08/2009	€ / R On 14-December-09	15.45	Put	Currency Future	3735	3763	3735	3763	0.00
14/08/2009	€ / R On 14-December-09	17.45	Call	Currency Future	13	13	13	13	0.00
14/08/2009	€ / R On 14-December-09	17.45	Put	Currency Future	5711	5734	5711	5734	0.00
14/08/2009	€ / R On 14-December-09	19.45	Call	Currency Future	6	6	6	6	0.00
14/08/2009	€ / R On 14-December-09	19.45	Put	Currency Future	7704	7727	7704	7727	0.00
14/08/2009	€ / R On 15-March-10	17.75	Call	Currency Future	61	63	61	63	0.00
14/08/2009	€ / R On 15-March-10	17.75	Put	Currency Future	5874	5892	5874	5892	0.00
14/08/2009	€ / R On 15-March-10	19.75	Call	Currency Future	17	17	17	17	0.00
14/08/2009	€ / R On 15-March-10	19.75	Put	Currency Future	7830	7845	7830	7845	0.00
14/08/2009	€ / R On 14-September-09	8.45	Call	Currency Future	3113	3085	3113	3085	0.00
14/08/2009	€ / R On 14-September-09	8.45	Put	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	9.45	Call	Currency Future	2116	2088	2116	2088	0.00
14/08/2009	€ / R On 14-September-09	9.45	Put	Currency Future	3	4	3	4	0.00
14/08/2009	€ / R On 14-September-09	15.45	Call	Currency Future	2	2	2	2	0.00
14/08/2009	€ / R On 14-September-09	15.45	Put	Currency Future	3889	3917	3889	3917	0.00
14/08/2009	€ / R On 14-September-09	17.45	Call	Currency Future	1	1	1	1	0.00
14/08/2009	€ / R On 14-September-09	17.45	Put	Currency Future	5888	5916	5888	5916	0.00
14/08/2009	€ / R On 14-September-09	19.45	Call	Currency Future	0	0	0	0	0.00
14/08/2009	€ / R On 14-September-09	19.45	Put	Currency Future	7888	7915	7888	7915	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	€ / R On 14-December-09	17.80	Call	Currency Future	11	11	11	11	0.00
14/08/2009	€ / R On 14-December-09	17.80	Put	Currency Future	6059	6082	6059	6082	0.00
14/08/2009	€ / R On 14-December-09	19.80	Call	Currency Future	5	5	5	5	0.00
14/08/2009	€ / R On 14-December-09	19.80	Put	Currency Future	8053	8076	8053	8076	0.00
14/08/2009	€ / R On 15-March-10	18.00	Call	Currency Future	55	57	55	57	0.00
14/08/2009	€ / R On 15-March-10	18.00	Put	Currency Future	6119	6135	6119	6135	0.00
14/08/2009	€ / R On 15-March-10	20.00	Call	Currency Future	14	14	14	14	0.00
14/08/2009	€ / R On 15-March-10	20.00	Put	Currency Future	8078	8093	8078	8093	0.00
14/08/2009	€ / R On 14-December-09	17.70	Call	Currency Future	11	0	11	0	0.00
14/08/2009	€ / R On 14-December-09	17.70	Put	Currency Future	5960	0	5960	0	0.00
14/08/2009	€ / R On 14-December-09	19.70	Call	Currency Future	5	0	5	0	0.00
14/08/2009	€ / R On 14-December-09	19.70	Put	Currency Future	7954	0	7954	0	0.00
14/08/2009	€ / R On 15-March-10	17.90	Call	Currency Future	58	0	58	0	0.00
14/08/2009	€ / R On 15-March-10	17.90	Put	Currency Future	6021	0	6021	0	0.00
14/08/2009	€ / R On 15-March-10	19.90	Call	Currency Future	15	0	15	0	0.00
14/08/2009	€ / R On 15-March-10	19.90	Put	Currency Future	7979	0	7979	0	0.00
14/08/2009	AL13 On 05-November-09			Index Future	248.6300	247.9190	248.6250	247.9190	10.00
14/08/2009	ALBI On 04-February-10			Index Future	304.9800	303.0110	304.9790	303.0110	0.00
14/08/2009	ALBI On 05-November-09			Index Future	299.4500	297.5850	299.4510	297.5850	691.00
14/08/2009	CRD1 On 04-February-10			Index Future	129.8800	129.3180	129.8840	129.3180	0.00
14/08/2009	CRD1 On 05-November-09			Index Future	127.5300	127.0020	127.5300	127.0020	2.00
14/08/2009	GOVI On 04-February-10			jGovi	306.7900	304.8485	306.7860	304.8485	0.00
14/08/2009	GOVI On 05-November-09			jGovi	301.2300	299.3895	301.2250	299.3895	543.00
14/08/2009	ILBI On 05-November-09			Index Future	365.8300	365.8340	365.8340	365.8340	3.00
14/08/2009	J153 On 31-August-10			jSwap	7.5300	7.7090	0.0004	0.0030	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	J157 On 15-September-15			jSwap	8.5300	8.6260	0.0373	0.0321	0.00
14/08/2009	J186 On 21-December-26			jSwap	8.2100	8.2990	0.0648	0.0729	0.00
14/08/2009	J201 On 22-December-14			jSwap	8.3600	8.4710	0.0381	0.0429	0.00
14/08/2009	J203 On 15-September-17			jSwap	8.6700	8.7650	0.0729	0.0784	0.00
14/08/2009	J204 On 21-December-18			jSwap	8.6500	8.7500	0.0753	0.0813	0.00
14/08/2009	J207 On 15-January-20			jSwap	8.6500	8.7400	0.0447	0.0510	0.00
14/08/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
14/08/2009	JFRA On 04-February-10			jFra	6.8200	7.0300	0.0167	0.0172	0.00
14/08/2009	JFRA On 06-May-10			jFra	6.9200	7.1410	0.0170	0.0175	0.00
14/08/2009	JFRA On 05-August-10			jFra	7.1900	7.3820	0.0176	0.0181	0.00
14/08/2009	JFRA On 05-November-09			jFra	6.8300	7.0770	0.0168	0.0173	0.00
14/08/2009	JFRA On 04-November-10			jFra	7.5100	7.6760	0.0184	0.0188	0.00
14/08/2009	JN02 On 04-February-10			jNote	7.6400	7.7990	0.1405	0.1432	0.00
14/08/2009	JN02 On 05-November-09			jNote	7.4300	7.6050	0.1369	0.1399	0.00
14/08/2009	JN05 On 04-February-10			jNote	8.4800	8.5750	0.3461	0.3490	0.00
14/08/2009	JN05 On 05-November-09			jNote	8.3400	8.4490	0.3418	0.3452	0.00
14/08/2009	JN10 On 04-February-10			jNote	8.6700	8.7590	0.5796	0.5830	0.00
14/08/2009	JN10 On 05-November-09			jNote	8.6200	8.7080	0.5784	0.5819	0.00
14/08/2009	JROD On 31-August-09			jRod	7.1400	7.2320	0.0017	0.0018	0.00
14/08/2009	JROD On 30-September-09			jRod	7.0600	7.3390	0.0018	0.0015	0.00
14/08/2009	JROD On 30-October-09			jRod	7.0700	7.5390	0.0018	0.0010	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	JROD On 30-November-09			jRod	7.1800	7.5100	0.0036	0.0023	0.00
14/08/2009	JROD On 31-December-09			jRod	7.2400	7.6800	0.0033	0.0014	0.00
14/08/2009	OTH1 On 04-February-10			Index Future	295.0500	292.9350	295.0510	292.9350	0.00
14/08/2009	OTH1 On 05-November-09			Index Future	289.7000	287.6890	289.7030	287.6890	3.00
14/08/2009	R153 On 05-November-09			Bond Future	7.6900	7.8300	106.5869	106.4734	0.00
14/08/2009	R153 On 05-November-09	6.50	Call	Option on Bond Future	17	11	17	11	0.00
14/08/2009	R153 On 05-November-09	6.50	Put	Option on Bond Future	967	1075	967	1075	0.00
14/08/2009	R155 On 05-November-09			Bond Future	7.8500	7.9010	111.0347	110.9385	0.00
14/08/2009	R155 On 05-November-09	7.75	Call	Option on Bond Future	447	408	447	408	0.00
14/08/2009	R155 On 05-November-09	7.75	Put	Option on Bond Future	615	672	615	672	0.00
14/08/2009	R157 On 04-February-10			Bond Future	8.3100	8.4370	128.2945	127.6733	0.00
14/08/2009	R157 On 06-May-10			Bond Future	8.3300	8.4640	123.9936	123.3593	0.00
14/08/2009	R157 On 05-August-10			Bond Future	8.3100	8.4480	126.6610	126.0159	0.00
14/08/2009	R157 On 05-November-09			Bond Future	8.2500	8.3690	126.0139	125.4021	5970.00
14/08/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	1219	1035	1219	1035	0.00
14/08/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	4091	4529	4091	4529	0.00
14/08/2009	R157 On 06-May-10	8.50	Call	Option on Bond Future	3153	2816	3153	2816	0.00
14/08/2009	R157 On 06-May-10	8.50	Put	Option on Bond Future	2346	2643	2346	2643	0.00
14/08/2009	R157 On 05-August-10	8.75	Call	Option on Bond Future	4240	3859	4240	3859	0.00
14/08/2009	R157 On 05-August-10	8.75	Put	Option on Bond Future	2218	2482	2218	2482	0.00
14/08/2009	R157 On 05-November-09	7.50	Call	Option on Bond Future	383	293	383	293	0.00
14/08/2009	R157 On 05-November-09	7.50	Put	Option on Bond Future	4410	4932	4410	4932	0.00
14/08/2009	R186 On 04-February-10			Bond Future	8.8000	8.9020	116.2648	115.2377	0.00
14/08/2009	R186 On 06-May-10			Bond Future	8.8100	8.9240	118.6117	117.5665	0.00
14/08/2009	R186 On 05-August-10			Bond Future	8.8100	8.9270	115.9043	114.8392	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	R186 On 05-November-09			Bond Future	8.7600	8.8610	119.3663	118.3555	11509.00
14/08/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	2454	2134	2454	2134	0.00
14/08/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	7906	8613	7906	8613	0.00
14/08/2009	R186 On 06-May-10	9.00	Call	Option on Bond Future	6424	5850	6424	5850	0.00
14/08/2009	R186 On 06-May-10	9.00	Put	Option on Bond Future	4665	5136	4665	5136	0.00
14/08/2009	R186 On 05-August-10	9.25	Call	Option on Bond Future	8342	7694	8342	7694	0.00
14/08/2009	R186 On 05-August-10	9.25	Put	Option on Bond Future	4313	4730	4313	4730	0.00
14/08/2009	R186 On 05-November-09	8.75	Call	Option on Bond Future	3129	2659	3129	2659	0.00
14/08/2009	R186 On 05-November-09	8.75	Put	Option on Bond Future	3198	3738	3198	3738	240.00
14/08/2009	R186 On 05-November-09	9.00	Call	Option on Bond Future	4455	3862	4455	3862	0.00
14/08/2009	R186 On 05-November-09	9.00	Put	Option on Bond Future	2114	2532	2114	2532	5000.00
14/08/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	386	298	386	298	240.00
14/08/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	10900	11823	10900	11823	0.00
14/08/2009	R186 On 05-November-09	7.50	Call	Option on Bond Future	186	140	186	140	5000.00
14/08/2009	R186 On 05-November-09	7.50	Put	Option on Bond Future	13530	14494	13530	14494	0.00
14/08/2009	R201 On 04-February-10			Bond Future	8.3400	8.4560	102.7841	102.3365	0.00
14/08/2009	R201 On 06-May-10			Bond Future	8.3600	8.4760	104.8604	104.4019	0.00
14/08/2009	R201 On 05-August-10			Bond Future	8.3200	8.4530	102.7330	102.2659	0.00
14/08/2009	R201 On 05-November-09			Bond Future	8.2900	8.3980	105.2608	104.8181	2.00
14/08/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	611	516	611	516	0.00
14/08/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	4029	4381	4029	4381	0.00
14/08/2009	R201 On 06-May-10	8.50	Call	Option on Bond Future	2419	2178	2419	2178	0.00
14/08/2009	R201 On 06-May-10	8.50	Put	Option on Bond Future	1870	2087	1870	2087	0.00
14/08/2009	R201 On 05-August-10	9.00	Call	Option on Bond Future	3730	3427	3730	3427	0.00
14/08/2009	R201 On 05-August-10	9.00	Put	Option on Bond Future	1312	1475	1312	1475	0.00
14/08/2009	R201 On 05-November-09	7.50	Call	Option on Bond Future	258	200	258	200	0.00
14/08/2009	R201 On 05-November-09	7.50	Put	Option on Bond Future	3605	3990	3605	3990	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	R203 On 04-February-10			Bond Future	8.8300	8.9430	100.1546	99.5749	0.00
14/08/2009	R203 On 06-May-10			Bond Future	8.8600	8.9770	98.0056	97.4090	0.00
14/08/2009	R203 On 05-August-10			Bond Future	8.8600	8.9820	100.1533	99.5459	0.00
14/08/2009	R203 On 05-November-09			Bond Future	8.7700	8.8770	98.3410	97.7672	1570.00
14/08/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	1494	1319	1494	1319	0.00
14/08/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	4956	5360	4956	5360	0.00
14/08/2009	R203 On 06-May-10	9.00	Call	Option on Bond Future	3830	3517	3830	3517	0.00
14/08/2009	R203 On 06-May-10	9.00	Put	Option on Bond Future	3115	3398	3115	3398	0.00
14/08/2009	R203 On 05-August-10	9.25	Call	Option on Bond Future	5086	4737	5086	4737	0.00
14/08/2009	R203 On 05-August-10	9.25	Put	Option on Bond Future	3140	3398	3140	3398	0.00
14/08/2009	R203 On 05-November-09	7.50	Call	Option on Bond Future	199	158	199	158	0.00
14/08/2009	R203 On 05-November-09	7.50	Put	Option on Bond Future	7506	8039	7506	8039	0.00
14/08/2009	R204 On 04-February-10			Bond Future	8.8200	8.9340	96.1406	95.4454	0.00
14/08/2009	R204 On 06-May-10			Bond Future	8.8400	8.9660	98.0867	97.3714	0.00
14/08/2009	R204 On 05-August-10			Bond Future	8.8400	8.9730	96.1886	95.4590	0.00
14/08/2009	R204 On 05-November-09			Bond Future	8.7600	8.8780	98.3672	97.6806	1788.00
14/08/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	1678	1463	1678	1463	0.00
14/08/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	5378	5858	5378	5858	0.00
14/08/2009	R204 On 06-May-10	9.00	Call	Option on Bond Future	4280	3899	4280	3899	0.00
14/08/2009	R204 On 06-May-10	9.00	Put	Option on Bond Future	3371	3706	3371	3706	0.00
14/08/2009	R204 On 05-August-10	9.25	Call	Option on Bond Future	5321	4892	5321	4892	0.00
14/08/2009	R204 On 05-August-10	9.25	Put	Option on Bond Future	3060	3362	3060	3362	0.00
14/08/2009	R204 On 05-November-09	7.50	Call	Option on Bond Future	220	171	220	171	0.00
14/08/2009	R204 On 05-November-09	7.50	Put	Option on Bond Future	8202	8840	8202	8840	0.00
14/08/2009	R206 On 04-February-10			Bond Future	8.3900	8.5080	97.5737	97.1997	0.00
14/08/2009	R206 On 06-May-10			Bond Future	8.4100	8.5380	99.5438	99.1657	0.00
14/08/2009	R206 On 05-August-10			Bond Future	8.3900	8.5190	97.9514	97.5664	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	R206 On 05-November-09			Bond Future	8.3300	8.4390	99.5042	99.1368	1121.00
14/08/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	496	419	496	419	0.00
14/08/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	3432	3729	3432	3729	0.00
14/08/2009	R206 On 06-May-10	8.75	Call	Option on Bond Future	2332	2115	2332	2115	0.00
14/08/2009	R206 On 06-May-10	8.75	Put	Option on Bond Future	1312	1473	1312	1473	0.00
14/08/2009	R206 On 05-August-10	9.00	Call	Option on Bond Future	2843	2598	2843	2598	0.00
14/08/2009	R206 On 05-August-10	9.00	Put	Option on Bond Future	1091	1232	1091	1232	0.00
14/08/2009	R206 On 05-November-09	7.50	Call	Option on Bond Future	202	156	202	156	0.00
14/08/2009	R206 On 05-November-09	7.50	Put	Option on Bond Future	3086	3408	3086	3408	0.00
14/08/2009	R207 On 04-February-10			Bond Future	8.9100	9.0170	89.7056	89.0567	0.00
14/08/2009	R207 On 06-May-10			Bond Future	8.9400	9.0500	91.5205	90.8590	0.00
14/08/2009	R207 On 05-August-10			Bond Future	8.9500	9.0610	89.8779	89.2038	0.00
14/08/2009	R207 On 05-November-09			Bond Future	8.8600	8.9630	91.6598	91.0232	600.00
14/08/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	1657	1462	1657	1462	0.00
14/08/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	5753	6207	5753	6207	0.00
14/08/2009	R207 On 06-May-10	9.25	Call	Option on Bond Future	4960	4583	4960	4583	0.00
14/08/2009	R207 On 06-May-10	9.25	Put	Option on Bond Future	3133	3418	3133	3418	0.00
14/08/2009	R207 On 05-August-10	9.50	Call	Option on Bond Future	6005	5587	6005	5587	0.00
14/08/2009	R207 On 05-August-10	9.50	Put	Option on Bond Future	2838	3094	2838	3094	0.00
14/08/2009	R207 On 05-November-09	7.50	Call	Option on Bond Future	181	143	181	143	0.00
14/08/2009	R207 On 05-November-09	7.50	Put	Option on Bond Future	9072	9671	9072	9671	0.00
14/08/2009	R208 On 04-February-10			Bond Future	8.9000	9.0110	87.4102	86.7431	0.00
14/08/2009	R208 On 06-May-10			Bond Future	8.9300	9.0390	85.7733	85.0909	0.00
14/08/2009	R208 On 05-August-10			Bond Future	8.9300	9.0470	87.6529	86.9547	0.00
14/08/2009	R208 On 05-November-09			Bond Future	8.8600	8.9610	85.8256	85.1669	5125.00
14/08/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	1936	1699	1936	1699	0.00
14/08/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	4518	4948	4518	4948	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	R208 On 06-May-10	9.25	Call	Option on Bond Future	4736	4339	4736	4339	0.00
14/08/2009	R208 On 06-May-10	9.25	Put	Option on Bond Future	2776	3062	2776	3062	0.00
14/08/2009	R208 On 05-August-10	9.50	Call	Option on Bond Future	6173	5736	6173	5736	0.00
14/08/2009	R208 On 05-August-10	9.50	Put	Option on Bond Future	2797	3057	2797	3057	0.00
14/08/2009	R208 On 05-November-09	7.75	Call	Option on Bond Future	214	165	214	165	0.00
14/08/2009	R208 On 05-November-09	7.75	Put	Option on Bond Future	7663	8273	7663	8273	0.00
14/08/2009	R209 On 04-February-10			Bond Future	8.3300	8.4420	80.2766	79.2790	0.00
14/08/2009	R209 On 06-May-10			Bond Future	8.3300	8.4480	78.7380	77.7257	0.00
14/08/2009	R209 On 05-August-10			Bond Future	8.3200	8.4390	80.4653	79.4356	0.00
14/08/2009	R209 On 05-November-09			Bond Future	8.3100	8.4200	78.8130	77.8448	3051.00
14/08/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	1336	1116	1336	1116	2500.00
14/08/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	9080	9858	9080	9858	0.00
14/08/2009	R209 On 06-May-10	8.50	Call	Option on Bond Future	5530	4970	5530	4970	0.00
14/08/2009	R209 On 06-May-10	8.50	Put	Option on Bond Future	4078	4530	4078	4530	0.00
14/08/2009	R209 On 05-August-10	8.75	Call	Option on Bond Future	7538	6905	7538	6905	0.00
14/08/2009	R209 On 05-August-10	8.75	Put	Option on Bond Future	3939	4336	3939	4336	0.00
14/08/2009	R209 On 05-November-09	7.25	Call	Option on Bond Future	252	186	252	186	0.00
14/08/2009	R209 On 05-November-09	7.25	Put	Option on Bond Future	10447	11348	10447	11348	0.00
14/08/2009	R209 On 05-November-09	9.75	Call	Option on Bond Future	11243	10329	11243	10329	0.00
14/08/2009	R209 On 05-November-09	9.75	Put	Option on Bond Future	135	189	135	189	2500.00
14/08/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	13054	12157	13054	12157	0.00
14/08/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	455	556	455	556	0.00
14/08/2009	R209 On 05-November-09	7.00	Call	Option on Bond Future	112	80	112	80	5000.00
14/08/2009	R209 On 05-November-09	7.00	Put	Option on Bond Future	13023	13959	13023	13959	0.00
14/08/2009	TRT1 On 04-February-10			Index Future	302.9000	300.9800	302.8950	300.9800	0.00
14/08/2009	TRT1 On 05-November-09			Index Future	297.4100	295.5900	297.4060	295.5900	100.00
14/08/2009	ZAAD On 15-March-10			Currency Future	6.8900	6.9103	6.8860	6.9103	4.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 14-September-09			Currency Future	6.7800	6.7915	6.7790	6.7915	240943.00
14/08/2009	ZAAD On 14-December-09			Currency Future	6.8400	6.8547	6.8361	6.8547	714.00
14/08/2009	ZAAD On 15-March-10	6.90	Call	Currency Future	375	388	375	388	0.00
14/08/2009	ZAAD On 15-March-10	6.90	Put	Currency Future	389	378	389	378	0.00
14/08/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	125	134	125	134	0.00
14/08/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	146	142	146	142	0.00
14/08/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	274	284	274	284	0.00
14/08/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	288	279	288	279	0.00
14/08/2009	ZAAD On 15-March-10	6.85	Call	Currency Future	397	411	397	411	0.00
14/08/2009	ZAAD On 15-March-10	6.85	Put	Currency Future	361	350	361	350	0.00
14/08/2009	ZAAD On 14-September-09	6.75	Call	Currency Future	147	162	147	162	0.00
14/08/2009	ZAAD On 14-September-09	6.75	Put	Currency Future	118	121	118	121	0.00
14/08/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	299	309	299	309	0.00
14/08/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	262	254	262	254	0.00
14/08/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	299	309	299	309	0.00
14/08/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	262	254	262	254	0.00
14/08/2009	ZAAD On 15-March-10	6.95	Call	Currency Future	357	369	357	369	0.00
14/08/2009	ZAAD On 15-March-10	6.95	Put	Currency Future	421	409	421	409	0.00
14/08/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	125	134	125	134	0.00
14/08/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	146	142	146	142	0.00
14/08/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	255	264	255	264	0.00
14/08/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	319	310	319	310	0.00
14/08/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	178	194	178	194	0.00
14/08/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	99	102	99	102	0.00
14/08/2009	ZAAD On 15-March-10	6.75	Call	Currency Future	444	459	444	459	0.00
14/08/2009	ZAAD On 15-March-10	6.75	Put	Currency Future	308	299	308	299	0.00
14/08/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	212	228	212	228	0.00
14/08/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	83	86	83	86	0.00
14/08/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	352	364	352	364	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	216	209	216	209	0.00
14/08/2009	ZAAD On 15-March-10	6.65	Call	Currency Future	496	512	496	512	0.00
14/08/2009	ZAAD On 15-March-10	6.65	Put	Currency Future	260	251	260	251	0.00
14/08/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	287	302	287	302	0.00
14/08/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	58	61	58	61	0.00
14/08/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	411	424	411	424	0.00
14/08/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	175	169	175	169	0.00
14/08/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	524	540	524	540	0.00
14/08/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	238	229	238	229	0.00
14/08/2009	ZAAD On 14-September-09	6.50	Call	Currency Future	327	342	327	342	0.00
14/08/2009	ZAAD On 14-September-09	6.50	Put	Currency Future	48	50	48	50	0.00
14/08/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	443	456	443	456	0.00
14/08/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	157	151	157	151	0.00
14/08/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	443	456	443	456	0.00
14/08/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	157	151	157	151	0.00
14/08/2009	ZAAD On 15-March-10	6.55	Call	Currency Future	552	569	552	569	0.00
14/08/2009	ZAAD On 15-March-10	6.55	Put	Currency Future	216	209	216	209	0.00
14/08/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	412	426	412	426	0.00
14/08/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	33	35	33	35	0.00
14/08/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	510	524	510	524	0.00
14/08/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	124	119	124	119	0.00
14/08/2009	ZAAD On 15-March-10	6.50	Call	Currency Future	582	599	582	599	0.00
14/08/2009	ZAAD On 15-March-10	6.50	Put	Currency Future	196	189	196	189	0.00
14/08/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	412	426	412	426	0.00
14/08/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	33	35	33	35	0.00
14/08/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	510	524	510	524	0.00
14/08/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	124	119	124	119	0.00
14/08/2009	ZAAD On 15-March-10	6.45	Call	Currency Future	613	631	613	631	0.00
14/08/2009	ZAAD On 15-March-10	6.45	Put	Currency Future	177	171	177	171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	502	515	502	515	0.00
14/08/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	23	24	23	24	0.00
14/08/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	546	560	546	560	0.00
14/08/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	109	106	109	106	0.00
14/08/2009	ZAAD On 14-September-09	6.35	Call	Currency Future	456	470	456	470	0.00
14/08/2009	ZAAD On 14-September-09	6.35	Put	Currency Future	27	29	27	29	0.00
14/08/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	546	560	546	560	0.00
14/08/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	109	106	109	106	0.00
14/08/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	470	485	470	485	0.00
14/08/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	284	274	284	274	0.00
14/08/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	248	264	248	264	0.00
14/08/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	69	72	69	72	0.00
14/08/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	381	393	381	393	0.00
14/08/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	195	188	195	188	0.00
14/08/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	287	302	287	302	0.00
14/08/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	58	61	58	61	0.00
14/08/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	369	383	369	383	0.00
14/08/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	40	42	40	42	0.00
14/08/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	476	489	476	489	0.00
14/08/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	140	135	140	135	0.00
14/08/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	524	540	524	540	0.00
14/08/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	238	229	238	229	0.00
14/08/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	369	383	369	383	0.00
14/08/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	40	42	40	42	0.00
14/08/2009	ZAAD On 15-March-10	6.40	Call	Currency Future	645	664	645	664	0.00
14/08/2009	ZAAD On 15-March-10	6.40	Put	Currency Future	159	153	159	153	0.00
14/08/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	502	515	502	515	0.00
14/08/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	23	24	23	24	0.00
14/08/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	582	597	582	597	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	96	93	96	93	0.00
14/08/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	470	485	470	485	0.00
14/08/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	284	274	284	274	0.00
14/08/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	381	393	381	393	0.00
14/08/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	195	188	195	188	0.00
14/08/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	248	264	248	264	0.00
14/08/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	69	72	69	72	0.00
14/08/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	352	364	352	364	0.00
14/08/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	216	209	216	209	0.00
14/08/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	212	228	212	228	0.00
14/08/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	83	86	83	86	0.00
14/08/2009	ZAAD On 14-September-09	6.25	Call	Currency Future	548	561	548	561	0.00
14/08/2009	ZAAD On 14-September-09	6.25	Put	Currency Future	19	19	19	19	0.00
14/08/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	620	636	620	636	0.00
14/08/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	84	81	84	81	0.00
14/08/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	620	636	620	636	0.00
14/08/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	84	81	84	81	0.00
14/08/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	595	607	595	607	0.00
14/08/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	16	16	16	16	0.00
14/08/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	660	675	660	675	0.00
14/08/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	73	71	73	71	0.00
14/08/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	178	194	178	194	0.00
14/08/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	99	102	99	102	0.00
14/08/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	325	336	325	336	0.00
14/08/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	238	231	238	231	0.00
14/08/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	91	98	91	98	0.00
14/08/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	212	206	212	206	0.00
14/08/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	255	264	255	264	0.00
14/08/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	319	310	319	310	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 14-September-09	7.00	Call	Currency Future	66	71	66	71	0.00
14/08/2009	ZAAD On 14-September-09	7.00	Put	Currency Future	287	280	287	280	0.00
14/08/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	91	98	91	98	0.00
14/08/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	212	206	212	206	0.00
14/08/2009	ZAAD On 14-September-09	6.85	Call	Currency Future	107	114	107	114	0.00
14/08/2009	ZAAD On 14-September-09	6.85	Put	Currency Future	178	173	178	173	0.00
14/08/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	77	84	77	84	0.00
14/08/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	248	242	248	242	0.00
14/08/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	56	61	56	61	0.00
14/08/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	327	319	327	319	0.00
14/08/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	77	84	77	84	0.00
14/08/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	248	242	248	242	0.00
14/08/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	56	61	56	61	0.00
14/08/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	327	319	327	319	0.00
14/08/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	41	44	41	44	0.00
14/08/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	412	403	412	403	0.00
14/08/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	48	52	48	52	0.00
14/08/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	369	361	369	361	0.00
14/08/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	48	52	48	52	0.00
14/08/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	369	361	369	361	0.00
14/08/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	35	38	35	38	0.00
14/08/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	456	447	456	447	0.00
14/08/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	26	28	26	28	0.00
14/08/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	547	537	547	537	0.00
14/08/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	41	44	41	44	0.00
14/08/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	412	403	412	403	0.00
14/08/2009	ZAAD On 14-September-09	7.25	Call	Currency Future	30	33	30	33	0.00
14/08/2009	ZAAD On 14-September-09	7.25	Put	Currency Future	501	491	501	491	0.00
14/08/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	26	28	26	28	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	547	537	547	537	0.00
14/08/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	19	21	19	21	0.00
14/08/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	640	629	640	629	0.00
14/08/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	35	38	35	38	0.00
14/08/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	456	447	456	447	0.00
14/08/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	19	21	19	21	0.00
14/08/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	640	629	640	629	0.00
14/08/2009	ZAAD On 14-September-09	7.50	Call	Currency Future	14	16	14	16	0.00
14/08/2009	ZAAD On 14-September-09	7.50	Put	Currency Future	735	724	735	724	0.00
14/08/2009	ZAAD On 14-September-09	7.35	Call	Currency Future	22	24	22	24	0.00
14/08/2009	ZAAD On 14-September-09	7.35	Put	Currency Future	593	583	593	583	0.00
14/08/2009	ZAAD On 14-September-09	7.45	Call	Currency Future	17	18	17	18	0.00
14/08/2009	ZAAD On 14-September-09	7.45	Put	Currency Future	688	677	688	677	0.00
14/08/2009	ZAAD On 14-September-09	7.55	Call	Currency Future	13	14	13	14	0.00
14/08/2009	ZAAD On 14-September-09	7.55	Put	Currency Future	784	772	784	772	0.00
14/08/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	220	229	220	229	0.00
14/08/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	384	374	384	374	0.00
14/08/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	190	198	190	198	0.00
14/08/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	454	443	454	443	0.00
14/08/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	164	171	164	171	0.00
14/08/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	528	517	528	517	0.00
14/08/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	143	149	143	149	0.00
14/08/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	606	594	606	594	0.00
14/08/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	237	246	237	246	0.00
14/08/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	351	341	351	341	0.00
14/08/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	204	213	204	213	0.00
14/08/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	418	408	418	408	0.00
14/08/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	177	184	177	184	0.00
14/08/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	491	479	491	479	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	237	246	237	246	0.00
14/08/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	351	341	351	341	0.00
14/08/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	177	184	177	184	0.00
14/08/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	491	479	491	479	0.00
14/08/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	153	160	153	160	0.00
14/08/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	567	555	567	555	0.00
14/08/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	595	607	595	607	0.00
14/08/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	16	16	16	16	0.00
14/08/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	204	213	204	213	0.00
14/08/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	418	408	418	408	0.00
14/08/2009	ZAAD On 14-September-09	0.75	Call	Currency Future	6029	6042	6029	6042	0.00
14/08/2009	ZAAD On 14-September-09	0.75	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	2.25	Call	Currency Future	4529	4542	4529	4542	0.00
14/08/2009	ZAAD On 14-September-09	2.25	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	3.75	Call	Currency Future	3029	3042	3029	3042	0.00
14/08/2009	ZAAD On 14-September-09	3.75	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	5.25	Call	Currency Future	1529	1542	1529	1542	0.00
14/08/2009	ZAAD On 14-September-09	5.25	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	3	3	3	3	0.00
14/08/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1474	1461	1474	1461	0.00
14/08/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	2971	2959	2971	2959	0.00
14/08/2009	ZAAD On 14-September-09	11.25	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	11.25	Put	Currency Future	4471	4459	4471	4459	0.00
14/08/2009	ZAAD On 14-September-09	12.75	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	12.75	Put	Currency Future	5971	5959	5971	5959	0.00
14/08/2009	ZAAD On 14-December-09	0.85	Call	Currency Future	5986	6005	5986	6005	0.00
14/08/2009	ZAAD On 14-December-09	0.85	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	2.35	Call	Currency Future	4486	4505	4486	4505	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 14-December-09	2.35	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	3.85	Call	Currency Future	2986	3005	2986	3005	0.00
14/08/2009	ZAAD On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	1494	1513	1494	1513	0.00
14/08/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	8	8	8	8	0.00
14/08/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	38	41	38	41	0.00
14/08/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	1552	1536	1552	1536	0.00
14/08/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	7	8	7	8	0.00
14/08/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	3021	3003	3021	3003	0.00
14/08/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	2	2	2	2	0.00
14/08/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	4516	4497	4516	4497	0.00
14/08/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	6015	5996	6015	5996	0.00
14/08/2009	ZAAD On 14-September-09	0.55	Call	Currency Future	6229	6242	6229	6242	0.00
14/08/2009	ZAAD On 14-September-09	0.55	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	2.05	Call	Currency Future	4729	4742	4729	4742	0.00
14/08/2009	ZAAD On 14-September-09	2.05	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	3.55	Call	Currency Future	3229	3241	3229	3241	0.00
14/08/2009	ZAAD On 14-September-09	3.55	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	5.05	Call	Currency Future	1729	1742	1729	1742	0.00
14/08/2009	ZAAD On 14-September-09	5.05	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	8.05	Call	Currency Future	4	4	4	4	0.00
14/08/2009	ZAAD On 14-September-09	8.05	Put	Currency Future	1275	1263	1275	1263	0.00
14/08/2009	ZAAD On 14-September-09	9.55	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-September-09	9.55	Put	Currency Future	2772	2759	2772	2759	0.00
14/08/2009	ZAAD On 14-September-09	11.05	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	11.05	Put	Currency Future	4271	4259	4271	4259	0.00
14/08/2009	ZAAD On 14-September-09	12.55	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	12.55	Put	Currency Future	5771	5759	5771	5759	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 14-December-09	0.60	Call	Currency Future	6236	6255	6236	6255	0.00
14/08/2009	ZAAD On 14-December-09	0.60	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	2.10	Call	Currency Future	4736	4755	4736	4755	0.00
14/08/2009	ZAAD On 14-December-09	2.10	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	3.60	Call	Currency Future	3236	3255	3236	3255	0.00
14/08/2009	ZAAD On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	1741	1760	1741	1760	0.00
14/08/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	5	5	5	5	0.00
14/08/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	50	53	50	53	0.00
14/08/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	1314	1299	1314	1299	0.00
14/08/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	10	10	10	10	0.00
14/08/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	2774	2756	2774	2756	0.00
14/08/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	2	2	2	2	0.00
14/08/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	4266	4248	4266	4248	0.00
14/08/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	5765	5746	5765	5746	0.00
14/08/2009	ZAAD On 14-September-09	0.50	Call	Currency Future	6279	6292	6279	6292	0.00
14/08/2009	ZAAD On 14-September-09	0.50	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	2.00	Call	Currency Future	4779	4792	4779	4792	0.00
14/08/2009	ZAAD On 14-September-09	2.00	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	3.50	Call	Currency Future	3279	3292	3279	3292	0.00
14/08/2009	ZAAD On 14-September-09	3.50	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	5.00	Call	Currency Future	1779	1792	1779	1792	0.00
14/08/2009	ZAAD On 14-September-09	5.00	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	4	5	4	5	0.00
14/08/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1225	1213	1225	1213	0.00
14/08/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	2722	2709	2722	2709	0.00
14/08/2009	ZAAD On 14-September-09	11.00	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 14-September-09	11.00	Put	Currency Future	4221	4209	4221	4209	0.00
14/08/2009	ZAAD On 14-September-09	12.50	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	12.50	Put	Currency Future	5721	5709	5721	5709	0.00
14/08/2009	ZAAD On 14-December-09	0.55	Call	Currency Future	6286	6305	6286	6305	0.00
14/08/2009	ZAAD On 14-December-09	0.55	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	2.05	Call	Currency Future	4786	4805	4786	4805	0.00
14/08/2009	ZAAD On 14-December-09	2.05	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	3.55	Call	Currency Future	3286	3305	3286	3305	0.00
14/08/2009	ZAAD On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	5.05	Call	Currency Future	1791	1809	1791	1809	0.00
14/08/2009	ZAAD On 14-December-09	5.05	Put	Currency Future	5	5	5	5	0.00
14/08/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	53	56	53	56	0.00
14/08/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	1267	1252	1267	1252	0.00
14/08/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	10	11	10	11	0.00
14/08/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	2724	2706	2724	2706	0.00
14/08/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	2	3	2	3	0.00
14/08/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	4216	4198	4216	4198	0.00
14/08/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	5715	5696	5715	5696	0.00
14/08/2009	ZAAD On 14-September-09	6.05	Call	Currency Future	738	750	738	750	0.00
14/08/2009	ZAAD On 14-September-09	6.05	Put	Currency Future	9	9	9	9	0.00
14/08/2009	ZAAD On 14-September-09	6.15	Call	Currency Future	642	655	642	655	0.00
14/08/2009	ZAAD On 14-September-09	6.15	Put	Currency Future	13	13	13	13	0.00
14/08/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	783	800	783	800	0.00
14/08/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	47	45	47	45	0.00
14/08/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	700	716	700	716	0.00
14/08/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	64	61	64	61	0.00
14/08/2009	ZAAD On 14-September-09	5.80	Call	Currency Future	982	995	982	995	0.00
14/08/2009	ZAAD On 14-September-09	5.80	Put	Currency Future	3	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 14-September-09	5.90	Call	Currency Future	884	896	884	896	0.00
14/08/2009	ZAAD On 14-September-09	5.90	Put	Currency Future	5	5	5	5	0.00
14/08/2009	ZAAD On 14-September-09	6.00	Call	Currency Future	786	799	786	799	0.00
14/08/2009	ZAAD On 14-September-09	6.00	Put	Currency Future	7	7	7	7	0.00
14/08/2009	ZAAD On 14-September-09	6.10	Call	Currency Future	690	702	690	702	0.00
14/08/2009	ZAAD On 14-September-09	6.10	Put	Currency Future	11	11	11	11	0.00
14/08/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	960	978	960	978	0.00
14/08/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	24	23	24	23	0.00
14/08/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	870	888	870	888	0.00
14/08/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	34	33	34	33	0.00
14/08/2009	ZAAD On 14-September-09	5.85	Call	Currency Future	933	945	933	945	0.00
14/08/2009	ZAAD On 14-September-09	5.85	Put	Currency Future	4	4	4	4	0.00
14/08/2009	ZAAD On 14-September-09	5.95	Call	Currency Future	835	847	835	847	0.00
14/08/2009	ZAAD On 14-September-09	5.95	Put	Currency Future	6	6	6	6	0.00
14/08/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	741	758	741	758	0.00
14/08/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	55	53	55	53	0.00
14/08/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	700	716	700	716	0.00
14/08/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	64	61	64	61	0.00
14/08/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	826	843	826	843	0.00
14/08/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	40	39	40	39	0.00
14/08/2009	ZAAD On 14-September-09	6.10	Call	Currency Future	690	702	690	702	0.00
14/08/2009	ZAAD On 14-September-09	6.10	Put	Currency Future	11	11	11	11	0.00
14/08/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	582	597	582	597	0.00
14/08/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	96	93	96	93	0.00
14/08/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	274	284	274	284	0.00
14/08/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	288	279	288	279	0.00
14/08/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	713	733	713	733	0.00
14/08/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	127	122	127	122	0.00
14/08/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	420	434	420	434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	334	324	334	324	0.00
14/08/2009	ZAAD On 15-March-10	7.00	Call	Currency Future	339	351	339	351	0.00
14/08/2009	ZAAD On 15-March-10	7.00	Put	Currency Future	453	440	453	440	0.00
14/08/2009	ZAAD On 15-March-10	7.10	Call	Currency Future	306	317	306	317	0.00
14/08/2009	ZAAD On 15-March-10	7.10	Put	Currency Future	520	507	520	507	0.00
14/08/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	786	806	786	806	0.00
14/08/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	100	96	100	96	0.00
14/08/2009	ZAAD On 15-March-10	6.15	Call	Currency Future	824	844	824	844	0.00
14/08/2009	ZAAD On 15-March-10	6.15	Put	Currency Future	88	84	88	84	0.00
14/08/2009	ZAAD On 15-March-10	6.25	Call	Currency Future	749	769	749	769	0.00
14/08/2009	ZAAD On 15-March-10	6.25	Put	Currency Future	113	108	113	108	0.00
14/08/2009	ZAAD On 15-March-10	6.35	Call	Currency Future	679	698	679	698	0.00
14/08/2009	ZAAD On 15-March-10	6.35	Put	Currency Future	143	137	143	137	0.00
14/08/2009	ZAAD On 14-September-09	5.95	Call	Currency Future	835	847	835	847	0.00
14/08/2009	ZAAD On 14-September-09	5.95	Put	Currency Future	6	6	6	6	0.00
14/08/2009	ZAAD On 15-March-10	6.05	Call	Currency Future	902	924	902	924	0.00
14/08/2009	ZAAD On 15-March-10	6.05	Put	Currency Future	66	63	66	63	0.00
14/08/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	915	932	915	932	0.00
14/08/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	29	28	29	28	0.00
14/08/2009	ZAAD On 15-March-10	6.00	Call	Currency Future	943	965	943	965	0.00
14/08/2009	ZAAD On 15-March-10	6.00	Put	Currency Future	57	55	57	55	0.00
14/08/2009	ZAAD On 15-March-10	6.10	Call	Currency Future	862	883	862	883	0.00
14/08/2009	ZAAD On 15-March-10	6.10	Put	Currency Future	76	73	76	73	0.00
14/08/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	786	806	786	806	0.00
14/08/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	100	96	100	96	0.00
14/08/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	713	733	713	733	0.00
14/08/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	127	122	127	122	0.00
14/08/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	420	434	420	434	0.00
14/08/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	334	324	334	324	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 14-September-09	2.30	Call	Currency Future	4479	4492	4479	4492	0.00
14/08/2009	ZAAD On 14-September-09	2.30	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	3.30	Call	Currency Future	3479	3491	3479	3491	0.00
14/08/2009	ZAAD On 14-September-09	3.30	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	4.30	Call	Currency Future	2479	2492	2479	2492	0.00
14/08/2009	ZAAD On 14-September-09	4.30	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	5.30	Call	Currency Future	1479	1492	1479	1492	0.00
14/08/2009	ZAAD On 14-September-09	5.30	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	8.30	Call	Currency Future	2	3	2	3	0.00
14/08/2009	ZAAD On 14-September-09	8.30	Put	Currency Future	1523	1511	1523	1511	0.00
14/08/2009	ZAAD On 14-September-09	10.30	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	10.30	Put	Currency Future	3521	3509	3521	3509	0.00
14/08/2009	ZAAD On 14-September-09	12.30	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	12.30	Put	Currency Future	5521	5509	5521	5509	0.00
14/08/2009	ZAAD On 14-September-09	14.30	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	14.30	Put	Currency Future	7521	7509	7521	7509	0.00
14/08/2009	ZAAD On 14-December-09	3.35	Call	Currency Future	3486	3505	3486	3505	0.00
14/08/2009	ZAAD On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	4.35	Call	Currency Future	2486	2505	2486	2505	0.00
14/08/2009	ZAAD On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	5	5	5	5	0.00
14/08/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	3518	3500	3518	3500	0.00
14/08/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	5515	5496	5515	5496	0.00
14/08/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	7514	7496	7514	7496	0.00
14/08/2009	ZAAD On 15-March-10	2.40	Call	Currency Future	4486	4510	4486	4510	0.00
14/08/2009	ZAAD On 15-March-10	2.40	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 15-March-10	3.40	Call	Currency Future	3486	3511	3486	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
14/08/2009	ZAAD On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 15-March-10	4.40	Call	Currency Future	2490	2514	2490	2514	0.00
14/08/2009	ZAAD On 15-March-10	4.40	Put	Currency Future	4	4	4	4	0.00
14/08/2009	ZAAD On 15-March-10	5.40	Call	Currency Future	1506	1529	1506	1529	0.00
14/08/2009	ZAAD On 15-March-10	5.40	Put	Currency Future	20	19	20	19	0.00
14/08/2009	ZAAD On 15-March-10	8.40	Call	Currency Future	98	102	98	102	0.00
14/08/2009	ZAAD On 15-March-10	8.40	Put	Currency Future	1612	1591	1612	1591	0.00
14/08/2009	ZAAD On 15-March-10	10.40	Call	Currency Future	14	14	14	14	0.00
14/08/2009	ZAAD On 15-March-10	10.40	Put	Currency Future	3528	3504	3528	3504	0.00
14/08/2009	ZAAD On 15-March-10	12.40	Call	Currency Future	4	4	4	4	0.00
14/08/2009	ZAAD On 15-March-10	12.40	Put	Currency Future	5518	5494	5518	5494	0.00
14/08/2009	ZAAD On 15-March-10	14.40	Call	Currency Future	2	2	2	2	0.00
14/08/2009	ZAAD On 15-March-10	14.40	Put	Currency Future	7516	7491	7516	7491	0.00
14/08/2009	ZAAD On 14-September-09	2.35	Call	Currency Future	4429	4442	4429	4442	0.00
14/08/2009	ZAAD On 14-September-09	2.35	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	3.35	Call	Currency Future	3429	3442	3429	3442	0.00
14/08/2009	ZAAD On 14-September-09	3.35	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	4.35	Call	Currency Future	2429	2442	2429	2442	0.00
14/08/2009	ZAAD On 14-September-09	4.35	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	5.35	Call	Currency Future	1429	1442	1429	1442	0.00
14/08/2009	ZAAD On 14-September-09	5.35	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	8.35	Call	Currency Future	2	2	2	2	0.00
14/08/2009	ZAAD On 14-September-09	8.35	Put	Currency Future	1573	1561	1573	1561	0.00
14/08/2009	ZAAD On 14-September-09	10.35	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	10.35	Put	Currency Future	3571	3559	3571	3559	0.00
14/08/2009	ZAAD On 14-September-09	12.35	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	12.35	Put	Currency Future	5571	5559	5571	5559	0.00
14/08/2009	ZAAD On 14-September-09	14.35	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	14.35	Put	Currency Future	7571	7559	7571	7559	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 14-December-09	2.45	Call	Currency Future	4386	4405	4386	4405	0.00
14/08/2009	ZAAD On 14-December-09	2.45	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	3.45	Call	Currency Future	3386	3405	3386	3405	0.00
14/08/2009	ZAAD On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	4.45	Call	Currency Future	2386	2405	2386	2405	0.00
14/08/2009	ZAAD On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	5.45	Call	Currency Future	1396	1414	1396	1414	0.00
14/08/2009	ZAAD On 14-December-09	5.45	Put	Currency Future	10	9	10	9	0.00
14/08/2009	ZAAD On 14-December-09	8.45	Call	Currency Future	34	37	34	37	0.00
14/08/2009	ZAAD On 14-December-09	8.45	Put	Currency Future	1648	1632	1648	1632	0.00
14/08/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	4	4	4	4	0.00
14/08/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	3618	3600	3618	3600	0.00
14/08/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	5615	5596	5615	5596	0.00
14/08/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	7614	7596	7614	7596	0.00
14/08/2009	ZAAD On 15-March-10	2.50	Call	Currency Future	4386	4410	4386	4410	0.00
14/08/2009	ZAAD On 15-March-10	2.50	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 15-March-10	3.50	Call	Currency Future	3387	3411	3387	3411	0.00
14/08/2009	ZAAD On 15-March-10	3.50	Put	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 15-March-10	4.50	Call	Currency Future	2391	2415	2391	2415	0.00
14/08/2009	ZAAD On 15-March-10	4.50	Put	Currency Future	5	5	5	5	0.00
14/08/2009	ZAAD On 15-March-10	5.50	Call	Currency Future	1409	1432	1409	1432	0.00
14/08/2009	ZAAD On 15-March-10	5.50	Put	Currency Future	23	22	23	22	0.00
14/08/2009	ZAAD On 15-March-10	8.50	Call	Currency Future	91	95	91	95	0.00
14/08/2009	ZAAD On 15-March-10	8.50	Put	Currency Future	1705	1684	1705	1684	0.00
14/08/2009	ZAAD On 15-March-10	10.50	Call	Currency Future	12	13	12	13	0.00
14/08/2009	ZAAD On 15-March-10	10.50	Put	Currency Future	3626	3602	3626	3602	0.00
14/08/2009	ZAAD On 15-March-10	12.50	Call	Currency Future	4	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 15-March-10	12.50	Put	Currency Future	5618	5593	5618	5593	0.00
14/08/2009	ZAAD On 15-March-10	14.50	Call	Currency Future	1	2	1	2	0.00
14/08/2009	ZAAD On 15-March-10	14.50	Put	Currency Future	7615	7591	7615	7591	0.00
14/08/2009	ZAAD On 14-September-09	2.40	Call	Currency Future	4379	4392	4379	4392	0.00
14/08/2009	ZAAD On 14-September-09	2.40	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	3.40	Call	Currency Future	3379	3391	3379	3391	0.00
14/08/2009	ZAAD On 14-September-09	3.40	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	4.40	Call	Currency Future	2379	2392	2379	2392	0.00
14/08/2009	ZAAD On 14-September-09	4.40	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	5.40	Call	Currency Future	1380	1392	1380	1392	0.00
14/08/2009	ZAAD On 14-September-09	5.40	Put	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-September-09	8.40	Call	Currency Future	2	2	2	2	0.00
14/08/2009	ZAAD On 14-September-09	8.40	Put	Currency Future	1623	1611	1623	1611	0.00
14/08/2009	ZAAD On 14-September-09	10.40	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	10.40	Put	Currency Future	3621	3609	3621	3609	0.00
14/08/2009	ZAAD On 14-September-09	12.40	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	12.40	Put	Currency Future	5621	5609	5621	5609	0.00
14/08/2009	ZAAD On 14-September-09	14.40	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	14.40	Put	Currency Future	7621	7609	7621	7609	0.00
14/08/2009	ZAAD On 15-March-10	2.55	Call	Currency Future	4336	4360	4336	4360	0.00
14/08/2009	ZAAD On 15-March-10	2.55	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 15-March-10	3.55	Call	Currency Future	3337	3361	3337	3361	0.00
14/08/2009	ZAAD On 15-March-10	3.55	Put	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 15-March-10	4.55	Call	Currency Future	2341	2366	2341	2366	0.00
14/08/2009	ZAAD On 15-March-10	4.55	Put	Currency Future	5	5	5	5	0.00
14/08/2009	ZAAD On 15-March-10	5.55	Call	Currency Future	1361	1384	1361	1384	0.00
14/08/2009	ZAAD On 15-March-10	5.55	Put	Currency Future	25	24	25	24	0.00
14/08/2009	ZAAD On 15-March-10	8.55	Call	Currency Future	88	91	88	91	0.00
14/08/2009	ZAAD On 15-March-10	8.55	Put	Currency Future	1752	1731	1752	1731	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 15-March-10	10.55	Call	Currency Future	12	12	12	12	0.00
14/08/2009	ZAAD On 15-March-10	10.55	Put	Currency Future	3676	3652	3676	3652	0.00
14/08/2009	ZAAD On 15-March-10	12.55	Call	Currency Future	3	4	3	4	0.00
14/08/2009	ZAAD On 15-March-10	12.55	Put	Currency Future	5667	5643	5667	5643	0.00
14/08/2009	ZAAD On 15-March-10	14.55	Call	Currency Future	1	2	1	2	0.00
14/08/2009	ZAAD On 15-March-10	14.55	Put	Currency Future	7665	7641	7665	7641	0.00
14/08/2009	ZAAD On 14-September-09	2.45	Call	Currency Future	4329	4342	4329	4342	0.00
14/08/2009	ZAAD On 14-September-09	2.45	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	3.45	Call	Currency Future	3329	3342	3329	3342	0.00
14/08/2009	ZAAD On 14-September-09	3.45	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	4.45	Call	Currency Future	2329	2342	2329	2342	0.00
14/08/2009	ZAAD On 14-September-09	4.45	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	5.45	Call	Currency Future	1330	1342	1330	1342	0.00
14/08/2009	ZAAD On 14-September-09	5.45	Put	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-September-09	8.45	Call	Currency Future	2	2	2	2	0.00
14/08/2009	ZAAD On 14-September-09	8.45	Put	Currency Future	1673	1660	1673	1660	0.00
14/08/2009	ZAAD On 14-September-09	10.45	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	10.45	Put	Currency Future	3671	3659	3671	3659	0.00
14/08/2009	ZAAD On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	12.45	Put	Currency Future	5671	5659	5671	5659	0.00
14/08/2009	ZAAD On 14-September-09	14.45	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	14.45	Put	Currency Future	7671	7659	7671	7659	0.00
14/08/2009	ZAAD On 14-December-09	2.50	Call	Currency Future	4336	4355	4336	4355	0.00
14/08/2009	ZAAD On 14-December-09	2.50	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	3336	3355	3336	3355	0.00
14/08/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	2336	2355	2336	2355	0.00
14/08/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	1347	1365	1347	1365	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	11	10	11	10	0.00
14/08/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	33	35	33	35	0.00
14/08/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	1697	1680	1697	1680	0.00
14/08/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	4	4	4	4	0.00
14/08/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	3668	3649	3668	3649	0.00
14/08/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	5665	5646	5665	5646	0.00
14/08/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	7664	7646	7664	7646	0.00
14/08/2009	ZAAD On 14-September-09	10.45	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	10.45	Put	Currency Future	3671	3659	3671	3659	0.00
14/08/2009	ZAAD On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	12.45	Put	Currency Future	5671	5659	5671	5659	0.00
14/08/2009	ZAAD On 14-September-09	14.45	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	14.45	Put	Currency Future	7671	7659	7671	7659	0.00
14/08/2009	ZAAD On 15-March-10	2.60	Call	Currency Future	4286	4310	4286	4310	0.00
14/08/2009	ZAAD On 15-March-10	2.60	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 15-March-10	3.60	Call	Currency Future	3287	3311	3287	3311	0.00
14/08/2009	ZAAD On 15-March-10	3.60	Put	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 15-March-10	4.60	Call	Currency Future	2292	2316	2292	2316	0.00
14/08/2009	ZAAD On 15-March-10	4.60	Put	Currency Future	6	6	6	6	0.00
14/08/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1313	1336	1313	1336	0.00
14/08/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	27	26	27	26	0.00
14/08/2009	ZAAD On 15-March-10	8.60	Call	Currency Future	85	88	85	88	0.00
14/08/2009	ZAAD On 15-March-10	8.60	Put	Currency Future	1799	1778	1799	1778	0.00
14/08/2009	ZAAD On 15-March-10	10.60	Call	Currency Future	11	11	11	11	0.00
14/08/2009	ZAAD On 15-March-10	10.60	Put	Currency Future	3725	3701	3725	3701	0.00
14/08/2009	ZAAD On 15-March-10	12.60	Call	Currency Future	3	4	3	4	0.00
14/08/2009	ZAAD On 15-March-10	12.60	Put	Currency Future	5717	5693	5717	5693	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 15-March-10	14.60	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 15-March-10	14.60	Put	Currency Future	7715	7691	7715	7691	0.00
14/08/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1313	1336	1313	1336	0.00
14/08/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	27	26	27	26	0.00
14/08/2009	ZAAD On 14-September-09	2.50	Call	Currency Future	4279	4292	4279	4292	0.00
14/08/2009	ZAAD On 14-September-09	2.50	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	4.50	Call	Currency Future	2279	2292	2279	2292	0.00
14/08/2009	ZAAD On 14-September-09	4.50	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	5.50	Call	Currency Future	1280	1292	1280	1292	0.00
14/08/2009	ZAAD On 14-September-09	5.50	Put	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	2	2	2	2	0.00
14/08/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1723	1710	1723	1710	0.00
14/08/2009	ZAAD On 14-September-09	10.50	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	10.50	Put	Currency Future	3721	3709	3721	3709	0.00
14/08/2009	ZAAD On 14-September-09	14.50	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	14.50	Put	Currency Future	7721	7709	7721	7709	0.00
14/08/2009	ZAAD On 14-December-09	2.55	Call	Currency Future	4286	4305	4286	4305	0.00
14/08/2009	ZAAD On 14-December-09	2.55	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	2286	2305	2286	2305	0.00
14/08/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	1298	1316	1298	1316	0.00
14/08/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	12	11	12	11	0.00
14/08/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	31	33	31	33	0.00
14/08/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	1745	1728	1745	1728	0.00
14/08/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	4	4	4	4	0.00
14/08/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	3718	3699	3718	3699	0.00
14/08/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	7714	7696	7714	7696	0.00
14/08/2009	ZAAD On 14-September-09	2.55	Call	Currency Future	4229	4242	4229	4242	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 14-September-09	2.55	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	4.55	Call	Currency Future	2229	2242	2229	2242	0.00
14/08/2009	ZAAD On 14-September-09	4.55	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	5.55	Call	Currency Future	1230	1243	1230	1243	0.00
14/08/2009	ZAAD On 14-September-09	5.55	Put	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-September-09	8.55	Call	Currency Future	2	2	2	2	0.00
14/08/2009	ZAAD On 14-September-09	8.55	Put	Currency Future	1773	1760	1773	1760	0.00
14/08/2009	ZAAD On 14-September-09	10.55	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	10.55	Put	Currency Future	3771	3759	3771	3759	0.00
14/08/2009	ZAAD On 14-September-09	14.55	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	14.55	Put	Currency Future	7771	7759	7771	7759	0.00
14/08/2009	ZAAD On 14-December-09	2.60	Call	Currency Future	4236	4255	4236	4255	0.00
14/08/2009	ZAAD On 14-December-09	2.60	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	2237	2255	2237	2255	0.00
14/08/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	1249	1267	1249	1267	0.00
14/08/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	13	12	13	12	0.00
14/08/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	30	32	30	32	0.00
14/08/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	1794	1777	1794	1777	0.00
14/08/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	4	4	4	4	0.00
14/08/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	3767	3749	3767	3749	0.00
14/08/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	7764	7746	7764	7746	0.00
14/08/2009	ZAAD On 15-March-10	2.70	Call	Currency Future	4186	4210	4186	4210	0.00
14/08/2009	ZAAD On 15-March-10	2.70	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 15-March-10	3.70	Call	Currency Future	3187	3211	3187	3211	0.00
14/08/2009	ZAAD On 15-March-10	3.70	Put	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 15-March-10	4.70	Call	Currency Future	2193	2217	2193	2217	0.00
14/08/2009	ZAAD On 15-March-10	4.70	Put	Currency Future	7	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 15-March-10	5.70	Call	Currency Future	1217	1240	1217	1240	0.00
14/08/2009	ZAAD On 15-March-10	5.70	Put	Currency Future	31	30	31	30	0.00
14/08/2009	ZAAD On 15-March-10	8.70	Call	Currency Future	79	83	79	83	0.00
14/08/2009	ZAAD On 15-March-10	8.70	Put	Currency Future	1893	1872	1893	1872	0.00
14/08/2009	ZAAD On 15-March-10	10.70	Call	Currency Future	10	10	10	10	0.00
14/08/2009	ZAAD On 15-March-10	10.70	Put	Currency Future	3824	3800	3824	3800	0.00
14/08/2009	ZAAD On 15-March-10	12.70	Call	Currency Future	3	3	3	3	0.00
14/08/2009	ZAAD On 15-March-10	12.70	Put	Currency Future	5817	5793	5817	5793	0.00
14/08/2009	ZAAD On 15-March-10	14.70	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 15-March-10	14.70	Put	Currency Future	7815	7791	7815	7791	0.00
14/08/2009	ZAAD On 14-September-09	2.60	Call	Currency Future	4179	4192	4179	4192	0.00
14/08/2009	ZAAD On 14-September-09	2.60	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	3.60	Call	Currency Future	3179	3192	3179	3192	0.00
14/08/2009	ZAAD On 14-September-09	3.60	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	4.60	Call	Currency Future	2179	2192	2179	2192	0.00
14/08/2009	ZAAD On 14-September-09	4.60	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	5.60	Call	Currency Future	1180	1193	1180	1193	0.00
14/08/2009	ZAAD On 14-September-09	5.60	Put	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-September-09	8.60	Call	Currency Future	1	2	1	2	0.00
14/08/2009	ZAAD On 14-September-09	8.60	Put	Currency Future	1822	1810	1822	1810	0.00
14/08/2009	ZAAD On 14-September-09	10.60	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	10.60	Put	Currency Future	3821	3809	3821	3809	0.00
14/08/2009	ZAAD On 14-September-09	12.60	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	12.60	Put	Currency Future	5821	5809	5821	5809	0.00
14/08/2009	ZAAD On 14-September-09	14.60	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	14.60	Put	Currency Future	7821	7809	7821	7809	0.00
14/08/2009	ZAAD On 14-December-09	2.65	Call	Currency Future	4186	4205	4186	4205	0.00
14/08/2009	ZAAD On 14-December-09	2.65	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	3.65	Call	Currency Future	3186	3205	3186	3205	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	2187	2206	2187	2206	0.00
14/08/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	1200	1218	1200	1218	0.00
14/08/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	14	13	14	13	0.00
14/08/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	28	30	28	30	0.00
14/08/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	1842	1825	1842	1825	0.00
14/08/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	3	4	3	4	0.00
14/08/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	3817	3799	3817	3799	0.00
14/08/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	5815	5796	5815	5796	0.00
14/08/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	7814	7796	7814	7796	0.00
14/08/2009	ZAAD On 15-March-10	2.65	Call	Currency Future	4236	4260	4236	4260	0.00
14/08/2009	ZAAD On 15-March-10	2.65	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 15-March-10	3.65	Call	Currency Future	3237	3261	3237	3261	0.00
14/08/2009	ZAAD On 15-March-10	3.65	Put	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 15-March-10	4.65	Call	Currency Future	2242	2267	2242	2267	0.00
14/08/2009	ZAAD On 15-March-10	4.65	Put	Currency Future	6	6	6	6	0.00
14/08/2009	ZAAD On 15-March-10	5.65	Call	Currency Future	1265	1288	1265	1288	0.00
14/08/2009	ZAAD On 15-March-10	5.65	Put	Currency Future	29	28	29	28	0.00
14/08/2009	ZAAD On 15-March-10	8.65	Call	Currency Future	82	85	82	85	0.00
14/08/2009	ZAAD On 15-March-10	8.65	Put	Currency Future	1846	1825	1846	1825	0.00
14/08/2009	ZAAD On 15-March-10	10.65	Call	Currency Future	10	11	10	11	0.00
14/08/2009	ZAAD On 15-March-10	10.65	Put	Currency Future	3774	3750	3774	3750	0.00
14/08/2009	ZAAD On 15-March-10	12.65	Call	Currency Future	3	3	3	3	0.00
14/08/2009	ZAAD On 15-March-10	12.65	Put	Currency Future	5767	5743	5767	5743	0.00
14/08/2009	ZAAD On 15-March-10	14.65	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 15-March-10	14.65	Put	Currency Future	7765	7741	7765	7741	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 14-December-09	2.40	Call	Currency Future	4436	4455	4436	4455	0.00
14/08/2009	ZAAD On 14-December-09	2.40	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	3.40	Call	Currency Future	3436	3455	3436	3455	0.00
14/08/2009	ZAAD On 14-December-09	3.40	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	4.40	Call	Currency Future	2436	2455	2436	2455	0.00
14/08/2009	ZAAD On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	5.40	Call	Currency Future	1445	1463	1445	1463	0.00
14/08/2009	ZAAD On 14-December-09	5.40	Put	Currency Future	9	9	9	9	0.00
14/08/2009	ZAAD On 14-December-09	8.40	Call	Currency Future	36	39	36	39	0.00
14/08/2009	ZAAD On 14-December-09	8.40	Put	Currency Future	1600	1584	1600	1584	0.00
14/08/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	4	5	4	5	0.00
14/08/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	3568	3550	3568	3550	0.00
14/08/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	5565	5546	5565	5546	0.00
14/08/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	7564	7546	7564	7546	0.00
14/08/2009	ZAAD On 15-March-10	2.45	Call	Currency Future	4436	4460	4436	4460	0.00
14/08/2009	ZAAD On 15-March-10	2.45	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 15-March-10	3.45	Call	Currency Future	3437	3461	3437	3461	0.00
14/08/2009	ZAAD On 15-March-10	3.45	Put	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 15-March-10	4.45	Call	Currency Future	2441	2465	2441	2465	0.00
14/08/2009	ZAAD On 15-March-10	4.45	Put	Currency Future	5	5	5	5	0.00
14/08/2009	ZAAD On 15-March-10	5.45	Call	Currency Future	1457	1481	1457	1481	0.00
14/08/2009	ZAAD On 15-March-10	5.45	Put	Currency Future	21	21	21	21	0.00
14/08/2009	ZAAD On 15-March-10	8.45	Call	Currency Future	94	98	94	98	0.00
14/08/2009	ZAAD On 15-March-10	8.45	Put	Currency Future	1658	1638	1658	1638	0.00
14/08/2009	ZAAD On 15-March-10	10.45	Call	Currency Future	13	13	13	13	0.00
14/08/2009	ZAAD On 15-March-10	10.45	Put	Currency Future	3577	3553	3577	3553	0.00
14/08/2009	ZAAD On 15-March-10	12.45	Call	Currency Future	4	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 15-March-10	12.45	Put	Currency Future	5568	5543	5568	5543	0.00
14/08/2009	ZAAD On 15-March-10	14.45	Call	Currency Future	1	2	1	2	0.00
14/08/2009	ZAAD On 15-March-10	14.45	Put	Currency Future	7565	7541	7565	7541	0.00
14/08/2009	ZAAD On 14-December-09	2.70	Call	Currency Future	4136	4155	4136	4155	0.00
14/08/2009	ZAAD On 14-December-09	2.70	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	3.70	Call	Currency Future	3136	3155	3136	3155	0.00
14/08/2009	ZAAD On 14-December-09	3.70	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	4.70	Call	Currency Future	2137	2156	2137	2156	0.00
14/08/2009	ZAAD On 14-December-09	4.70	Put	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-December-09	5.70	Call	Currency Future	1151	1169	1151	1169	0.00
14/08/2009	ZAAD On 14-December-09	5.70	Put	Currency Future	15	15	15	15	0.00
14/08/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	27	29	27	29	0.00
14/08/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	1891	1874	1891	1874	0.00
14/08/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	3	3	3	3	0.00
14/08/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	3867	3849	3867	3849	0.00
14/08/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	5865	5846	5865	5846	0.00
14/08/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	7864	7846	7864	7846	0.00
14/08/2009	ZAAD On 15-March-10	2.75	Call	Currency Future	4136	4160	4136	4160	0.00
14/08/2009	ZAAD On 15-March-10	2.75	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 15-March-10	3.75	Call	Currency Future	3137	3161	3137	3161	0.00
14/08/2009	ZAAD On 15-March-10	3.75	Put	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 15-March-10	4.75	Call	Currency Future	2144	2168	2144	2168	0.00
14/08/2009	ZAAD On 15-March-10	4.75	Put	Currency Future	8	7	8	7	0.00
14/08/2009	ZAAD On 15-March-10	5.75	Call	Currency Future	1169	1192	1169	1192	0.00
14/08/2009	ZAAD On 15-March-10	5.75	Put	Currency Future	33	32	33	32	0.00
14/08/2009	ZAAD On 15-March-10	8.75	Call	Currency Future	77	80	77	80	0.00
14/08/2009	ZAAD On 15-March-10	8.75	Put	Currency Future	1941	1920	1941	1920	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 15-March-10	10.75	Call	Currency Future	9	10	9	10	0.00
14/08/2009	ZAAD On 15-March-10	10.75	Put	Currency Future	3873	3849	3873	3849	0.00
14/08/2009	ZAAD On 15-March-10	12.75	Call	Currency Future	3	3	3	3	0.00
14/08/2009	ZAAD On 15-March-10	12.75	Put	Currency Future	5867	5843	5867	5843	0.00
14/08/2009	ZAAD On 15-March-10	14.75	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 15-March-10	14.75	Put	Currency Future	7865	7841	7865	7841	0.00
14/08/2009	ZAAD On 14-September-09	2.70	Call	Currency Future	4079	4092	4079	4092	0.00
14/08/2009	ZAAD On 14-September-09	2.70	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	3.70	Call	Currency Future	3079	3092	3079	3092	0.00
14/08/2009	ZAAD On 14-September-09	3.70	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	4.70	Call	Currency Future	2079	2092	2079	2092	0.00
14/08/2009	ZAAD On 14-September-09	4.70	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	5.70	Call	Currency Future	1081	1094	1081	1094	0.00
14/08/2009	ZAAD On 14-September-09	5.70	Put	Currency Future	2	2	2	2	0.00
14/08/2009	ZAAD On 14-September-09	8.70	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-September-09	8.70	Put	Currency Future	1922	1910	1922	1910	0.00
14/08/2009	ZAAD On 14-September-09	10.70	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	10.70	Put	Currency Future	3921	3909	3921	3909	0.00
14/08/2009	ZAAD On 14-September-09	12.70	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	12.70	Put	Currency Future	5921	5909	5921	5909	0.00
14/08/2009	ZAAD On 14-September-09	14.70	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	14.70	Put	Currency Future	7921	7909	7921	7909	0.00
14/08/2009	ZAAD On 14-December-09	2.75	Call	Currency Future	4086	4105	4086	4105	0.00
14/08/2009	ZAAD On 14-December-09	2.75	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	3086	3105	3086	3105	0.00
14/08/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	4.75	Call	Currency Future	2088	2106	2088	2106	0.00
14/08/2009	ZAAD On 14-December-09	4.75	Put	Currency Future	2	2	2	2	0.00
14/08/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	1103	1121	1103	1121	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	17	16	17	16	0.00
14/08/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	26	28	26	28	0.00
14/08/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	1940	1923	1940	1923	0.00
14/08/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	3	3	3	3	0.00
14/08/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	3917	3899	3917	3899	0.00
14/08/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	5915	5896	5915	5896	0.00
14/08/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	7914	7896	7914	7896	0.00
14/08/2009	ZAAD On 15-March-10	2.85	Call	Currency Future	4036	4060	4036	4060	0.00
14/08/2009	ZAAD On 15-March-10	2.85	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 15-March-10	3.85	Call	Currency Future	3038	3062	3038	3062	0.00
14/08/2009	ZAAD On 15-March-10	3.85	Put	Currency Future	2	2	2	2	0.00
14/08/2009	ZAAD On 15-March-10	4.85	Call	Currency Future	2045	2069	2045	2069	0.00
14/08/2009	ZAAD On 15-March-10	4.85	Put	Currency Future	9	9	9	9	0.00
14/08/2009	ZAAD On 15-March-10	5.85	Call	Currency Future	1075	1097	1075	1097	0.00
14/08/2009	ZAAD On 15-March-10	5.85	Put	Currency Future	39	37	39	37	0.00
14/08/2009	ZAAD On 15-March-10	8.85	Call	Currency Future	72	75	72	75	0.00
14/08/2009	ZAAD On 15-March-10	8.85	Put	Currency Future	2036	2015	2036	2015	0.00
14/08/2009	ZAAD On 15-March-10	10.85	Call	Currency Future	8	9	8	9	0.00
14/08/2009	ZAAD On 15-March-10	10.85	Put	Currency Future	3972	3948	3972	3948	0.00
14/08/2009	ZAAD On 15-March-10	12.85	Call	Currency Future	3	3	3	3	0.00
14/08/2009	ZAAD On 15-March-10	12.85	Put	Currency Future	5967	5943	5967	5943	0.00
14/08/2009	ZAAD On 15-March-10	14.85	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 15-March-10	14.85	Put	Currency Future	7965	7941	7965	7941	0.00
14/08/2009	ZAAD On 14-September-09	2.80	Call	Currency Future	3979	3991	3979	3991	0.00
14/08/2009	ZAAD On 14-September-09	2.80	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	3.80	Call	Currency Future	2979	2992	2979	2992	0.00
14/08/2009	ZAAD On 14-September-09	3.80	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 14-September-09	4.80	Call	Currency Future	1979	1992	1979	1992	0.00
14/08/2009	ZAAD On 14-September-09	4.80	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	8.80	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-September-09	8.80	Put	Currency Future	2022	2010	2022	2010	0.00
14/08/2009	ZAAD On 14-September-09	10.80	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	10.80	Put	Currency Future	4021	4009	4021	4009	0.00
14/08/2009	ZAAD On 14-September-09	12.80	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	12.80	Put	Currency Future	6021	6009	6021	6009	0.00
14/08/2009	ZAAD On 14-September-09	14.80	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	14.80	Put	Currency Future	8021	8009	8021	8009	0.00
14/08/2009	ZAAD On 14-December-09	2.90	Call	Currency Future	3936	3955	3936	3955	0.00
14/08/2009	ZAAD On 14-December-09	2.90	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	3.90	Call	Currency Future	2936	2955	2936	2955	0.00
14/08/2009	ZAAD On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	1940	1958	1940	1958	0.00
14/08/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	4	4	4	4	0.00
14/08/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	22	24	22	24	0.00
14/08/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	2086	2069	2086	2069	0.00
14/08/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	3	3	3	3	0.00
14/08/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	4067	4048	4067	4048	0.00
14/08/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	6065	6046	6065	6046	0.00
14/08/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	8064	8046	8064	8046	0.00
14/08/2009	ZAAD On 15-March-10	2.95	Call	Currency Future	3936	3960	3936	3960	0.00
14/08/2009	ZAAD On 15-March-10	2.95	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 15-March-10	3.95	Call	Currency Future	2938	2962	2938	2962	0.00
14/08/2009	ZAAD On 15-March-10	3.95	Put	Currency Future	2	2	2	2	0.00
14/08/2009	ZAAD On 15-March-10	4.95	Call	Currency Future	1946	1970	1946	1970	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 15-March-10	4.95	Put	Currency Future	10	10	10	10	0.00
14/08/2009	ZAAD On 15-March-10	5.95	Call	Currency Future	985	1007	985	1007	0.00
14/08/2009	ZAAD On 15-March-10	5.95	Put	Currency Future	49	47	49	47	0.00
14/08/2009	ZAAD On 15-March-10	8.95	Call	Currency Future	66	69	66	69	0.00
14/08/2009	ZAAD On 15-March-10	8.95	Put	Currency Future	2130	2109	2130	2109	0.00
14/08/2009	ZAAD On 15-March-10	10.95	Call	Currency Future	8	8	8	8	0.00
14/08/2009	ZAAD On 15-March-10	10.95	Put	Currency Future	4072	4048	4072	4048	0.00
14/08/2009	ZAAD On 15-March-10	12.95	Call	Currency Future	3	3	3	3	0.00
14/08/2009	ZAAD On 15-March-10	12.95	Put	Currency Future	6067	6043	6067	6043	0.00
14/08/2009	ZAAD On 15-March-10	14.95	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 15-March-10	14.95	Put	Currency Future	8065	8041	8065	8041	0.00
14/08/2009	ZAAD On 14-September-09	2.75	Call	Currency Future	4029	4042	4029	4042	0.00
14/08/2009	ZAAD On 14-September-09	2.75	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	4.75	Call	Currency Future	2029	2042	2029	2042	0.00
14/08/2009	ZAAD On 14-September-09	4.75	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	5.75	Call	Currency Future	1032	1044	1032	1044	0.00
14/08/2009	ZAAD On 14-September-09	5.75	Put	Currency Future	3	3	3	3	0.00
14/08/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	1972	1960	1972	1960	0.00
14/08/2009	ZAAD On 14-September-09	10.75	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	10.75	Put	Currency Future	3971	3959	3971	3959	0.00
14/08/2009	ZAAD On 14-September-09	14.75	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-September-09	14.75	Put	Currency Future	7971	7959	7971	7959	0.00
14/08/2009	ZAAD On 14-December-09	2.80	Call	Currency Future	4036	4055	4036	4055	0.00
14/08/2009	ZAAD On 14-December-09	2.80	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	3.80	Call	Currency Future	3036	3055	3036	3055	0.00
14/08/2009	ZAAD On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	4.80	Call	Currency Future	2039	2057	2039	2057	0.00
14/08/2009	ZAAD On 14-December-09	4.80	Put	Currency Future	2	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	1054	1072	1054	1072	0.00
14/08/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	18	18	18	18	0.00
14/08/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	25	26	25	26	0.00
14/08/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	1989	1972	1989	1972	0.00
14/08/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	3	3	3	3	0.00
14/08/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	3967	3948	3967	3948	0.00
14/08/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	5965	5946	5965	5946	0.00
14/08/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	7964	7946	7964	7946	0.00
14/08/2009	ZAAD On 14-December-09	2.85	Call	Currency Future	3986	4005	3986	4005	0.00
14/08/2009	ZAAD On 14-December-09	2.85	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	4.85	Call	Currency Future	1989	2008	1989	2008	0.00
14/08/2009	ZAAD On 14-December-09	4.85	Put	Currency Future	3	3	3	3	0.00
14/08/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	1006	1024	1006	1024	0.00
14/08/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	20	19	20	19	0.00
14/08/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	24	25	24	25	0.00
14/08/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	2038	2021	2038	2021	0.00
14/08/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	3	3	3	3	0.00
14/08/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	4017	3998	4017	3998	0.00
14/08/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	8014	7996	8014	7996	0.00
14/08/2009	ZAAD On 15-March-10	2.90	Call	Currency Future	3986	4010	3986	4010	0.00
14/08/2009	ZAAD On 15-March-10	2.90	Put	Currency Future	0	0	0	0	0.00
14/08/2009	ZAAD On 15-March-10	3.90	Call	Currency Future	2988	3012	2988	3012	0.00
14/08/2009	ZAAD On 15-March-10	3.90	Put	Currency Future	2	2	2	2	0.00
14/08/2009	ZAAD On 15-March-10	4.90	Call	Currency Future	1996	2020	1996	2020	0.00
14/08/2009	ZAAD On 15-March-10	4.90	Put	Currency Future	10	9	10	9	0.00
14/08/2009	ZAAD On 15-March-10	5.90	Call	Currency Future	1028	1050	1028	1050	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2009	ZAAD On 15-March-10	5.90	Put	Currency Future	42	40	42	40	0.00
14/08/2009	ZAAD On 15-March-10	8.90	Call	Currency Future	70	73	70	73	0.00
14/08/2009	ZAAD On 15-March-10	8.90	Put	Currency Future	2084	2063	2084	2063	0.00
14/08/2009	ZAAD On 15-March-10	10.90	Call	Currency Future	8	8	8	8	0.00
14/08/2009	ZAAD On 15-March-10	10.90	Put	Currency Future	4022	3998	4022	3998	0.00
14/08/2009	ZAAD On 15-March-10	12.90	Call	Currency Future	3	3	3	3	0.00
14/08/2009	ZAAD On 15-March-10	12.90	Put	Currency Future	6017	5993	6017	5993	0.00
14/08/2009	ZAAD On 15-March-10	14.90	Call	Currency Future	1	1	1	1	0.00
14/08/2009	ZAAD On 15-March-10	14.90	Put	Currency Future	8015	7991	8015	7991	0.00