



Derivatives Weekly Statistics Report

From 2009/08/17 To 2009/08/20

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 15-March-10			Currency Future	8.2100	8.3489	8.2134	8.3489	2848.00
20/08/2009	\$ / R On 14-June-10			Currency Future	8.3400	8.4765	8.3390	8.4765	360.00
20/08/2009	\$ / R On 14-September-09			Currency Future	7.9500	8.0860	7.9538	8.0860	270760.00
20/08/2009	\$ / R On 14-December-09			Currency Future	8.0900	8.2191	8.0859	8.2191	85424.00
20/08/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	820	915	820	915	0.00
20/08/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	256	216	256	216	0.00
20/08/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	481	543	481	543	0.00
20/08/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	617	544	617	544	0.00
20/08/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	205	232	205	232	0.00
20/08/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1642	1533	1642	1533	0.00
20/08/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	274	303	274	303	0.00
20/08/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	1935	1827	1935	1827	0.00
20/08/2009	\$ / R On 14-June-10	7.60	Call	Currency Future	1019	1118	1019	1118	0.00
20/08/2009	\$ / R On 14-June-10	7.60	Put	Currency Future	280	241	280	241	0.00
20/08/2009	\$ / R On 14-June-10	8.40	Call	Currency Future	627	695	627	695	0.00
20/08/2009	\$ / R On 14-June-10	8.40	Put	Currency Future	688	619	688	619	0.00
20/08/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	592	656	592	656	0.00
20/08/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	753	679	753	679	0.00
20/08/2009	\$ / R On 14-September-09	7.85	Call	Currency Future	229	321	229	321	0.00
20/08/2009	\$ / R On 14-September-09	7.85	Put	Currency Future	125	85	125	85	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-September-09	8.10	Call	Currency Future	115	175	115	175	0.00
20/08/2009	\$ / R On 14-September-09	8.10	Put	Currency Future	261	189	261	189	0.00
20/08/2009	\$ / R On 14-September-09	8.20	Call	Currency Future	87	137	87	137	110.00
20/08/2009	\$ / R On 14-September-09	8.20	Put	Currency Future	333	251	333	251	110.00
20/08/2009	\$ / R On 14-September-09	8.60	Call	Currency Future	27	51	27	51	0.00
20/08/2009	\$ / R On 14-September-09	8.60	Put	Currency Future	673	565	673	565	0.00
20/08/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	594	688	594	688	0.00
20/08/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	208	169	208	169	0.00
20/08/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	345	407	345	407	87.00
20/08/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	459	387	459	387	0.00
20/08/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	328	387	328	387	0.00
20/08/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	492	418	492	418	0.00
20/08/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	132	156	132	156	0.00
20/08/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1246	1137	1246	1137	0.00
20/08/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	448	506	448	506	0.00
20/08/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	684	607	684	607	0.00
20/08/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	559	620	559	620	0.00
20/08/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	820	743	820	743	0.00
20/08/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	296	350	296	350	50.00
20/08/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	560	481	560	481	0.00
20/08/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	464	524	464	524	0.00
20/08/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	650	575	650	575	0.00
20/08/2009	\$ / R On 14-September-09	8.15	Call	Currency Future	100	155	100	155	25.00
20/08/2009	\$ / R On 14-September-09	8.15	Put	Currency Future	296	219	296	219	25.00
20/08/2009	\$ / R On 14-June-10	8.45	Call	Currency Future	610	675	610	675	0.00
20/08/2009	\$ / R On 14-June-10	8.45	Put	Currency Future	721	648	721	648	0.00
20/08/2009	\$ / R On 14-September-09	8.05	Call	Currency Future	131	197	131	197	0.00
20/08/2009	\$ / R On 14-September-09	8.05	Put	Currency Future	228	161	228	161	0.00
20/08/2009	\$ / R On 14-June-10	8.55	Call	Currency Future	576	637	576	637	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-June-10	8.55	Put	Currency Future	787	711	787	711	0.00
20/08/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	345	407	345	407	0.00
20/08/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	459	387	459	387	0.00
20/08/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	432	488	432	488	0.00
20/08/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	718	640	718	640	0.00
20/08/2009	\$ / R On 14-June-10	8.65	Call	Currency Future	544	603	544	603	0.00
20/08/2009	\$ / R On 14-June-10	8.65	Put	Currency Future	855	776	855	776	0.00
20/08/2009	\$ / R On 14-September-09	7.60	Call	Currency Future	408	521	408	521	13157.00
20/08/2009	\$ / R On 14-September-09	7.60	Put	Currency Future	54	35	54	35	200.00
20/08/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	499	564	499	564	0.00
20/08/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	585	516	585	516	0.00
20/08/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	97	110	97	110	18074.00
20/08/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	2934	2811	2934	2811	0.00
20/08/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	536	609	536	609	0.00
20/08/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	523	460	523	460	0.00
20/08/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	278	315	278	315	18074.00
20/08/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1215	1116	1215	1116	0.00
20/08/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	119	130	119	130	29334.00
20/08/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	3930	3804	3930	3804	0.00
20/08/2009	\$ / R On 14-June-10	8.30	Call	Currency Future	666	738	666	738	0.00
20/08/2009	\$ / R On 14-June-10	8.30	Put	Currency Future	627	562	627	562	0.00
20/08/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	364	404	364	404	2738.00
20/08/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1425	1327	1425	1327	0.00
20/08/2009	\$ / R On 14-September-09	7.90	Call	Currency Future	199	285	199	285	0.00
20/08/2009	\$ / R On 14-September-09	7.90	Put	Currency Future	145	99	145	99	25.00
20/08/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	5	6	5	6	9676.00
20/08/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	4919	4787	4919	4787	0.00
20/08/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	405	480	405	480	0.00
20/08/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	369	311	369	311	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	604	683	604	683	0.00
20/08/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	440	384	440	384	0.00
20/08/2009	\$ / R On 14-June-10	8.20	Call	Currency Future	708	784	708	784	0.00
20/08/2009	\$ / R On 14-June-10	8.20	Put	Currency Future	569	507	569	507	0.00
20/08/2009	\$ / R On 14-September-09	7.80	Call	Currency Future	261	358	261	358	0.00
20/08/2009	\$ / R On 14-September-09	7.80	Put	Currency Future	107	72	107	72	0.00
20/08/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	46	55	46	55	260.00
20/08/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2510	2385	2510	2385	0.00
20/08/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	13	16	13	16	1184.00
20/08/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4227	4097	4227	4097	0.00
20/08/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	479	563	479	563	0.00
20/08/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	293	244	293	244	0.00
20/08/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	75	89	75	89	11185.00
20/08/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	1889	1770	1889	1770	0.00
20/08/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	558	633	558	633	0.00
20/08/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	494	434	494	434	0.00
20/08/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	903	994	903	994	21795.00
20/08/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	364	318	364	318	0.00
20/08/2009	\$ / R On 14-June-10	8.25	Call	Currency Future	687	761	687	761	0.00
20/08/2009	\$ / R On 14-June-10	8.25	Put	Currency Future	598	534	598	534	0.00
20/08/2009	\$ / R On 14-June-10	9.20	Call	Currency Future	403	447	403	447	21795.00
20/08/2009	\$ / R On 14-June-10	9.20	Put	Currency Future	1264	1171	1264	1171	0.00
20/08/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	429	506	429	506	0.00
20/08/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	343	287	343	287	0.00
20/08/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	517	586	517	586	0.00
20/08/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	554	488	554	488	0.00
20/08/2009	\$ / R On 14-June-10	8.35	Call	Currency Future	646	716	646	716	0.00
20/08/2009	\$ / R On 14-June-10	8.35	Put	Currency Future	657	590	657	590	0.00
20/08/2009	\$ / R On 14-September-09	7.95	Call	Currency Future	171	252	171	252	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-September-09	7.95	Put	Currency Future	168	116	168	116	0.00
20/08/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	382	454	382	454	0.00
20/08/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	396	335	396	335	0.00
20/08/2009	\$ / R On 14-September-09	7.95	Call	Currency Future	171	252	171	252	0.00
20/08/2009	\$ / R On 14-September-09	7.95	Put	Currency Future	168	116	168	116	140.00
20/08/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	405	480	405	480	0.00
20/08/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	369	311	369	311	0.00
20/08/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	580	657	580	657	0.00
20/08/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	467	408	467	408	0.00
20/08/2009	\$ / R On 14-September-09	7.45	Call	Currency Future	534	655	534	655	0.00
20/08/2009	\$ / R On 14-September-09	7.45	Put	Currency Future	30	19	30	19	0.00
20/08/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	295	396	295	396	0.00
20/08/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	91	60	91	60	0.00
20/08/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	75	121	75	121	0.00
20/08/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	371	285	371	285	0.00
20/08/2009	\$ / R On 14-December-09	7.35	Call	Currency Future	836	947	836	947	0.00
20/08/2009	\$ / R On 14-December-09	7.35	Put	Currency Future	100	78	100	78	0.00
20/08/2009	\$ / R On 14-December-09	7.85	Call	Currency Future	506	592	506	592	0.00
20/08/2009	\$ / R On 14-December-09	7.85	Put	Currency Future	270	223	270	223	0.00
20/08/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	190	226	190	226	75.00
20/08/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	904	807	904	807	0.00
20/08/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	491	609	491	609	0.00
20/08/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	37	23	37	23	0.00
20/08/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	628	709	628	709	0.00
20/08/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	414	360	414	360	0.00
20/08/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	730	808	730	808	0.00
20/08/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	541	481	541	481	0.00
20/08/2009	\$ / R On 14-September-09	8.30	Call	Currency Future	65	107	65	107	2054.00
20/08/2009	\$ / R On 14-September-09	8.30	Put	Currency Future	411	321	411	321	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	453	534	453	534	200.00
20/08/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	317	265	317	265	0.00
20/08/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	20	40	20	40	0.00
20/08/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	766	654	766	654	0.00
20/08/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	209	248	209	248	0.00
20/08/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	823	729	823	729	0.00
20/08/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	363	430	363	430	0.00
20/08/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	427	361	427	361	0.00
20/08/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	311	368	311	368	0.00
20/08/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	525	449	525	449	0.00
20/08/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	57	65	57	65	28101.00
20/08/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4144	4016	4144	4016	0.00
20/08/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	417	472	417	472	0.00
20/08/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	753	673	753	673	0.00
20/08/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	183	207	183	207	28101.00
20/08/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1820	1708	1820	1708	0.00
20/08/2009	\$ / R On 14-June-10	8.70	Call	Currency Future	529	586	529	586	0.00
20/08/2009	\$ / R On 14-June-10	8.70	Put	Currency Future	890	809	890	809	0.00
20/08/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	281	333	281	333	247.00
20/08/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	595	514	595	514	0.00
20/08/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	389	440	389	440	0.00
20/08/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	825	741	825	741	0.00
20/08/2009	\$ / R On 14-June-10	8.80	Call	Currency Future	500	554	500	554	0.00
20/08/2009	\$ / R On 14-June-10	8.80	Put	Currency Future	961	878	961	878	0.00
20/08/2009	\$ / R On 14-September-09	8.35	Call	Currency Future	56	95	56	95	0.00
20/08/2009	\$ / R On 14-September-09	8.35	Put	Currency Future	452	359	452	359	0.00
20/08/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	254	302	254	302	0.00
20/08/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	668	583	668	583	0.00
20/08/2009	\$ / R On 14-September-09	8.40	Call	Currency Future	49	84	49	84	25.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-September-09	8.40	Put	Currency Future	495	398	495	398	0.00
20/08/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	242	287	242	287	0.00
20/08/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	706	618	706	618	0.00
20/08/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	402	455	402	455	0.00
20/08/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	789	706	789	706	0.00
20/08/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	514	570	514	570	0.00
20/08/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	925	843	925	843	0.00
20/08/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	267	317	267	317	0.00
20/08/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	631	548	631	548	0.00
20/08/2009	\$ / R On 14-September-09	8.00	Call	Currency Future	150	221	150	221	2000.00
20/08/2009	\$ / R On 14-September-09	8.00	Put	Currency Future	197	135	197	135	0.00
20/08/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	453	534	453	534	0.00
20/08/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	317	265	317	265	0.00
20/08/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	311	368	311	368	0.00
20/08/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	525	449	525	449	0.00
20/08/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	267	317	267	317	0.00
20/08/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	631	548	631	548	0.00
20/08/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	296	350	296	350	0.00
20/08/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	560	481	560	481	0.00
20/08/2009	\$ / R On 14-September-09	8.95	Call	Currency Future	10	22	10	22	200.00
20/08/2009	\$ / R On 14-September-09	8.95	Put	Currency Future	1006	886	1006	886	0.00
20/08/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	42	74	42	74	140.00
20/08/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	538	438	538	438	0.00
20/08/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	36	65	36	65	30.00
20/08/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	582	479	582	479	0.00
20/08/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	102	121	102	121	3000.00
20/08/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	1516	1402	1516	1402	0.00
20/08/2009	\$ / R On 14-September-09	7.25	Call	Currency Future	717	844	717	844	0.00
20/08/2009	\$ / R On 14-September-09	7.25	Put	Currency Future	13	8	13	8	2000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	17	35	17	35	15157.00
20/08/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	814	699	814	699	0.00
20/08/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	375	425	375	425	0.00
20/08/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	862	776	862	776	0.00
20/08/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	42	74	42	74	0.00
20/08/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	538	438	538	438	0.00
20/08/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	242	287	242	287	0.00
20/08/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	706	618	706	618	0.00
20/08/2009	\$ / R On 14-June-10	8.85	Call	Currency Future	486	539	486	539	0.00
20/08/2009	\$ / R On 14-June-10	8.85	Put	Currency Future	997	913	997	913	0.00
20/08/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	230	273	230	273	0.00
20/08/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	744	654	744	654	0.00
20/08/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	363	411	363	411	0.00
20/08/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	899	812	899	812	0.00
20/08/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	230	273	230	273	0.00
20/08/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	744	654	744	654	0.00
20/08/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	327	371	327	371	0.00
20/08/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1014	922	1014	922	0.00
20/08/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	448	497	448	497	0.00
20/08/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1109	1021	1109	1021	0.00
20/08/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	199	237	199	237	0.00
20/08/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	863	768	863	768	0.00
20/08/2009	\$ / R On 14-June-10	8.90	Call	Currency Future	473	525	473	525	0.00
20/08/2009	\$ / R On 14-June-10	8.90	Put	Currency Future	1034	948	1034	948	0.00
20/08/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	219	261	219	261	0.00
20/08/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	783	691	783	691	0.00
20/08/2009	\$ / R On 14-June-10	9.05	Call	Currency Future	436	484	436	484	0.00
20/08/2009	\$ / R On 14-June-10	9.05	Put	Currency Future	1147	1058	1147	1058	0.00
20/08/2009	\$ / R On 14-September-09	8.65	Call	Currency Future	23	45	23	45	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
20/08/2009	\$ / R On 14-September-09	8.65	Put	Currency Future	720	609	720	609	0.00
20/08/2009	\$ / R On 15-March-10	9.05	Call	Currency Future	296	336	296	336	0.00
20/08/2009	\$ / R On 15-March-10	9.05	Put	Currency Future	1133	1037	1133	1037	0.00
20/08/2009	\$ / R On 14-September-09	8.80	Call	Currency Future	15	31	15	31	0.00
20/08/2009	\$ / R On 14-September-09	8.80	Put	Currency Future	861	745	861	745	0.00
20/08/2009	\$ / R On 14-December-09	7.40	Call	Currency Future	798	907	798	907	13513.00
20/08/2009	\$ / R On 14-December-09	7.40	Put	Currency Future	112	88	112	88	0.00
20/08/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	173	205	173	205	13513.00
20/08/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	987	886	987	886	0.00
20/08/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	165	196	165	196	0.00
20/08/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1029	927	1029	927	0.00
20/08/2009	\$ / R On 14-June-10	9.15	Call	Currency Future	414	459	414	459	21978.00
20/08/2009	\$ / R On 14-June-10	9.15	Put	Currency Future	1225	1133	1225	1133	0.00
20/08/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	173	205	173	205	0.00
20/08/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	987	886	987	886	0.00
20/08/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	317	359	317	359	0.00
20/08/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1053	960	1053	960	0.00
20/08/2009	\$ / R On 14-June-10	9.10	Call	Currency Future	425	471	425	471	0.00
20/08/2009	\$ / R On 14-June-10	9.10	Put	Currency Future	1186	1095	1186	1095	0.00
20/08/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	20	40	20	40	0.00
20/08/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	766	654	766	654	0.00
20/08/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	181	215	181	215	0.00
20/08/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	945	846	945	846	0.00
20/08/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	339	384	339	384	0.00
20/08/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	975	885	975	885	0.00
20/08/2009	\$ / R On 14-June-10	8.95	Call	Currency Future	461	511	461	511	0.00
20/08/2009	\$ / R On 14-June-10	8.95	Put	Currency Future	1072	984	1072	984	0.00
20/08/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	209	248	209	248	0.00
20/08/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	823	729	823	729	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-September-09	8.55	Call	Currency Future	31	58	31	58	0.00
20/08/2009	\$ / R On 14-September-09	8.55	Put	Currency Future	627	522	627	522	0.00
20/08/2009	\$ / R On 14-September-09	8.90	Call	Currency Future	11	25	11	25	0.00
20/08/2009	\$ / R On 14-September-09	8.90	Put	Currency Future	958	839	958	839	0.00
20/08/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	157	187	157	187	0.00
20/08/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1071	968	1071	968	0.00
20/08/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	253	286	253	286	0.00
20/08/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1339	1237	1339	1237	0.00
20/08/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	7	17	7	17	0.00
20/08/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	1104	981	1104	981	0.00
20/08/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	137	164	137	164	0.00
20/08/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	1202	1094	1202	1094	0.00
20/08/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	238	269	238	269	0.00
20/08/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1424	1320	1424	1320	0.00
20/08/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	347	384	347	384	0.00
20/08/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	1508	1408	1508	1408	0.00
20/08/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	5	13	5	13	0.00
20/08/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	1251	1127	1251	1127	0.00
20/08/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	121	143	121	143	0.00
20/08/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1335	1224	1335	1224	0.00
20/08/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	217	246	217	246	0.00
20/08/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1554	1447	1554	1447	0.00
20/08/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	322	357	322	357	0.00
20/08/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	1633	1530	1633	1530	0.00
20/08/2009	\$ / R On 14-September-09	9.30	Call	Currency Future	4	10	4	10	0.00
20/08/2009	\$ / R On 14-September-09	9.30	Put	Currency Future	1350	1224	1350	1224	0.00
20/08/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	111	132	111	132	0.00
20/08/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	1425	1313	1425	1313	0.00
20/08/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	106	126	106	126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1471	1357	1471	1357	0.00
20/08/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	231	261	231	261	0.00
20/08/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1467	1362	1467	1362	0.00
20/08/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	338	375	338	375	0.00
20/08/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1549	1448	1549	1448	0.00
20/08/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	121	143	121	143	0.00
20/08/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1335	1224	1335	1224	0.00
20/08/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	205	232	205	232	0.00
20/08/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1642	1533	1642	1533	0.00
20/08/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	307	340	307	340	0.00
20/08/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	1718	1614	1718	1614	0.00
20/08/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	3	8	3	8	0.00
20/08/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1449	1322	1449	1322	0.00
20/08/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	98	116	98	116	0.00
20/08/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	1562	1447	1562	1447	0.00
20/08/2009	\$ / R On 14-June-10	9.60	Call	Currency Future	330	366	330	366	0.00
20/08/2009	\$ / R On 14-June-10	9.60	Put	Currency Future	1591	1489	1591	1489	0.00
20/08/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	79	89	79	89	0.00
20/08/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3366	3240	3366	3240	0.00
20/08/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	128	141	128	141	21978.00
20/08/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	3689	3565	3689	3565	0.00
20/08/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	3	9	3	9	0.00
20/08/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	1400	1273	1400	1273	0.00
20/08/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	106	126	106	126	0.00
20/08/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1471	1357	1471	1357	0.00
20/08/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	211	238	211	238	0.00
20/08/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1598	1490	1598	1490	0.00
20/08/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	315	348	315	348	0.00
20/08/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	1676	1572	1676	1572	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	178	201	178	201	0.00
20/08/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	1865	1752	1865	1752	0.00
20/08/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	2	5	2	5	0.00
20/08/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1698	1569	1698	1569	0.00
20/08/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	81	96	81	96	0.00
20/08/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	1795	1677	1795	1677	0.00
20/08/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	165	185	165	185	0.00
20/08/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2001	1886	2001	1886	0.00
20/08/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	257	284	257	284	0.00
20/08/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	2068	1957	2068	1957	0.00
20/08/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	0	1	0	1	1000.00
20/08/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	2447	2315	2447	2315	0.00
20/08/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	1	3	1	3	0.00
20/08/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	1847	1717	1847	1717	0.00
20/08/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	144	163	144	163	0.00
20/08/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2231	2114	2231	2114	0.00
20/08/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	231	256	231	256	0.00
20/08/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2292	2179	2292	2179	0.00
20/08/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	1	2	1	2	0.00
20/08/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	2097	1966	2097	1966	0.00
20/08/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	63	75	63	75	0.00
20/08/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2127	2005	2127	2005	0.00
20/08/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	161	181	161	181	0.00
20/08/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2047	1932	2047	1932	0.00
20/08/2009	\$ / R On 14-June-10	10.20	Call	Currency Future	252	278	252	278	0.00
20/08/2009	\$ / R On 14-June-10	10.20	Put	Currency Future	2113	2001	2113	2001	0.00
20/08/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	1	3	1	3	0.00
20/08/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	1897	1767	1897	1767	0.00
20/08/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	70	83	70	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
20/08/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	1984	1864	1984	1864	0.00
20/08/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	174	196	174	196	0.00
20/08/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1910	1797	1910	1797	0.00
20/08/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	268	297	268	297	0.00
20/08/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	1979	1870	1979	1870	0.00
20/08/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	1	4	1	4	0.00
20/08/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	1748	1618	1748	1618	0.00
20/08/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	78	92	78	92	0.00
20/08/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	1842	1723	1842	1723	0.00
20/08/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	364	404	364	404	26596.00
20/08/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1425	1327	1425	1327	0.00
20/08/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	174	196	174	196	0.00
20/08/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	1910	1797	1910	1797	0.00
20/08/2009	\$ / R On 14-September-09	9.75	Call	Currency Future	1	4	1	4	0.00
20/08/2009	\$ / R On 14-September-09	9.75	Put	Currency Future	1797	1668	1797	1668	0.00
20/08/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	78	92	78	92	0.00
20/08/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	1842	1723	1842	1723	0.00
20/08/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	157	176	157	176	0.00
20/08/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2093	1977	2093	1977	0.00
20/08/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	1	2	1	2	0.00
20/08/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	1947	1816	1947	1816	0.00
20/08/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	68	80	68	80	0.00
20/08/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	2032	1911	2032	1911	0.00
20/08/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	157	176	157	176	0.00
20/08/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2093	1977	2093	1977	0.00
20/08/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	1	2	1	2	0.00
20/08/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	1947	1816	1947	1816	0.00
20/08/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	129	146	129	146	0.00
20/08/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	2416	2298	2416	2298	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-September-09	10.25	Call	Currency Future	0	1	0	1	0.00
20/08/2009	\$ / R On 14-September-09	10.25	Put	Currency Future	2297	2165	2297	2165	0.00
20/08/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	53	64	53	64	0.00
20/08/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	2317	2195	2317	2195	0.00
20/08/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	126	142	126	142	0.00
20/08/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2462	2344	2462	2344	0.00
20/08/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	0	1	0	1	0.00
20/08/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	2347	2215	2347	2215	0.00
20/08/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	49	59	49	59	0.00
20/08/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	2413	2290	2413	2290	0.00
20/08/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	133	150	133	150	0.00
20/08/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	2369	2252	2369	2252	0.00
20/08/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	0	1	0	1	0.00
20/08/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	2397	2265	2397	2265	0.00
20/08/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	122	139	122	139	0.00
20/08/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2509	2390	2509	2390	0.00
20/08/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	0	1	0	1	0.00
20/08/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	2397	2265	2397	2265	0.00
20/08/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	47	57	47	57	0.00
20/08/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	2461	2338	2461	2338	0.00
20/08/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	113	128	113	128	0.00
20/08/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	2650	2529	2650	2529	0.00
20/08/2009	\$ / R On 14-September-09	10.50	Call	Currency Future	0	1	0	1	0.00
20/08/2009	\$ / R On 14-September-09	10.50	Put	Currency Future	2546	2415	2546	2415	0.00
20/08/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	44	52	44	52	0.00
20/08/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	2558	2433	2558	2433	0.00
20/08/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	100	113	100	113	0.00
20/08/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	2886	2764	2886	2764	0.00
20/08/2009	\$ / R On 14-September-09	10.70	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
20/08/2009	\$ / R On 14-September-09	10.70	Put	Currency Future	2746	2614	2746	2614	0.00
20/08/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	38	45	38	45	0.00
20/08/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2752	2626	2752	2626	0.00
20/08/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	89	100	89	100	0.00
20/08/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3125	3001	3125	3001	0.00
20/08/2009	\$ / R On 14-September-09	10.95	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	10.95	Put	Currency Future	2996	2864	2996	2864	0.00
20/08/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	32	38	32	38	0.00
20/08/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	2996	2869	2996	2869	0.00
20/08/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	91	102	91	102	0.00
20/08/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3077	2954	3077	2954	0.00
20/08/2009	\$ / R On 14-September-09	13.00	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	13.00	Put	Currency Future	5046	4914	5046	4914	0.00
20/08/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	2896	2764	2896	2764	0.00
20/08/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	33	39	33	39	0.00
20/08/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	2947	2820	2947	2820	0.00
20/08/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	95	107	95	107	0.00
20/08/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	2982	2859	2982	2859	0.00
20/08/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	2846	2714	2846	2714	0.00
20/08/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	35	42	35	42	0.00
20/08/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	2849	2723	2849	2723	0.00
20/08/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	93	105	93	105	0.00
20/08/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3029	2906	3029	2906	0.00
20/08/2009	\$ / R On 14-September-09	10.75	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	10.75	Put	Currency Future	2796	2664	2796	2664	0.00
20/08/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	108	122	108	122	0.00
20/08/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2744	2623	2744	2623	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-September-09	10.45	Call	Currency Future	0	1	0	1	0.00
20/08/2009	\$ / R On 14-September-09	10.45	Put	Currency Future	2496	2365	2496	2365	0.00
20/08/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	0	1	0	1	0.00
20/08/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	2247	2115	2247	2115	0.00
20/08/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	56	66	56	66	0.00
20/08/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	2270	2147	2270	2147	0.00
20/08/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	51	61	51	61	0.00
20/08/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	2365	2242	2365	2242	0.00
20/08/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	110	125	110	125	0.00
20/08/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2697	2576	2697	2576	0.00
20/08/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	42	51	42	51	0.00
20/08/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	2606	2481	2606	2481	0.00
20/08/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2646	2514	2646	2514	0.00
20/08/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	39	47	39	47	0.00
20/08/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	2703	2578	2703	2578	0.00
20/08/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2696	2564	2696	2564	0.00
20/08/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	38	45	38	45	0.00
20/08/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2752	2626	2752	2626	0.00
20/08/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	102	116	102	116	0.00
20/08/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	2839	2717	2839	2717	0.00
20/08/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	97	110	97	110	0.00
20/08/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	2934	2811	2934	2811	0.00
20/08/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	105	119	105	119	0.00
20/08/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2791	2670	2791	2670	0.00
20/08/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	116	132	116	132	0.00
20/08/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	2603	2483	2603	2483	0.00
20/08/2009	\$ / R On 14-September-09	10.10	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
20/08/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	2147	2015	2147	2015	0.00
20/08/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	60	72	60	72	0.00
20/08/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2174	2053	2174	2053	0.00
20/08/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	122	139	122	139	0.00
20/08/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2509	2390	2509	2390	0.00
20/08/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	1	2	1	2	0.00
20/08/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	1997	1866	1997	1866	0.00
20/08/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	66	77	66	77	0.00
20/08/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2080	1958	2080	1958	0.00
20/08/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	110	125	110	125	0.00
20/08/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2697	2576	2697	2576	0.00
20/08/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	2197	2065	2197	2065	0.00
20/08/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	87	98	87	98	0.00
20/08/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3173	3049	3173	3049	0.00
20/08/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	81	92	81	92	0.00
20/08/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	3308	3183	3308	3183	0.00
20/08/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	85	95	85	95	0.00
20/08/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3221	3097	3221	3097	0.00
20/08/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	46	55	46	55	9530.00
20/08/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2510	2385	2510	2385	0.00
20/08/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	85	95	85	95	0.00
20/08/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3221	3097	3221	3097	0.00
20/08/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2596	2464	2596	2464	0.00
20/08/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	41	49	41	49	0.00
20/08/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	2655	2530	2655	2530	0.00
20/08/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	83	93	83	93	0.00
20/08/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3269	3144	3269	3144	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2646	2514	2646	2514	0.00
20/08/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	74	84	74	84	0.00
20/08/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3511	3385	3511	3385	0.00
20/08/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	81	91	81	91	0.00
20/08/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3318	3192	3318	3192	0.00
20/08/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	71	80	71	80	0.00
20/08/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3608	3481	3608	3481	0.00
20/08/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	2896	2764	2896	2764	0.00
20/08/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	78	87	78	87	0.00
20/08/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3414	3288	3414	3288	0.00
20/08/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	76	85	76	85	0.00
20/08/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3462	3337	3462	3337	0.00
20/08/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2596	2464	2596	2464	0.00
20/08/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	0	1	0	1	0.00
20/08/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	2347	2215	2347	2215	0.00
20/08/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	0	1	0	1	0.00
20/08/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	2247	2115	2247	2115	0.00
20/08/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	1	2	1	2	0.00
20/08/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	2047	1916	2047	1916	0.00
20/08/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	66	77	66	77	0.00
20/08/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2080	1958	2080	1958	0.00
20/08/2009	\$ / R On 14-September-09	11.30	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.30	Put	Currency Future	3346	3214	3346	3214	0.00
20/08/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	29	35	29	35	0.00
20/08/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	3094	2966	3094	2966	0.00
20/08/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	30	36	30	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
20/08/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	3045	2917	3045	2917	0.00
20/08/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	27	32	27	32	0.00
20/08/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3241	3113	3241	3113	0.00
20/08/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	28	34	28	34	0.00
20/08/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	3143	3015	3143	3015	0.00
20/08/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	13	16	13	16	10100.00
20/08/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4227	4097	4227	4097	0.00
20/08/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	22	26	22	26	0.00
20/08/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	3536	3407	3536	3407	0.00
20/08/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	23	28	23	28	0.00
20/08/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	3438	3309	3438	3309	0.00
20/08/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	17	21	17	21	0.00
20/08/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	3932	3802	3932	3802	0.00
20/08/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	11	14	11	14	0.00
20/08/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	4325	4195	4325	4195	0.00
20/08/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	6	9	6	9	0.00
20/08/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4721	4589	4721	4589	0.00
20/08/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	4	5	4	5	0.00
20/08/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	5118	4986	5118	4986	0.00
20/08/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	18	22	18	22	0.00
20/08/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	3833	3703	3833	3703	0.00
20/08/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	7	10	7	10	0.00
20/08/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	4622	4491	4622	4491	0.00
20/08/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	4	6	4	6	0.00
20/08/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5018	4887	5018	4887	0.00
20/08/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	144	171	144	171	0.00
20/08/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1158	1052	1158	1052	0.00
20/08/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	87	103	87	103	0.00
20/08/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	1701	1584	1701	1584	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	16	20	16	20	0.00
20/08/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4031	3901	4031	3901	0.00
20/08/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	3	4	3	4	0.00
20/08/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	5217	5085	5217	5085	0.00
20/08/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	94	112	94	112	0.00
20/08/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	1608	1493	1608	1493	0.00
20/08/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	60	72	60	72	0.00
20/08/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2174	2053	2174	2053	0.00
20/08/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	25	30	25	30	0.00
20/08/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	3339	3211	3339	3211	0.00
20/08/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	9	11	9	11	0.00
20/08/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	4523	4392	4523	4392	0.00
20/08/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	190	226	190	226	0.00
20/08/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	904	807	904	807	0.00
20/08/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	20	23	20	23	0.00
20/08/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3734	3604	3734	3604	0.00
20/08/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	2	3	2	3	0.00
20/08/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	5516	5384	5516	5384	0.00
20/08/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	10	13	10	13	0.00
20/08/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	4424	4294	4424	4294	0.00
20/08/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	4	6	4	6	0.00
20/08/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5018	4887	5018	4887	0.00
20/08/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	2	2	2	2	0.00
20/08/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	5616	5483	5616	5483	0.00
20/08/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	21	25	21	25	0.00
20/08/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	3635	3506	3635	3506	0.00
20/08/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	6	7	6	7	0.00
20/08/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	4820	4688	4820	4688	0.00
20/08/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	2	3	2	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
20/08/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	5416	5284	5416	5284	0.00
20/08/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	15	19	15	19	0.00
20/08/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	4129	4000	4129	4000	0.00
20/08/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	6	9	6	9	0.00
20/08/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4721	4589	4721	4589	0.00
20/08/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	3	4	3	4	0.00
20/08/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	5317	5185	5317	5185	0.00
20/08/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	116	137	116	137	0.00
20/08/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	1380	1268	1380	1268	0.00
20/08/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	73	86	73	86	0.00
20/08/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	1937	1817	1937	1817	0.00
20/08/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	20	24	20	24	0.00
20/08/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	3684	3555	3684	3555	0.00
20/08/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	12	15	12	15	0.00
20/08/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4276	4146	4276	4146	0.00
20/08/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	5	7	5	7	0.00
20/08/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	4869	4738	4869	4738	0.00
20/08/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	2	3	2	3	0.00
20/08/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	5466	5334	5466	5334	0.00
20/08/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	20	23	20	23	0.00
20/08/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3734	3604	3734	3604	0.00
20/08/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	126	150	126	150	0.00
20/08/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1290	1181	1290	1181	0.00
20/08/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	32	38	32	38	0.00
20/08/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	2996	2869	2996	2869	0.00
20/08/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	21	26	21	26	0.00
20/08/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3585	3456	3585	3456	0.00
20/08/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	14	18	14	18	0.00
20/08/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	4178	4048	4178	4048	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	6	8	6	8	0.00
20/08/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	4770	4639	4770	4639	0.00
20/08/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	144	171	144	171	0.00
20/08/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1158	1052	1158	1052	0.00
20/08/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	16	20	16	20	0.00
20/08/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4031	3901	4031	3901	0.00
20/08/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	194	219	194	219	0.00
20/08/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1730	1620	1730	1620	0.00
20/08/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	165	185	165	185	0.00
20/08/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2001	1886	2001	1886	0.00
20/08/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	148	167	148	167	0.00
20/08/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	2185	2068	2185	2068	0.00
20/08/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	140	159	140	159	0.00
20/08/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2277	2160	2277	2160	0.00
20/08/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	51	58	51	58	0.00
20/08/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4388	4259	4388	4259	0.00
20/08/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	84	100	84	100	0.00
20/08/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	1748	1630	1748	1630	0.00
20/08/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	34	41	34	41	0.00
20/08/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	2898	2771	2898	2771	0.00
20/08/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	23	27	23	27	0.00
20/08/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3487	3358	3487	3358	0.00
20/08/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	15	19	15	19	0.00
20/08/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	4080	3950	4080	3950	0.00
20/08/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	3	5	3	5	0.00
20/08/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	5167	5035	5167	5035	0.00
20/08/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	224	253	224	253	0.00
20/08/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1510	1404	1510	1404	0.00
20/08/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	76	85	76	85	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3462	3337	3462	3337	0.00
20/08/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	32	36	32	36	0.00
20/08/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	5519	5387	5519	5387	0.00
20/08/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	27	32	27	32	0.00
20/08/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3241	3113	3241	3113	0.00
20/08/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	2	5	2	5	0.00
20/08/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1648	1519	1648	1519	0.00
20/08/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	1	4	1	4	0.00
20/08/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	1748	1618	1748	1618	0.00
20/08/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	1	3	1	3	0.00
20/08/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	1847	1717	1847	1717	0.00
20/08/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	0	1	0	1	0.00
20/08/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	2447	2315	2447	2315	0.00
20/08/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	245	277	245	277	0.00
20/08/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1382	1278	1382	1278	0.00
20/08/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	108	122	108	122	0.00
20/08/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2744	2623	2744	2623	0.00
20/08/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	34	38	34	38	0.00
20/08/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	5370	5239	5370	5239	0.00
20/08/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	2	6	2	6	0.00
20/08/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1598	1470	1598	1470	0.00
20/08/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	2	5	2	5	0.00
20/08/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1698	1569	1698	1569	0.00
20/08/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	261	295	261	295	0.00
20/08/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1297	1196	1297	1196	0.00
20/08/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	35	40	35	40	0.00
20/08/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	5272	5141	5272	5141	0.00
20/08/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	625	722	625	722	0.00
20/08/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	189	153	189	153	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	181	215	181	215	0.00
20/08/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	945	846	945	846	0.00
20/08/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	28	33	28	33	0.00
20/08/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	3192	3064	3192	3064	0.00
20/08/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	19	23	19	23	0.00
20/08/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	3783	3654	3783	3654	0.00
20/08/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	2	7	2	7	0.00
20/08/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	1548	1421	1548	1421	0.00
20/08/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	269	305	269	305	0.00
20/08/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1256	1156	1256	1156	0.00
20/08/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	95	107	95	107	0.00
20/08/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	2982	2859	2982	2859	0.00
20/08/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	36	41	36	41	0.00
20/08/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	5222	5092	5222	5092	0.00
20/08/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	658	757	658	757	0.00
20/08/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	172	138	172	138	0.00
20/08/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	287	325	287	325	0.00
20/08/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1174	1076	1174	1076	0.00
20/08/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	37	42	37	42	0.00
20/08/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	5124	4993	5124	4993	0.00
20/08/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	132	156	132	156	0.00
20/08/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1246	1137	1246	1137	0.00
20/08/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	2147	2015	2147	2015	0.00
20/08/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	26	31	26	31	0.00
20/08/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	3290	3162	3290	3162	0.00
20/08/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	18	21	18	21	0.00
20/08/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	3882	3752	3882	3752	0.00
20/08/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	9	12	9	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
20/08/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	4473	4343	4473	4343	0.00
20/08/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	2	2	2	2	0.00
20/08/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	5666	5533	5666	5533	0.00
20/08/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	2946	2814	2946	2814	0.00
20/08/2009	\$ / R On 14-September-09	11.00	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.00	Put	Currency Future	3046	2914	3046	2914	0.00
20/08/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	68	77	68	77	0.00
20/08/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3705	3578	3705	3578	0.00
20/08/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	29	33	29	33	0.00
20/08/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	5766	5634	5766	5634	0.00
20/08/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	18	22	18	22	0.00
20/08/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	3833	3703	3833	3703	0.00
20/08/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	2197	2065	2197	2065	0.00
20/08/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	199	225	199	225	0.00
20/08/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1686	1576	1686	1576	0.00
20/08/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	73	82	73	82	0.00
20/08/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3559	3433	3559	3433	0.00
20/08/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	70	78	70	78	0.00
20/08/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3656	3530	3656	3530	0.00
20/08/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	30	34	30	34	0.00
20/08/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	5716	5585	5716	5585	0.00
20/08/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	1	2	1	2	0.00
20/08/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	5815	5683	5815	5683	0.00
20/08/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	3096	2964	3096	2964	0.00
20/08/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	3196	3064	3196	3064	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	68	77	68	77	0.00
20/08/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3705	3578	3705	3578	0.00
20/08/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	66	74	66	74	0.00
20/08/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	3802	3675	3802	3675	0.00
20/08/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	63	71	63	71	0.00
20/08/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	3900	3772	3900	3772	0.00
20/08/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	27	31	27	31	0.00
20/08/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	5964	5832	5964	5832	0.00
20/08/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	1	2	1	2	0.00
20/08/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	5716	5583	5716	5583	0.00
20/08/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	188	212	188	212	0.00
20/08/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1775	1664	1775	1664	0.00
20/08/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	87	98	87	98	0.00
20/08/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3173	3049	3173	3049	0.00
20/08/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	70	78	70	78	0.00
20/08/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3656	3530	3656	3530	0.00
20/08/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	67	75	67	75	0.00
20/08/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3754	3626	3754	3626	0.00
20/08/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	29	32	29	32	0.00
20/08/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	5815	5684	5815	5684	0.00
20/08/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	19	23	19	23	0.00
20/08/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	3783	3654	3783	3654	0.00
20/08/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	10	14	10	14	0.00
20/08/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	4375	4244	4375	4244	0.00
20/08/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	2	2	2	2	0.00
20/08/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	5566	5433	5566	5433	0.00
20/08/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	2846	2714	2846	2714	0.00
20/08/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	31	35	31	35	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	5617	5486	5617	5486	0.00
20/08/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	5915	5782	5915	5782	0.00
20/08/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	3096	2964	3096	2964	0.00
20/08/2009	\$ / R On 14-September-09	11.25	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.25	Put	Currency Future	3296	3164	3296	3164	0.00
20/08/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	2946	2814	2946	2814	0.00
20/08/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	3146	3014	3146	3014	0.00
20/08/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	253	286	253	286	0.00
20/08/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1339	1237	1339	1237	0.00
20/08/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	34	39	34	39	0.00
20/08/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	5321	5190	5321	5190	0.00
20/08/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	594	688	594	688	0.00
20/08/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	208	169	208	169	0.00
20/08/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	350	397	350	397	0.00
20/08/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	937	848	937	848	0.00
20/08/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	39	44	39	44	0.00
20/08/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	5025	4895	5025	4895	0.00
20/08/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	1	2	1	2	0.00
20/08/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	2097	1966	2097	1966	0.00
20/08/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	317	359	317	359	0.00
20/08/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1053	960	1053	960	0.00
20/08/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	119	135	119	135	0.00
20/08/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2556	2436	2556	2436	0.00
20/08/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	93	105	93	105	0.00
20/08/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3029	2906	3029	2906	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	36	41	36	41	0.00
20/08/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	5173	5042	5173	5042	0.00
20/08/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	105	119	105	119	0.00
20/08/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2791	2670	2791	2670	0.00
20/08/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	83	93	83	93	0.00
20/08/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3269	3144	3269	3144	0.00
20/08/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	33	38	33	38	0.00
20/08/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	5420	5289	5420	5289	0.00
20/08/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	126	142	126	142	0.00
20/08/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2462	2344	2462	2344	0.00
20/08/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	119	135	119	135	0.00
20/08/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2556	2436	2556	2436	0.00
20/08/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	38	43	38	43	0.00
20/08/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	5075	4944	5075	4944	0.00
20/08/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	306	347	306	347	0.00
20/08/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1093	998	1093	998	0.00
20/08/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	3146	3014	3146	3014	0.00
20/08/2009	\$ / R On 14-September-09	11.20	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.20	Put	Currency Future	3246	3114	3246	3114	0.00
20/08/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	33	37	33	37	0.00
20/08/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	5469	5338	5469	5338	0.00
20/08/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	21	26	21	26	0.00
20/08/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3585	3456	3585	3456	0.00
20/08/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	6	8	6	8	0.00
20/08/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	4770	4639	4770	4639	0.00
20/08/2009	\$ / R On 14-December-09	14.05	Call	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	14.05	Put	Currency Future	5965	5832	5965	5832	0.00
20/08/2009	\$ / R On 14-September-09	10.65	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
20/08/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2696	2564	2696	2564	0.00
20/08/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	3196	3064	3196	3064	0.00
20/08/2009	\$ / R On 14-September-09	11.35	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.35	Put	Currency Future	3396	3264	3396	3264	0.00
20/08/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	39	45	39	45	0.00
20/08/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	4976	4846	4976	4846	0.00
20/08/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	136	155	136	155	0.00
20/08/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	2323	2206	2323	2206	0.00
20/08/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	42	48	42	48	0.00
20/08/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	4829	4699	4829	4699	0.00
20/08/2009	\$ / R On 14-December-09	13.45	Call	Currency Future	3	3	3	3	0.00
20/08/2009	\$ / R On 14-December-09	13.45	Put	Currency Future	5367	5234	5367	5234	0.00
20/08/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	140	159	140	159	0.00
20/08/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2277	2160	2277	2160	0.00
20/08/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	43	49	43	49	0.00
20/08/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	4779	4650	4779	4650	0.00
20/08/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	563	655	563	655	0.00
20/08/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	228	186	228	186	0.00
20/08/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	3	4	3	4	0.00
20/08/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5267	5135	5267	5135	0.00
20/08/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	45	51	45	51	0.00
20/08/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4681	4552	4681	4552	0.00
20/08/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	153	171	153	171	0.00
20/08/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2139	2023	2139	2023	0.00
20/08/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	144	163	144	163	0.00
20/08/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2231	2114	2231	2114	0.00
20/08/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	44	50	44	50	0.00
20/08/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	4730	4601	4730	4601	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	169	190	169	190	0.00
20/08/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	1956	1841	1956	1841	0.00
20/08/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	52	59	52	59	0.00
20/08/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4339	4210	4339	4210	0.00
20/08/2009	\$ / R On 14-December-09	7.25	Call	Currency Future	914	1029	914	1029	0.00
20/08/2009	\$ / R On 14-December-09	7.25	Put	Currency Future	78	60	78	60	0.00
20/08/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	219	261	219	261	0.00
20/08/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	783	691	783	691	0.00
20/08/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	8	10	8	10	0.00
20/08/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4572	4441	4572	4441	0.00
20/08/2009	\$ / R On 14-December-09	13.05	Call	Currency Future	5	6	5	6	0.00
20/08/2009	\$ / R On 14-December-09	13.05	Put	Currency Future	4969	4837	4969	4837	0.00
20/08/2009	\$ / R On 14-September-09	9.15	Call	Currency Future	6	14	6	14	0.00
20/08/2009	\$ / R On 14-September-09	9.15	Put	Currency Future	1202	1078	1202	1078	0.00
20/08/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	3	7	3	7	0.00
20/08/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1499	1371	1499	1371	0.00
20/08/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	2	6	2	6	0.00
20/08/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1598	1470	1598	1470	0.00
20/08/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	188	212	188	212	0.00
20/08/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1775	1664	1775	1664	0.00
20/08/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	55	62	55	62	0.00
20/08/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	4241	4113	4241	4113	0.00
20/08/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	954	1071	954	1071	0.00
20/08/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	69	52	69	52	0.00
20/08/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	6	16	6	16	0.00
20/08/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	1153	1030	1153	1030	0.00
20/08/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	3	8	3	8	0.00
20/08/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1449	1322	1449	1322	0.00
20/08/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	653	735	653	735	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	389	337	389	337	0.00
20/08/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	56	63	56	63	0.00
20/08/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4192	4064	4192	4064	0.00
20/08/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	800	883	800	883	0.00
20/08/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	461	407	461	407	0.00
20/08/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	300	332	300	332	0.00
20/08/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1761	1656	1761	1656	0.00
20/08/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	287	317	287	317	0.00
20/08/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1848	1741	1848	1741	0.00
20/08/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	263	290	263	290	0.00
20/08/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	2024	1914	2024	1914	0.00
20/08/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	241	266	241	266	0.00
20/08/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2202	2090	2202	2090	0.00
20/08/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	110	121	110	121	0.00
20/08/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	4171	4044	4171	4044	0.00
20/08/2009	\$ / R On 14-June-10	8.05	Call	Currency Future	776	857	776	857	0.00
20/08/2009	\$ / R On 14-June-10	8.05	Put	Currency Future	487	431	487	431	0.00
20/08/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	293	325	293	325	0.00
20/08/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1804	1698	1804	1698	0.00
20/08/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	281	310	281	310	0.00
20/08/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	1892	1784	1892	1784	0.00
20/08/2009	\$ / R On 14-June-10	10.25	Call	Currency Future	246	272	246	272	0.00
20/08/2009	\$ / R On 14-June-10	10.25	Put	Currency Future	2157	2046	2157	2046	0.00
20/08/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	236	261	236	261	0.00
20/08/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2247	2134	2247	2134	0.00
20/08/2009	\$ / R On 14-June-10	12.45	Call	Currency Future	108	119	108	119	0.00
20/08/2009	\$ / R On 14-June-10	12.45	Put	Currency Future	4219	4092	4219	4092	0.00
20/08/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	4	11	4	11	0.00
20/08/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	1300	1175	1300	1175	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	287	317	287	317	0.00
20/08/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1848	1741	1848	1741	0.00
20/08/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	241	266	241	266	0.00
20/08/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2202	2090	2202	2090	0.00
20/08/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	221	245	221	245	0.00
20/08/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	2382	2268	2382	2268	0.00
20/08/2009	\$ / R On 14-June-10	12.60	Call	Currency Future	102	113	102	113	0.00
20/08/2009	\$ / R On 14-June-10	12.60	Put	Currency Future	4363	4236	4363	4236	0.00
20/08/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	691	793	691	793	0.00
20/08/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	155	124	155	124	0.00
20/08/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	165	196	165	196	0.00
20/08/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1029	927	1029	927	0.00
20/08/2009	\$ / R On 14-December-09	10.85	Call	Currency Future	36	44	36	44	0.00
20/08/2009	\$ / R On 14-December-09	10.85	Put	Currency Future	2800	2674	2800	2674	0.00
20/08/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	23	27	23	27	0.00
20/08/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3487	3358	3487	3358	0.00
20/08/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	3	4	3	4	0.00
20/08/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5267	5135	5267	5135	0.00
20/08/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	3	7	3	7	0.00
20/08/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1499	1371	1499	1371	0.00
20/08/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	1	3	1	3	0.00
20/08/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	1897	1767	1897	1767	0.00
20/08/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	1	2	1	2	0.00
20/08/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	1997	1866	1997	1866	0.00
20/08/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	161	181	161	181	0.00
20/08/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2047	1932	2047	1932	0.00
20/08/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	153	171	153	171	0.00
20/08/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2139	2023	2139	2023	0.00
20/08/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	48	54	48	54	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4534	4405	4534	4405	0.00
20/08/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	268	297	268	297	0.00
20/08/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	1979	1870	1979	1870	0.00
20/08/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	236	261	236	261	0.00
20/08/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2247	2134	2247	2134	0.00
20/08/2009	\$ / R On 14-June-10	10.45	Call	Currency Future	226	250	226	250	0.00
20/08/2009	\$ / R On 14-June-10	10.45	Put	Currency Future	2337	2224	2337	2224	0.00
20/08/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	216	239	216	239	0.00
20/08/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	2427	2313	2427	2313	0.00
20/08/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	207	229	207	229	0.00
20/08/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	2518	2403	2518	2403	0.00
20/08/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	97	107	97	107	0.00
20/08/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	4508	4380	4508	4380	0.00
20/08/2009	\$ / R On 14-December-09	7.30	Call	Currency Future	874	987	874	987	0.00
20/08/2009	\$ / R On 14-December-09	7.30	Put	Currency Future	88	68	88	68	0.00
20/08/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	5	13	5	13	0.00
20/08/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	1251	1127	1251	1127	0.00
20/08/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	2	5	2	5	0.00
20/08/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1648	1519	1648	1519	0.00
20/08/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	183	207	183	207	0.00
20/08/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1820	1708	1820	1708	0.00
20/08/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	53	61	53	61	0.00
20/08/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4290	4162	4290	4162	0.00
20/08/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	293	325	293	325	0.00
20/08/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1804	1698	1804	1698	0.00
20/08/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	104	115	104	115	0.00
20/08/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	4315	4188	4315	4188	0.00
20/08/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	678	763	678	763	0.00
20/08/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	365	314	365	314	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	199	225	199	225	0.00
20/08/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1686	1576	1686	1576	0.00
20/08/2009	\$ / R On 14-December-09	6.90	Call	Currency Future	1220	1347	1220	1347	0.00
20/08/2009	\$ / R On 14-December-09	6.90	Put	Currency Future	34	28	34	28	0.00
20/08/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	594	688	594	688	0.00
20/08/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	208	169	208	169	0.00
20/08/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	231	261	231	261	0.00
20/08/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1467	1362	1467	1362	0.00
20/08/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	56	63	56	63	0.00
20/08/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4192	4064	4192	4064	0.00
20/08/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	931	1024	931	1024	0.00
20/08/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	342	297	342	297	0.00
20/08/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	355	394	355	394	0.00
20/08/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1466	1367	1466	1367	0.00
20/08/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	281	310	281	310	0.00
20/08/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	1892	1784	1892	1784	0.00
20/08/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	7	17	7	17	0.00
20/08/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	1104	981	1104	981	0.00
20/08/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	851	948	851	948	0.00
20/08/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	237	199	237	199	0.00
20/08/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	960	1054	960	1054	0.00
20/08/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	321	278	321	278	0.00
20/08/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	300	332	300	332	0.00
20/08/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1761	1656	1761	1656	0.00
20/08/2009	\$ / R On 14-June-10	12.20	Call	Currency Future	117	128	117	128	0.00
20/08/2009	\$ / R On 14-June-10	12.20	Put	Currency Future	3978	3852	3978	3852	0.00
20/08/2009	\$ / R On 14-December-09	6.85	Call	Currency Future	1267	1394	1267	1394	0.00
20/08/2009	\$ / R On 14-December-09	6.85	Put	Currency Future	31	25	31	25	0.00
20/08/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	63	75	63	75	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2127	2005	2127	2005	0.00
20/08/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	883	982	883	982	0.00
20/08/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	219	183	219	183	0.00
20/08/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	245	277	245	277	0.00
20/08/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1382	1278	1382	1278	0.00
20/08/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	58	66	58	66	0.00
20/08/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	4095	3967	4095	3967	0.00
20/08/2009	\$ / R On 14-June-10	7.65	Call	Currency Future	989	1086	989	1086	0.00
20/08/2009	\$ / R On 14-June-10	7.65	Put	Currency Future	300	259	300	259	0.00
20/08/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	373	414	373	414	0.00
20/08/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	1384	1288	1384	1288	0.00
20/08/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	355	394	355	394	0.00
20/08/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1466	1367	1466	1367	0.00
20/08/2009	\$ / R On 14-June-10	12.25	Call	Currency Future	115	126	115	126	0.00
20/08/2009	\$ / R On 14-June-10	12.25	Put	Currency Future	4026	3900	4026	3900	0.00
20/08/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	1174	1300	1174	1300	0.00
20/08/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	38	31	38	31	0.00
20/08/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	563	655	563	655	0.00
20/08/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	228	186	228	186	0.00
20/08/2009	\$ / R On 14-December-09	10.25	Call	Currency Future	58	69	58	69	0.00
20/08/2009	\$ / R On 14-December-09	10.25	Put	Currency Future	2222	2100	2222	2100	0.00
20/08/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	12	15	12	15	0.00
20/08/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4276	4146	4276	4146	0.00
20/08/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	1174	1300	1174	1300	0.00
20/08/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	38	31	38	31	0.00
20/08/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	1314	1442	1314	1442	0.00
20/08/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	28	23	28	23	0.00
20/08/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	9	20	9	20	0.00
20/08/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1055	934	1055	934	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	6	16	6	16	0.00
20/08/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	1153	1030	1153	1030	0.00
20/08/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	915	1016	915	1016	0.00
20/08/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	202	167	202	167	0.00
20/08/2009	\$ / R On 14-June-10	9.30	Call	Currency Future	383	425	383	425	0.00
20/08/2009	\$ / R On 14-June-10	9.30	Put	Currency Future	1344	1248	1344	1248	0.00
20/08/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	4536	4669	4536	4669	0.00
20/08/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	5.05	Call	Currency Future	3037	3170	3037	3170	0.00
20/08/2009	\$ / R On 14-December-09	5.05	Put	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	1552	1682	1552	1682	0.00
20/08/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	16	13	16	13	0.00
20/08/2009	\$ / R On 14-December-09	15.55	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	15.55	Put	Currency Future	7464	7331	7464	7331	0.00
20/08/2009	\$ / R On 14-September-09	3.40	Call	Currency Future	4554	4686	4554	4686	0.00
20/08/2009	\$ / R On 14-September-09	3.40	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	4.90	Call	Currency Future	3054	3186	3054	3186	0.00
20/08/2009	\$ / R On 14-September-09	4.90	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	6.40	Call	Currency Future	1554	1686	1554	1686	0.00
20/08/2009	\$ / R On 14-September-09	6.40	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	12.40	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	12.40	Put	Currency Future	4446	4314	4446	4314	0.00
20/08/2009	\$ / R On 14-September-09	13.90	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	13.90	Put	Currency Future	5946	5814	5946	5814	0.00
20/08/2009	\$ / R On 14-September-09	15.40	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	15.40	Put	Currency Future	7446	7314	7446	7314	0.00
20/08/2009	\$ / R On 15-March-10	3.65	Call	Currency Future	4563	4699	4563	4699	0.00
20/08/2009	\$ / R On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	3068	3203	3068	3203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 15-March-10	5.15	Put	Currency Future	4	4	4	4	0.00
20/08/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1605	1733	1605	1733	0.00
20/08/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	42	35	42	35	0.00
20/08/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	49	55	49	55	0.00
20/08/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	4485	4356	4485	4356	0.00
20/08/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	15	17	15	17	0.00
20/08/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	7451	7318	7451	7318	0.00
20/08/2009	\$ / R On 14-June-10	3.75	Call	Currency Future	4589	4727	4589	4727	0.00
20/08/2009	\$ / R On 14-June-10	3.75	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-June-10	5.25	Call	Currency Future	3098	3234	3098	3234	0.00
20/08/2009	\$ / R On 14-June-10	5.25	Put	Currency Future	9	8	9	8	0.00
20/08/2009	\$ / R On 14-June-10	6.75	Call	Currency Future	1668	1794	1668	1794	0.00
20/08/2009	\$ / R On 14-June-10	6.75	Put	Currency Future	79	68	79	68	0.00
20/08/2009	\$ / R On 14-June-10	11.25	Call	Currency Future	162	179	162	179	0.00
20/08/2009	\$ / R On 14-June-10	11.25	Put	Currency Future	3073	2953	3073	2953	0.00
20/08/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	62	68	62	68	0.00
20/08/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	5973	5842	5973	5842	0.00
20/08/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	41	45	41	45	0.00
20/08/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	7452	7318	7452	7318	0.00
20/08/2009	\$ / R On 14-December-09	3.30	Call	Currency Future	4786	4919	4786	4919	0.00
20/08/2009	\$ / R On 14-December-09	3.30	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	3286	3420	3286	3420	0.00
20/08/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	6.30	Call	Currency Future	1795	1926	1795	1926	0.00
20/08/2009	\$ / R On 14-December-09	6.30	Put	Currency Future	9	7	9	7	0.00
20/08/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	534	623	534	623	0.00
20/08/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	248	204	248	204	0.00
20/08/2009	\$ / R On 14-December-09	15.30	Call	Currency Future	0	1	0	1	0.00
20/08/2009	\$ / R On 14-December-09	15.30	Put	Currency Future	7215	7081	7215	7081	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-September-09	3.20	Call	Currency Future	4754	4886	4754	4886	0.00
20/08/2009	\$ / R On 14-September-09	3.20	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	4.70	Call	Currency Future	3254	3386	3254	3386	0.00
20/08/2009	\$ / R On 14-September-09	4.70	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	6.20	Call	Currency Future	1754	1886	1754	1886	0.00
20/08/2009	\$ / R On 14-September-09	6.20	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	7.70	Call	Currency Future	330	436	330	436	0.00
20/08/2009	\$ / R On 14-September-09	7.70	Put	Currency Future	77	50	77	50	0.00
20/08/2009	\$ / R On 14-September-09	12.20	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	12.20	Put	Currency Future	4246	4114	4246	4114	0.00
20/08/2009	\$ / R On 14-September-09	13.70	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	13.70	Put	Currency Future	5746	5614	5746	5614	0.00
20/08/2009	\$ / R On 14-September-09	15.20	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	15.20	Put	Currency Future	7246	7114	7246	7114	0.00
20/08/2009	\$ / R On 15-March-10	3.40	Call	Currency Future	4813	4949	4813	4949	0.00
20/08/2009	\$ / R On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	3316	3452	3316	3452	0.00
20/08/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	3	3	3	3	0.00
20/08/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1837	1969	1837	1969	0.00
20/08/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	24	20	24	20	0.00
20/08/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	16	19	16	19	0.00
20/08/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	7203	7070	7203	7070	0.00
20/08/2009	\$ / R On 14-June-10	3.50	Call	Currency Future	4839	4977	4839	4977	0.00
20/08/2009	\$ / R On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-June-10	5.00	Call	Currency Future	3345	3483	3345	3483	0.00
20/08/2009	\$ / R On 14-June-10	5.00	Put	Currency Future	6	6	6	6	0.00
20/08/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1890	2020	1890	2020	0.00
20/08/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	51	44	51	44	0.00
20/08/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	179	198	179	198	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	2840	2721	2840	2721	0.00
20/08/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	106	117	106	117	0.00
20/08/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	4267	4140	4267	4140	0.00
20/08/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	66	73	66	73	0.00
20/08/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	5727	5597	5727	5597	0.00
20/08/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	43	48	43	48	0.00
20/08/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	7204	7072	7204	7072	0.00
20/08/2009	\$ / R On 14-September-09	3.15	Call	Currency Future	4804	4936	4804	4936	0.00
20/08/2009	\$ / R On 14-September-09	3.15	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	4.65	Call	Currency Future	3304	3436	3304	3436	0.00
20/08/2009	\$ / R On 14-September-09	4.65	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	6.15	Call	Currency Future	1804	1936	1804	1936	0.00
20/08/2009	\$ / R On 14-September-09	6.15	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	7.65	Call	Currency Future	368	478	368	478	0.00
20/08/2009	\$ / R On 14-September-09	7.65	Put	Currency Future	64	42	64	42	0.00
20/08/2009	\$ / R On 14-September-09	12.15	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	12.15	Put	Currency Future	4196	4064	4196	4064	0.00
20/08/2009	\$ / R On 14-September-09	13.65	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	13.65	Put	Currency Future	5696	5564	5696	5564	0.00
20/08/2009	\$ / R On 14-September-09	15.15	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	15.15	Put	Currency Future	7196	7064	7196	7064	0.00
20/08/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	8	10	8	10	0.00
20/08/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4572	4441	4572	4441	0.00
20/08/2009	\$ / R On 14-September-09	8.85	Call	Currency Future	13	28	13	28	0.00
20/08/2009	\$ / R On 14-September-09	8.85	Put	Currency Future	909	792	909	792	0.00
20/08/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	3	9	3	9	0.00
20/08/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	1400	1273	1400	1273	0.00
20/08/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	1055	1165	1055	1165	0.00
20/08/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	141	116	141	116	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	287	325	287	325	0.00
20/08/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1174	1076	1174	1076	0.00
20/08/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	269	305	269	305	0.00
20/08/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1256	1156	1256	1156	0.00
20/08/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	211	238	211	238	0.00
20/08/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1598	1490	1598	1490	0.00
20/08/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	65	72	65	72	0.00
20/08/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	3851	3723	3851	3723	0.00
20/08/2009	\$ / R On 14-June-10	7.35	Call	Currency Future	1181	1294	1181	1294	0.00
20/08/2009	\$ / R On 14-June-10	7.35	Put	Currency Future	192	168	192	168	0.00
20/08/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	393	436	393	436	0.00
20/08/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1304	1209	1304	1209	0.00
20/08/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	338	375	338	375	0.00
20/08/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1549	1448	1549	1448	0.00
20/08/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	131	144	131	144	0.00
20/08/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	3642	3517	3642	3517	0.00
20/08/2009	\$ / R On 14-December-09	5.00	Call	Currency Future	3087	3220	3087	3220	0.00
20/08/2009	\$ / R On 14-December-09	5.00	Put	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	6.00	Call	Currency Future	2090	2223	2090	2223	0.00
20/08/2009	\$ / R On 14-December-09	6.00	Put	Currency Future	5	4	5	4	0.00
20/08/2009	\$ / R On 14-December-09	7.00	Call	Currency Future	1128	1254	1128	1254	0.00
20/08/2009	\$ / R On 14-December-09	7.00	Put	Currency Future	42	35	42	35	0.00
20/08/2009	\$ / R On 14-September-09	6.90	Call	Currency Future	1056	1188	1056	1188	0.00
20/08/2009	\$ / R On 14-September-09	6.90	Put	Currency Future	2	2	2	2	0.00
20/08/2009	\$ / R On 14-September-09	7.40	Call	Currency Future	578	702	578	702	0.00
20/08/2009	\$ / R On 14-September-09	7.40	Put	Currency Future	25	16	25	16	0.00
20/08/2009	\$ / R On 15-March-10	5.10	Call	Currency Future	3117	3253	3117	3253	0.00
20/08/2009	\$ / R On 15-March-10	5.10	Put	Currency Future	4	4	4	4	0.00
20/08/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	2127	2262	2127	2262	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	13	13	13	13	0.00
20/08/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1211	1332	1211	1332	0.00
20/08/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	98	83	98	83	0.00
20/08/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	62	70	62	70	0.00
20/08/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	3949	3821	3949	3821	0.00
20/08/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	40	46	40	46	0.00
20/08/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	4927	4797	4927	4797	0.00
20/08/2009	\$ / R On 14-June-10	5.20	Call	Currency Future	3147	3284	3147	3284	0.00
20/08/2009	\$ / R On 14-June-10	5.20	Put	Currency Future	8	8	8	8	0.00
20/08/2009	\$ / R On 14-June-10	6.20	Call	Currency Future	2171	2305	2171	2305	0.00
20/08/2009	\$ / R On 14-June-10	6.20	Put	Currency Future	32	29	32	29	0.00
20/08/2009	\$ / R On 14-June-10	7.20	Call	Currency Future	1296	1413	1296	1413	0.00
20/08/2009	\$ / R On 14-June-10	7.20	Put	Currency Future	157	136	157	136	0.00
20/08/2009	\$ / R On 14-June-10	11.20	Call	Currency Future	165	183	165	183	0.00
20/08/2009	\$ / R On 14-June-10	11.20	Put	Currency Future	3026	2906	3026	2906	0.00
20/08/2009	\$ / R On 14-June-10	13.20	Call	Currency Future	84	92	84	92	0.00
20/08/2009	\$ / R On 14-June-10	13.20	Put	Currency Future	4945	4816	4945	4816	0.00
20/08/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	2289	2422	2289	2422	0.00
20/08/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	3	3	3	3	0.00
20/08/2009	\$ / R On 14-September-09	6.70	Call	Currency Future	1255	1387	1255	1387	0.00
20/08/2009	\$ / R On 14-September-09	6.70	Put	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-September-09	7.20	Call	Currency Future	764	892	764	892	0.00
20/08/2009	\$ / R On 14-September-09	7.20	Put	Currency Future	10	6	10	6	0.00
20/08/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	3267	3402	3267	3402	0.00
20/08/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	3	3	3	3	0.00
20/08/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	2275	2410	2275	2410	0.00
20/08/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	11	11	11	11	0.00
20/08/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1338	1462	1338	1462	0.00
20/08/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	75	63	75	63	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-June-10	6.00	Call	Currency Future	2363	2498	2363	2498	0.00
20/08/2009	\$ / R On 14-June-10	6.00	Put	Currency Future	24	22	24	22	0.00
20/08/2009	\$ / R On 14-June-10	7.00	Call	Currency Future	1456	1578	1456	1578	0.00
20/08/2009	\$ / R On 14-June-10	7.00	Put	Currency Future	117	101	117	101	0.00
20/08/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	124	137	124	137	0.00
20/08/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	3785	3660	3785	3660	0.00
20/08/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	89	98	89	98	0.00
20/08/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	4750	4622	4750	4622	0.00
20/08/2009	\$ / R On 14-December-09	14.60	Call	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	14.60	Put	Currency Future	6515	6382	6515	6382	0.00
20/08/2009	\$ / R On 14-September-09	6.65	Call	Currency Future	1305	1437	1305	1437	0.00
20/08/2009	\$ / R On 14-September-09	6.65	Put	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-September-09	7.15	Call	Currency Future	812	941	812	941	0.00
20/08/2009	\$ / R On 14-September-09	7.15	Put	Currency Future	8	5	8	5	0.00
20/08/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	2324	2459	2324	2459	0.00
20/08/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	11	10	11	10	0.00
20/08/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1382	1506	1382	1506	0.00
20/08/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	68	57	68	57	0.00
20/08/2009	\$ / R On 14-December-09	15.15	Call	Currency Future	0	1	0	1	0.00
20/08/2009	\$ / R On 14-December-09	15.15	Put	Currency Future	7065	6931	7065	6931	0.00
20/08/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	156	172	156	172	0.00
20/08/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	3167	3046	3167	3046	0.00
20/08/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	111	122	111	122	0.00
20/08/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	4122	3996	4122	3996	0.00
20/08/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	80	88	80	88	0.00
20/08/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	5091	4962	5091	4962	0.00
20/08/2009	\$ / R On 14-December-09	4.75	Call	Currency Future	3336	3469	3336	3469	0.00
20/08/2009	\$ / R On 14-December-09	4.75	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	5.75	Call	Currency Future	2339	2472	2339	2472	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-December-09	5.75	Put	Currency Future	3	3	3	3	0.00
20/08/2009	\$ / R On 14-December-09	6.75	Call	Currency Future	1361	1489	1361	1489	0.00
20/08/2009	\$ / R On 14-December-09	6.75	Put	Currency Future	25	20	25	20	0.00
20/08/2009	\$ / R On 14-December-09	15.25	Call	Currency Future	0	1	0	1	0.00
20/08/2009	\$ / R On 14-December-09	15.25	Put	Currency Future	7165	7031	7165	7031	0.00
20/08/2009	\$ / R On 14-September-09	6.60	Call	Currency Future	1354	1486	1354	1486	0.00
20/08/2009	\$ / R On 14-September-09	6.60	Put	Currency Future	1	0	1	0	0.00
20/08/2009	\$ / R On 14-September-09	7.10	Call	Currency Future	860	990	860	990	0.00
20/08/2009	\$ / R On 14-September-09	7.10	Put	Currency Future	6	4	6	4	0.00
20/08/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	3366	3501	3366	3501	0.00
20/08/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	3	2	3	2	0.00
20/08/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	2373	2509	2373	2509	0.00
20/08/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	10	10	10	10	0.00
20/08/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	1425	1551	1425	1551	0.00
20/08/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	62	52	62	52	0.00
20/08/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	705	792	705	792	0.00
20/08/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	342	293	342	293	0.00
20/08/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	3395	3532	3395	3532	0.00
20/08/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	6	6	6	6	0.00
20/08/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	2412	2547	2412	2547	0.00
20/08/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	23	20	23	20	0.00
20/08/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	1498	1620	1498	1620	0.00
20/08/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	109	94	109	94	0.00
20/08/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	825	910	825	910	0.00
20/08/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	436	383	436	383	0.00
20/08/2009	\$ / R On 14-June-10	11.45	Call	Currency Future	150	166	150	166	0.00
20/08/2009	\$ / R On 14-June-10	11.45	Put	Currency Future	3261	3139	3261	3139	0.00
20/08/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	78	86	78	86	0.00
20/08/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	5189	5059	5189	5059	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-September-09	11.60	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.60	Put	Currency Future	3646	3514	3646	3514	0.00
20/08/2009	\$ / R On 14-September-09	12.60	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	12.60	Put	Currency Future	4646	4514	4646	4514	0.00
20/08/2009	\$ / R On 14-December-09	4.85	Call	Currency Future	3236	3370	3236	3370	0.00
20/08/2009	\$ / R On 14-December-09	4.85	Put	Currency Future	1	0	1	0	0.00
20/08/2009	\$ / R On 14-December-09	5.85	Call	Currency Future	2239	2372	2239	2372	0.00
20/08/2009	\$ / R On 14-December-09	5.85	Put	Currency Future	4	3	4	3	0.00
20/08/2009	\$ / R On 14-December-09	15.35	Call	Currency Future	0	1	0	1	0.00
20/08/2009	\$ / R On 14-December-09	15.35	Put	Currency Future	7265	7131	7265	7131	0.00
20/08/2009	\$ / R On 14-September-09	11.70	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.70	Put	Currency Future	3746	3614	3746	3614	0.00
20/08/2009	\$ / R On 14-September-09	12.70	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	12.70	Put	Currency Future	4746	4614	4746	4614	0.00
20/08/2009	\$ / R On 14-June-10	5.10	Call	Currency Future	3246	3383	3246	3383	0.00
20/08/2009	\$ / R On 14-June-10	5.10	Put	Currency Future	7	7	7	7	0.00
20/08/2009	\$ / R On 14-June-10	6.10	Call	Currency Future	2267	2402	2267	2402	0.00
20/08/2009	\$ / R On 14-June-10	6.10	Put	Currency Future	28	25	28	25	0.00
20/08/2009	\$ / R On 14-June-10	7.10	Call	Currency Future	1375	1494	1375	1494	0.00
20/08/2009	\$ / R On 14-June-10	7.10	Put	Currency Future	136	118	136	118	0.00
20/08/2009	\$ / R On 14-June-10	8.10	Call	Currency Future	753	832	753	832	0.00
20/08/2009	\$ / R On 14-June-10	8.10	Put	Currency Future	514	456	514	456	0.00
20/08/2009	\$ / R On 14-June-10	10.60	Call	Currency Future	212	234	212	234	0.00
20/08/2009	\$ / R On 14-June-10	10.60	Put	Currency Future	2473	2358	2473	2358	0.00
20/08/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	142	157	142	157	0.00
20/08/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	3403	3281	3403	3281	0.00
20/08/2009	\$ / R On 14-June-10	13.60	Call	Currency Future	74	82	74	82	0.00
20/08/2009	\$ / R On 14-June-10	13.60	Put	Currency Future	5335	5205	5335	5205	0.00
20/08/2009	\$ / R On 14-December-09	4.90	Call	Currency Future	3186	3320	3186	3320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-December-09	4.90	Put	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	5.90	Call	Currency Future	2190	2322	2190	2322	0.00
20/08/2009	\$ / R On 14-December-09	5.90	Put	Currency Future	4	3	4	3	0.00
20/08/2009	\$ / R On 14-December-09	15.40	Call	Currency Future	0	1	0	1	0.00
20/08/2009	\$ / R On 14-December-09	15.40	Put	Currency Future	7315	7181	7315	7181	0.00
20/08/2009	\$ / R On 14-September-09	6.75	Call	Currency Future	1205	1337	1205	1337	0.00
20/08/2009	\$ / R On 14-September-09	6.75	Put	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-September-09	11.75	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.75	Put	Currency Future	3796	3664	3796	3664	0.00
20/08/2009	\$ / R On 14-September-09	12.75	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	12.75	Put	Currency Future	4796	4664	4796	4664	0.00
20/08/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	3167	3302	3167	3302	0.00
20/08/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	4	3	4	3	0.00
20/08/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	2176	2311	2176	2311	0.00
20/08/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	13	12	13	12	0.00
20/08/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1253	1375	1253	1375	0.00
20/08/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	90	76	90	76	0.00
20/08/2009	\$ / R On 14-June-10	5.15	Call	Currency Future	3197	3334	3197	3334	0.00
20/08/2009	\$ / R On 14-June-10	5.15	Put	Currency Future	8	7	8	7	0.00
20/08/2009	\$ / R On 14-June-10	6.15	Call	Currency Future	2219	2353	2219	2353	0.00
20/08/2009	\$ / R On 14-June-10	6.15	Put	Currency Future	30	27	30	27	0.00
20/08/2009	\$ / R On 14-June-10	7.15	Call	Currency Future	1335	1453	1335	1453	0.00
20/08/2009	\$ / R On 14-June-10	7.15	Put	Currency Future	146	127	146	127	0.00
20/08/2009	\$ / R On 14-June-10	11.65	Call	Currency Future	140	154	140	154	0.00
20/08/2009	\$ / R On 14-June-10	11.65	Put	Currency Future	3451	3328	3451	3328	0.00
20/08/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	100	111	100	111	0.00
20/08/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	4411	4284	4411	4284	0.00
20/08/2009	\$ / R On 14-June-10	13.65	Call	Currency Future	73	81	73	81	0.00
20/08/2009	\$ / R On 14-June-10	13.65	Put	Currency Future	5384	5254	5384	5254	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-September-09	6.80	Call	Currency Future	1155	1287	1155	1287	0.00
20/08/2009	\$ / R On 14-September-09	6.80	Put	Currency Future	2	1	2	1	0.00
20/08/2009	\$ / R On 14-September-09	7.30	Call	Currency Future	670	796	670	796	0.00
20/08/2009	\$ / R On 14-September-09	7.30	Put	Currency Future	16	10	16	10	0.00
20/08/2009	\$ / R On 14-September-09	7.80	Call	Currency Future	261	358	261	358	0.00
20/08/2009	\$ / R On 14-September-09	7.80	Put	Currency Future	107	72	107	72	0.00
20/08/2009	\$ / R On 14-September-09	11.80	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.80	Put	Currency Future	3846	3714	3846	3714	0.00
20/08/2009	\$ / R On 14-September-09	12.80	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	12.80	Put	Currency Future	4846	4714	4846	4714	0.00
20/08/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	203	224	203	224	0.00
20/08/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2564	2448	2564	2448	0.00
20/08/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	138	152	138	152	0.00
20/08/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	3499	3375	3499	3375	0.00
20/08/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	99	109	99	109	0.00
20/08/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4460	4332	4460	4332	0.00
20/08/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	72	80	72	80	0.00
20/08/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	5433	5303	5433	5303	0.00
20/08/2009	\$ / R On 14-September-09	11.65	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.65	Put	Currency Future	3696	3564	3696	3564	0.00
20/08/2009	\$ / R On 14-September-09	12.65	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	12.65	Put	Currency Future	4696	4564	4696	4564	0.00
20/08/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	148	163	148	163	0.00
20/08/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	3309	3186	3309	3186	0.00
20/08/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	76	84	76	84	0.00
20/08/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	5237	5108	5237	5108	0.00
20/08/2009	\$ / R On 14-December-09	4.65	Call	Currency Future	3436	3569	3436	3569	0.00
20/08/2009	\$ / R On 14-December-09	4.65	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	5.65	Call	Currency Future	2438	2571	2438	2571	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-December-09	5.65	Put	Currency Future	2	2	2	2	0.00
20/08/2009	\$ / R On 14-December-09	6.65	Call	Currency Future	1456	1585	1456	1585	0.00
20/08/2009	\$ / R On 14-December-09	6.65	Put	Currency Future	20	16	20	16	0.00
20/08/2009	\$ / R On 14-September-09	6.50	Call	Currency Future	1454	1586	1454	1586	0.00
20/08/2009	\$ / R On 14-September-09	6.50	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	7.00	Call	Currency Future	958	1088	958	1088	0.00
20/08/2009	\$ / R On 14-September-09	7.00	Put	Currency Future	4	2	4	2	0.00
20/08/2009	\$ / R On 14-September-09	11.50	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.50	Put	Currency Future	3546	3414	3546	3414	0.00
20/08/2009	\$ / R On 14-September-09	12.50	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	12.50	Put	Currency Future	4546	4414	4546	4414	0.00
20/08/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	3466	3601	3466	3601	0.00
20/08/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	2	2	2	2	0.00
20/08/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	2472	2608	2472	2608	0.00
20/08/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	9	9	9	9	0.00
20/08/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	1514	1641	1514	1641	0.00
20/08/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	51	43	51	43	0.00
20/08/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	761	852	761	852	0.00
20/08/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	297	253	297	253	0.00
20/08/2009	\$ / R On 14-June-10	4.90	Call	Currency Future	3445	3582	3445	3582	0.00
20/08/2009	\$ / R On 14-June-10	4.90	Put	Currency Future	6	5	6	5	0.00
20/08/2009	\$ / R On 14-June-10	5.90	Call	Currency Future	2460	2595	2460	2595	0.00
20/08/2009	\$ / R On 14-June-10	5.90	Put	Currency Future	21	19	21	19	0.00
20/08/2009	\$ / R On 14-June-10	6.90	Call	Currency Future	1540	1663	1540	1663	0.00
20/08/2009	\$ / R On 14-June-10	6.90	Put	Currency Future	101	87	101	87	0.00
20/08/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	850	937	850	937	0.00
20/08/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	411	361	411	361	0.00
20/08/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	231	256	231	256	0.00
20/08/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2292	2179	2292	2179	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	153	169	153	169	0.00
20/08/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	3214	3093	3214	3093	0.00
20/08/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	79	87	79	87	0.00
20/08/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	5140	5010	5140	5010	0.00
20/08/2009	\$ / R On 14-December-09	4.60	Call	Currency Future	3486	3619	3486	3619	0.00
20/08/2009	\$ / R On 14-December-09	4.60	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	5.60	Call	Currency Future	2488	2621	2488	2621	0.00
20/08/2009	\$ / R On 14-December-09	5.60	Put	Currency Future	2	2	2	2	0.00
20/08/2009	\$ / R On 14-December-09	6.60	Call	Currency Future	1504	1634	1504	1634	0.00
20/08/2009	\$ / R On 14-December-09	6.60	Put	Currency Future	18	14	18	14	0.00
20/08/2009	\$ / R On 14-December-09	15.10	Call	Currency Future	0	1	0	1	0.00
20/08/2009	\$ / R On 14-December-09	15.10	Put	Currency Future	7015	6881	7015	6881	0.00
20/08/2009	\$ / R On 14-September-09	6.45	Call	Currency Future	1504	1636	1504	1636	0.00
20/08/2009	\$ / R On 14-September-09	6.45	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	6.95	Call	Currency Future	1007	1138	1007	1138	0.00
20/08/2009	\$ / R On 14-September-09	6.95	Put	Currency Future	3	2	3	2	0.00
20/08/2009	\$ / R On 14-September-09	11.45	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.45	Put	Currency Future	3496	3364	3496	3364	0.00
20/08/2009	\$ / R On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	12.45	Put	Currency Future	4496	4364	4496	4364	0.00
20/08/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	3516	3651	3516	3651	0.00
20/08/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	2	2	2	2	0.00
20/08/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	2522	2657	2522	2657	0.00
20/08/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	8	8	8	8	0.00
20/08/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1559	1687	1559	1687	0.00
20/08/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	46	38	46	38	0.00
20/08/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	790	883	790	883	0.00
20/08/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	276	234	276	234	0.00
20/08/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	60	67	60	67	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	4046	3918	4046	3918	0.00
20/08/2009	\$ / R On 14-June-10	4.85	Call	Currency Future	3494	3632	3494	3632	0.00
20/08/2009	\$ / R On 14-June-10	4.85	Put	Currency Future	5	5	5	5	0.00
20/08/2009	\$ / R On 14-June-10	5.85	Call	Currency Future	2509	2644	2509	2644	0.00
20/08/2009	\$ / R On 14-June-10	5.85	Put	Currency Future	20	18	20	18	0.00
20/08/2009	\$ / R On 14-June-10	6.85	Call	Currency Future	1582	1707	1582	1707	0.00
20/08/2009	\$ / R On 14-June-10	6.85	Put	Currency Future	93	80	93	80	0.00
20/08/2009	\$ / R On 14-June-10	7.85	Call	Currency Future	876	965	876	965	0.00
20/08/2009	\$ / R On 14-June-10	7.85	Put	Currency Future	387	339	387	339	0.00
20/08/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	3544	3681	3544	3681	0.00
20/08/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	5	5	5	5	0.00
20/08/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2557	2693	2557	2693	0.00
20/08/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	18	16	18	16	0.00
20/08/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1625	1750	1625	1750	0.00
20/08/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	86	74	86	74	0.00
20/08/2009	\$ / R On 14-June-10	11.30	Call	Currency Future	159	176	159	176	0.00
20/08/2009	\$ / R On 14-June-10	11.30	Put	Currency Future	3120	2999	3120	2999	0.00
20/08/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	113	124	113	124	0.00
20/08/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	4074	3948	4074	3948	0.00
20/08/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	81	90	81	90	0.00
20/08/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	5042	4913	5042	4913	0.00
20/08/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3636	3769	3636	3769	0.00
20/08/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2638	2771	2638	2771	0.00
20/08/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	2	2	2	2	0.00
20/08/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1649	1779	1649	1779	0.00
20/08/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	13	10	13	10	0.00
20/08/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	761	868	761	868	0.00
20/08/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	125	99	125	99	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	73	86	73	86	0.00
20/08/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	1937	1817	1937	1817	0.00
20/08/2009	\$ / R On 14-December-09	14.95	Call	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	14.95	Put	Currency Future	6865	6732	6865	6732	0.00
20/08/2009	\$ / R On 14-September-09	6.30	Call	Currency Future	1654	1786	1654	1786	0.00
20/08/2009	\$ / R On 14-September-09	6.30	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	12.30	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	12.30	Put	Currency Future	4346	4214	4346	4214	0.00
20/08/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3665	3800	3665	3800	0.00
20/08/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	2	1	2	1	0.00
20/08/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2671	2806	2671	2806	0.00
20/08/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	7	7	7	7	0.00
20/08/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1697	1827	1697	1827	0.00
20/08/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	34	28	34	28	0.00
20/08/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	41	47	41	47	0.00
20/08/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	4878	4748	4878	4748	0.00
20/08/2009	\$ / R On 14-June-10	4.65	Call	Currency Future	3693	3830	3693	3830	0.00
20/08/2009	\$ / R On 14-June-10	4.65	Put	Currency Future	4	4	4	4	0.00
20/08/2009	\$ / R On 14-June-10	5.65	Call	Currency Future	2704	2840	2704	2840	0.00
20/08/2009	\$ / R On 14-June-10	5.65	Put	Currency Future	15	13	15	13	0.00
20/08/2009	\$ / R On 14-June-10	6.65	Call	Currency Future	1756	1884	1756	1884	0.00
20/08/2009	\$ / R On 14-June-10	6.65	Put	Currency Future	67	57	67	57	0.00
20/08/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	168	186	168	186	0.00
20/08/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	2979	2860	2979	2860	0.00
20/08/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	85	94	85	94	0.00
20/08/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	4896	4767	4896	4767	0.00
20/08/2009	\$ / R On 14-December-09	4.35	Call	Currency Future	3736	3869	3736	3869	0.00
20/08/2009	\$ / R On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	5.35	Call	Currency Future	2737	2870	2737	2870	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-December-09	5.35	Put	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	6.35	Call	Currency Future	1746	1877	1746	1877	0.00
20/08/2009	\$ / R On 14-December-09	6.35	Put	Currency Future	10	8	10	8	0.00
20/08/2009	\$ / R On 14-December-09	14.85	Call	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	14.85	Put	Currency Future	6765	6632	6765	6632	0.00
20/08/2009	\$ / R On 14-September-09	6.25	Call	Currency Future	1704	1836	1704	1836	0.00
20/08/2009	\$ / R On 14-September-09	6.25	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	12.25	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	12.25	Put	Currency Future	4296	4164	4296	4164	0.00
20/08/2009	\$ / R On 15-March-10	4.50	Call	Currency Future	3715	3850	3715	3850	0.00
20/08/2009	\$ / R On 15-March-10	4.50	Put	Currency Future	2	1	2	1	0.00
20/08/2009	\$ / R On 15-March-10	5.50	Call	Currency Future	2720	2855	2720	2855	0.00
20/08/2009	\$ / R On 15-March-10	5.50	Put	Currency Future	7	6	7	6	0.00
20/08/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1744	1874	1744	1874	0.00
20/08/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	30	25	30	25	0.00
20/08/2009	\$ / R On 14-June-10	4.60	Call	Currency Future	3743	3880	3743	3880	0.00
20/08/2009	\$ / R On 14-June-10	4.60	Put	Currency Future	4	4	4	4	0.00
20/08/2009	\$ / R On 14-June-10	5.60	Call	Currency Future	2753	2889	2753	2889	0.00
20/08/2009	\$ / R On 14-June-10	5.60	Put	Currency Future	14	12	14	12	0.00
20/08/2009	\$ / R On 14-June-10	6.60	Call	Currency Future	1800	1929	1800	1929	0.00
20/08/2009	\$ / R On 14-June-10	6.60	Put	Currency Future	61	52	61	52	0.00
20/08/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	172	190	172	190	0.00
20/08/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	2933	2813	2933	2813	0.00
20/08/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	120	132	120	132	0.00
20/08/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	3881	3756	3881	3756	0.00
20/08/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	86	95	86	95	0.00
20/08/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	4847	4719	4847	4719	0.00
20/08/2009	\$ / R On 14-December-09	4.30	Call	Currency Future	3786	3919	3786	3919	0.00
20/08/2009	\$ / 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
20/08/2009	\$ / R On 14-December-09	5.30	Call	Currency Future	2787	2920	2787	2920	0.00
20/08/2009	\$ / R On 14-December-09	5.30	Put	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	14.80	Call	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	14.80	Put	Currency Future	6715	6582	6715	6582	0.00
20/08/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	3815	3950	3815	3950	0.00
20/08/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	2819	2955	2819	2955	0.00
20/08/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	6	6	6	6	0.00
20/08/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	983	1088	983	1088	0.00
20/08/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	170	139	170	139	0.00
20/08/2009	\$ / R On 14-June-10	4.55	Call	Currency Future	3793	3930	3793	3930	0.00
20/08/2009	\$ / R On 14-June-10	4.55	Put	Currency Future	4	4	4	4	0.00
20/08/2009	\$ / R On 14-June-10	5.55	Call	Currency Future	2802	2938	2802	2938	0.00
20/08/2009	\$ / R On 14-June-10	5.55	Put	Currency Future	13	11	13	11	0.00
20/08/2009	\$ / R On 14-June-10	6.55	Call	Currency Future	1845	1974	1845	1974	0.00
20/08/2009	\$ / R On 14-June-10	6.55	Put	Currency Future	56	48	56	48	0.00
20/08/2009	\$ / R On 14-June-10	7.55	Call	Currency Future	1050	1150	1050	1150	0.00
20/08/2009	\$ / R On 14-June-10	7.55	Put	Currency Future	261	224	261	224	0.00
20/08/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	175	194	175	194	0.00
20/08/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	2886	2767	2886	2767	0.00
20/08/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	122	135	122	135	0.00
20/08/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	3833	3708	3833	3708	0.00
20/08/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	88	97	88	97	0.00
20/08/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	4799	4670	4799	4670	0.00
20/08/2009	\$ / R On 14-December-09	4.25	Call	Currency Future	3836	3969	3836	3969	0.00
20/08/2009	\$ / R On 14-December-09	4.25	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	5.25	Call	Currency Future	2837	2970	2837	2970	0.00
20/08/2009	\$ / R On 14-December-09	5.25	Put	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	6.25	Call	Currency Future	1844	1975	1844	1975	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-December-09	6.25	Put	Currency Future	8	6	8	6	0.00
20/08/2009	\$ / R On 14-December-09	14.75	Call	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	14.75	Put	Currency Future	6665	6532	6665	6532	0.00
20/08/2009	\$ / R On 14-June-10	4.50	Call	Currency Future	3843	3980	3843	3980	0.00
20/08/2009	\$ / R On 14-June-10	4.50	Put	Currency Future	4	3	4	3	0.00
20/08/2009	\$ / R On 14-June-10	5.50	Call	Currency Future	2851	2987	2851	2987	0.00
20/08/2009	\$ / R On 14-June-10	5.50	Put	Currency Future	12	11	12	11	0.00
20/08/2009	\$ / R On 14-June-10	7.50	Call	Currency Future	1081	1184	1081	1184	0.00
20/08/2009	\$ / R On 14-June-10	7.50	Put	Currency Future	242	207	242	207	0.00
20/08/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3765	3900	3765	3900	0.00
20/08/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2770	2905	2770	2905	0.00
20/08/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	6	6	6	6	0.00
20/08/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1790	1921	1790	1921	0.00
20/08/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	27	22	27	22	0.00
20/08/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	949	1052	949	1052	0.00
20/08/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	185	153	185	153	0.00
20/08/2009	\$ / R On 14-September-09	6.35	Call	Currency Future	1604	1736	1604	1736	0.00
20/08/2009	\$ / R On 14-September-09	6.35	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	6.85	Call	Currency Future	1106	1237	1106	1237	0.00
20/08/2009	\$ / R On 14-September-09	6.85	Put	Currency Future	2	1	2	1	0.00
20/08/2009	\$ / R On 14-September-09	7.35	Call	Currency Future	624	749	624	749	0.00
20/08/2009	\$ / R On 14-September-09	7.35	Put	Currency Future	20	13	20	13	0.00
20/08/2009	\$ / R On 14-September-09	12.35	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	12.35	Put	Currency Future	4396	4264	4396	4264	0.00
20/08/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	3615	3751	3615	3751	0.00
20/08/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	2	2	2	2	0.00
20/08/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	2621	2756	2621	2756	0.00
20/08/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	8	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1651	1780	1651	1780	0.00
20/08/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	37	31	37	31	0.00
20/08/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3644	3781	3644	3781	0.00
20/08/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	5	4	5	4	0.00
20/08/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2655	2791	2655	2791	0.00
20/08/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	16	14	16	14	0.00
20/08/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1712	1839	1712	1839	0.00
20/08/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	73	62	73	62	0.00
20/08/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	3865	4000	3865	4000	0.00
20/08/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	2869	3004	2869	3004	0.00
20/08/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	6	5	6	5	0.00
20/08/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1885	2017	1885	2017	0.00
20/08/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	21	18	21	18	0.00
20/08/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	1019	1125	1019	1125	0.00
20/08/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	155	126	155	126	0.00
20/08/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	58	64	58	64	0.00
20/08/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	6219	6088	6219	6088	0.00
20/08/2009	\$ / R On 14-June-10	11.55	Call	Currency Future	145	160	145	160	0.00
20/08/2009	\$ / R On 14-June-10	11.55	Put	Currency Future	3356	3233	3356	3233	0.00
20/08/2009	\$ / R On 14-June-10	14.55	Call	Currency Future	57	63	57	63	0.00
20/08/2009	\$ / R On 14-June-10	14.55	Put	Currency Future	6268	6137	6268	6137	0.00
20/08/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	56	62	56	62	0.00
20/08/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	6317	6186	6317	6186	0.00
20/08/2009	\$ / R On 14-December-09	4.40	Call	Currency Future	3686	3819	3686	3819	0.00
20/08/2009	\$ / R On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	5.40	Call	Currency Future	2687	2820	2687	2820	0.00
20/08/2009	\$ / R On 14-December-09	5.40	Put	Currency Future	2	1	2	1	0.00
20/08/2009	\$ / R On 14-December-09	6.40	Call	Currency Future	1697	1828	1697	1828	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-December-09	6.40	Put	Currency Future	11	9	11	9	0.00
20/08/2009	\$ / R On 14-December-09	14.90	Call	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	14.90	Put	Currency Future	6815	6682	6815	6682	0.00
20/08/2009	\$ / R On 14-December-09	4.05	Call	Currency Future	4036	4169	4036	4169	0.00
20/08/2009	\$ / R On 14-December-09	4.05	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	6.05	Call	Currency Future	2041	2173	2041	2173	0.00
20/08/2009	\$ / R On 14-December-09	6.05	Put	Currency Future	5	4	5	4	0.00
20/08/2009	\$ / R On 14-December-09	7.05	Call	Currency Future	1083	1208	1083	1208	0.00
20/08/2009	\$ / R On 14-December-09	7.05	Put	Currency Future	47	38	47	38	0.00
20/08/2009	\$ / R On 14-December-09	14.55	Call	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	14.55	Put	Currency Future	6465	6332	6465	6332	0.00
20/08/2009	\$ / R On 14-September-09	5.90	Call	Currency Future	2054	2186	2054	2186	0.00
20/08/2009	\$ / R On 14-September-09	5.90	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.90	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.90	Put	Currency Future	3946	3814	3946	3814	0.00
20/08/2009	\$ / R On 15-March-10	4.20	Call	Currency Future	4014	4150	4014	4150	0.00
20/08/2009	\$ / R On 15-March-10	4.20	Put	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 15-March-10	5.20	Call	Currency Future	3018	3153	3018	3153	0.00
20/08/2009	\$ / R On 15-March-10	5.20	Put	Currency Future	5	4	5	4	0.00
20/08/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	2028	2164	2028	2164	0.00
20/08/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	15	15	15	15	0.00
20/08/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	1129	1247	1129	1247	0.00
20/08/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	116	98	116	98	0.00
20/08/2009	\$ / R On 14-June-10	4.30	Call	Currency Future	4041	4179	4041	4179	0.00
20/08/2009	\$ / R On 14-June-10	4.30	Put	Currency Future	2	2	2	2	0.00
20/08/2009	\$ / R On 14-June-10	5.30	Call	Currency Future	3048	3185	3048	3185	0.00
20/08/2009	\$ / R On 14-June-10	5.30	Put	Currency Future	9	8	9	8	0.00
20/08/2009	\$ / R On 14-June-10	6.30	Call	Currency Future	2075	2209	2075	2209	0.00
20/08/2009	\$ / R On 14-June-10	6.30	Put	Currency Future	36	33	36	33	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-June-10	7.30	Call	Currency Future	1219	1333	1219	1333	0.00
20/08/2009	\$ / R On 14-June-10	7.30	Put	Currency Future	180	157	180	157	0.00
20/08/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	95	105	95	105	0.00
20/08/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	4556	4429	4556	4429	0.00
20/08/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	61	68	61	68	0.00
20/08/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	6022	5891	6022	5891	0.00
20/08/2009	\$ / R On 14-December-09	3.95	Call	Currency Future	4136	4269	4136	4269	0.00
20/08/2009	\$ / R On 14-December-09	3.95	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	4.95	Call	Currency Future	3137	3270	3137	3270	0.00
20/08/2009	\$ / R On 14-December-09	4.95	Put	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	5.95	Call	Currency Future	2140	2273	2140	2273	0.00
20/08/2009	\$ / R On 14-December-09	5.95	Put	Currency Future	4	4	4	4	0.00
20/08/2009	\$ / R On 14-December-09	11.45	Call	Currency Future	24	29	24	29	0.00
20/08/2009	\$ / R On 14-December-09	11.45	Put	Currency Future	3388	3260	3388	3260	0.00
20/08/2009	\$ / R On 14-December-09	14.45	Call	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	14.45	Put	Currency Future	6365	6232	6365	6232	0.00
20/08/2009	\$ / R On 14-September-09	5.85	Call	Currency Future	2104	2236	2104	2236	0.00
20/08/2009	\$ / R On 14-September-09	5.85	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	8.85	Call	Currency Future	13	28	13	28	0.00
20/08/2009	\$ / R On 14-September-09	8.85	Put	Currency Future	909	792	909	792	0.00
20/08/2009	\$ / R On 14-September-09	11.85	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.85	Put	Currency Future	3896	3764	3896	3764	0.00
20/08/2009	\$ / R On 15-March-10	4.10	Call	Currency Future	4114	4249	4114	4249	0.00
20/08/2009	\$ / R On 15-March-10	4.10	Put	Currency Future	1	0	1	0	0.00
20/08/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	50	57	50	57	0.00
20/08/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	4436	4308	4436	4308	0.00
20/08/2009	\$ / R On 14-June-10	4.25	Call	Currency Future	4091	4228	4091	4228	0.00
20/08/2009	\$ / R On 14-June-10	4.25	Put	Currency Future	2	2	2	2	0.00
20/08/2009	\$ / R On 14-June-10	6.25	Call	Currency Future	2123	2257	2123	2257	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-June-10	6.25	Put	Currency Future	34	31	34	31	0.00
20/08/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	1257	1373	1257	1373	0.00
20/08/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	168	146	168	146	0.00
20/08/2009	\$ / R On 14-December-09	13.95	Call	Currency Future	1	2	1	2	0.00
20/08/2009	\$ / R On 14-December-09	13.95	Put	Currency Future	5865	5732	5865	5732	0.00
20/08/2009	\$ / R On 14-December-09	15.95	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	15.95	Put	Currency Future	7864	7731	7864	7731	0.00
20/08/2009	\$ / R On 14-September-09	3.85	Call	Currency Future	4104	4236	4104	4236	0.00
20/08/2009	\$ / R On 14-September-09	3.85	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	4.85	Call	Currency Future	3104	3236	3104	3236	0.00
20/08/2009	\$ / R On 14-September-09	4.85	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	13.85	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	13.85	Put	Currency Future	5896	5764	5896	5764	0.00
20/08/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	28	31	28	31	0.00
20/08/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	5914	5782	5914	5782	0.00
20/08/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	12	14	12	14	0.00
20/08/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	7899	7765	7899	7765	0.00
20/08/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	36	40	36	40	0.00
20/08/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	7947	7813	7947	7813	0.00
20/08/2009	\$ / R On 14-December-09	12.05	Call	Currency Future	17	20	17	20	0.00
20/08/2009	\$ / R On 14-December-09	12.05	Put	Currency Future	3981	3851	3981	3851	0.00
20/08/2009	\$ / R On 14-December-09	16.05	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	16.05	Put	Currency Future	7964	7831	7964	7831	0.00
20/08/2009	\$ / R On 14-September-09	3.95	Call	Currency Future	4004	4136	4004	4136	0.00
20/08/2009	\$ / R On 14-September-09	3.95	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	4.95	Call	Currency Future	3004	3136	3004	3136	0.00
20/08/2009	\$ / R On 14-September-09	4.95	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	5.95	Call	Currency Future	2004	2136	2004	2136	0.00
20/08/2009	\$ / 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
20/08/2009	\$ / R On 14-September-09	6.95	Call	Currency Future	1007	1138	1007	1138	0.00
20/08/2009	\$ / R On 14-September-09	6.95	Put	Currency Future	3	2	3	2	0.00
20/08/2009	\$ / R On 14-September-09	13.95	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	13.95	Put	Currency Future	5996	5864	5996	5864	0.00
20/08/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	27	30	27	30	0.00
20/08/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	6013	5881	6013	5881	0.00
20/08/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	12	14	12	14	0.00
20/08/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	7998	7865	7998	7865	0.00
20/08/2009	\$ / R On 14-June-10	4.35	Call	Currency Future	3992	4129	3992	4129	0.00
20/08/2009	\$ / R On 14-June-10	4.35	Put	Currency Future	3	2	3	2	0.00
20/08/2009	\$ / R On 14-June-10	5.35	Call	Currency Future	2999	3135	2999	3135	0.00
20/08/2009	\$ / R On 14-June-10	5.35	Put	Currency Future	10	9	10	9	0.00
20/08/2009	\$ / R On 14-June-10	6.35	Call	Currency Future	2028	2161	2028	2161	0.00
20/08/2009	\$ / R On 14-June-10	6.35	Put	Currency Future	39	35	39	35	0.00
20/08/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	61	67	61	67	0.00
20/08/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	6072	5940	6072	5940	0.00
20/08/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	35	39	35	39	0.00
20/08/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	8046	7912	8046	7912	0.00
20/08/2009	\$ / R On 14-December-09	4.15	Call	Currency Future	3936	4069	3936	4069	0.00
20/08/2009	\$ / R On 14-December-09	4.15	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	5.15	Call	Currency Future	2937	3070	2937	3070	0.00
20/08/2009	\$ / R On 14-December-09	5.15	Put	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	6.15	Call	Currency Future	1942	2074	1942	2074	0.00
20/08/2009	\$ / R On 14-December-09	6.15	Put	Currency Future	6	5	6	5	0.00
20/08/2009	\$ / R On 14-December-09	7.15	Call	Currency Future	996	1116	996	1116	0.00
20/08/2009	\$ / R On 14-December-09	7.15	Put	Currency Future	60	47	60	47	0.00
20/08/2009	\$ / R On 14-December-09	14.15	Call	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	14.15	Put	Currency Future	6065	5932	6065	5932	0.00
20/08/2009	\$ / R On 14-December-09	16.15	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
20/08/2009	\$ / R On 14-December-09	16.15	Put	Currency Future	8064	7931	8064	7931	0.00
20/08/2009	\$ / R On 14-September-09	4.00	Call	Currency Future	3954	4086	3954	4086	0.00
20/08/2009	\$ / R On 14-September-09	4.00	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	5.00	Call	Currency Future	2954	3086	2954	3086	0.00
20/08/2009	\$ / R On 14-September-09	5.00	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	6.00	Call	Currency Future	1954	2086	1954	2086	0.00
20/08/2009	\$ / R On 14-September-09	6.00	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	14.00	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	14.00	Put	Currency Future	6046	5914	6046	5914	0.00
20/08/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	3914	4050	3914	4050	0.00
20/08/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	2919	3054	2919	3054	0.00
20/08/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	5	5	5	5	0.00
20/08/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1932	2066	1932	2066	0.00
20/08/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	19	17	19	17	0.00
20/08/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	26	29	26	29	0.00
20/08/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	6112	5980	6112	5980	0.00
20/08/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	11	13	11	13	0.00
20/08/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	8098	7964	8098	7964	0.00
20/08/2009	\$ / R On 14-June-10	4.45	Call	Currency Future	3892	4030	3892	4030	0.00
20/08/2009	\$ / R On 14-June-10	4.45	Put	Currency Future	3	3	3	3	0.00
20/08/2009	\$ / R On 14-June-10	5.45	Call	Currency Future	2900	3036	2900	3036	0.00
20/08/2009	\$ / R On 14-June-10	5.45	Put	Currency Future	11	10	11	10	0.00
20/08/2009	\$ / R On 14-June-10	6.45	Call	Currency Future	1936	2066	1936	2066	0.00
20/08/2009	\$ / R On 14-June-10	6.45	Put	Currency Future	47	40	47	40	0.00
20/08/2009	\$ / R On 14-June-10	7.45	Call	Currency Future	1114	1218	1114	1218	0.00
20/08/2009	\$ / R On 14-June-10	7.45	Put	Currency Future	225	192	225	192	0.00
20/08/2009	\$ / R On 14-June-10	14.45	Call	Currency Future	59	65	59	65	0.00
20/08/2009	\$ / R On 14-June-10	14.45	Put	Currency Future	6170	6039	6170	6039	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	33	38	33	38	0.00
20/08/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	8144	8011	8144	8011	0.00
20/08/2009	\$ / R On 14-December-09	14.25	Call	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	14.25	Put	Currency Future	6165	6032	6165	6032	0.00
20/08/2009	\$ / R On 14-December-09	16.25	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	16.25	Put	Currency Future	8164	8031	8164	8031	0.00
20/08/2009	\$ / R On 14-September-09	4.10	Call	Currency Future	3854	3986	3854	3986	0.00
20/08/2009	\$ / R On 14-September-09	4.10	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	5.10	Call	Currency Future	2854	2986	2854	2986	0.00
20/08/2009	\$ / R On 14-September-09	5.10	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	6.10	Call	Currency Future	1854	1986	1854	1986	0.00
20/08/2009	\$ / R On 14-September-09	6.10	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	14.10	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	14.10	Put	Currency Future	6146	6014	6146	6014	0.00
20/08/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	24	28	24	28	0.00
20/08/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	6211	6079	6211	6079	0.00
20/08/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	10	13	10	13	0.00
20/08/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	8197	8064	8197	8064	0.00
20/08/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	32	36	32	36	0.00
20/08/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	8243	8110	8243	8110	0.00
20/08/2009	\$ / R On 14-December-09	4.20	Call	Currency Future	3886	4019	3886	4019	0.00
20/08/2009	\$ / R On 14-December-09	4.20	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	5.20	Call	Currency Future	2887	3020	2887	3020	0.00
20/08/2009	\$ / R On 14-December-09	5.20	Put	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	6.20	Call	Currency Future	1893	2025	1893	2025	0.00
20/08/2009	\$ / R On 14-December-09	6.20	Put	Currency Future	7	6	7	6	0.00
20/08/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	954	1071	954	1071	0.00
20/08/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	69	52	69	52	0.00
20/08/2009	\$ / R On 14-December-09	14.20	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
20/08/2009	\$ / R On 14-December-09	14.20	Put	Currency Future	6115	5982	6115	5982	0.00
20/08/2009	\$ / R On 14-December-09	16.20	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	16.20	Put	Currency Future	8114	7981	8114	7981	0.00
20/08/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	25	29	25	29	0.00
20/08/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	6162	6030	6162	6030	0.00
20/08/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	11	13	11	13	0.00
20/08/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	8147	8014	8147	8014	0.00
20/08/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	33	37	33	37	0.00
20/08/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	8194	8061	8194	8061	0.00
20/08/2009	\$ / R On 14-December-09	14.40	Call	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	14.40	Put	Currency Future	6315	6182	6315	6182	0.00
20/08/2009	\$ / R On 14-December-09	16.40	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	16.40	Put	Currency Future	8314	8181	8314	8181	0.00
20/08/2009	\$ / R On 14-September-09	4.25	Call	Currency Future	3704	3836	3704	3836	0.00
20/08/2009	\$ / R On 14-September-09	4.25	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	5.25	Call	Currency Future	2704	2836	2704	2836	0.00
20/08/2009	\$ / R On 14-September-09	5.25	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	14.25	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	14.25	Put	Currency Future	6296	6164	6296	6164	0.00
20/08/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	23	26	23	26	0.00
20/08/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	6360	6227	6360	6227	0.00
20/08/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	10	12	10	12	0.00
20/08/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	8346	8213	8346	8213	0.00
20/08/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	203	224	203	224	0.00
20/08/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2564	2448	2564	2448	0.00
20/08/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	99	109	99	109	0.00
20/08/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4460	4332	4460	4332	0.00
20/08/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	54	60	54	60	0.00
20/08/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6415	6284	6415	6284	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-June-10	16.70	Call	Currency Future	30	34	30	34	0.00
20/08/2009	\$ / R On 14-June-10	16.70	Put	Currency Future	8391	8257	8391	8257	0.00
20/08/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	54	60	54	60	0.00
20/08/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6415	6284	6415	6284	0.00
20/08/2009	\$ / R On 14-December-09	16.45	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	16.45	Put	Currency Future	8364	8231	8364	8231	0.00
20/08/2009	\$ / R On 14-September-09	4.30	Call	Currency Future	3654	3786	3654	3786	0.00
20/08/2009	\$ / R On 14-September-09	4.30	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	5.30	Call	Currency Future	2654	2786	2654	2786	0.00
20/08/2009	\$ / R On 14-September-09	5.30	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	14.30	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	14.30	Put	Currency Future	6346	6214	6346	6214	0.00
20/08/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	22	26	22	26	0.00
20/08/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	6409	6277	6409	6277	0.00
20/08/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	9	11	9	11	0.00
20/08/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	8396	8262	8396	8262	0.00
20/08/2009	\$ / R On 14-June-10	4.75	Call	Currency Future	3594	3731	3594	3731	0.00
20/08/2009	\$ / R On 14-June-10	4.75	Put	Currency Future	5	5	5	5	0.00
20/08/2009	\$ / R On 14-June-10	5.75	Call	Currency Future	2606	2742	2606	2742	0.00
20/08/2009	\$ / R On 14-June-10	5.75	Put	Currency Future	17	15	17	15	0.00
20/08/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	198	220	198	220	0.00
20/08/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	2609	2493	2609	2493	0.00
20/08/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	54	59	54	59	0.00
20/08/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	6465	6333	6465	6333	0.00
20/08/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	29	33	29	33	0.00
20/08/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	8440	8307	8440	8307	0.00
20/08/2009	\$ / R On 14-December-09	4.50	Call	Currency Future	3586	3719	3586	3719	0.00
20/08/2009	\$ / R On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	5.50	Call	Currency Future	2588	2721	2588	2721	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-December-09	5.50	Put	Currency Future	2	2	2	2	0.00
20/08/2009	\$ / R On 14-December-09	6.50	Call	Currency Future	1600	1731	1600	1731	0.00
20/08/2009	\$ / R On 14-December-09	6.50	Put	Currency Future	14	11	14	11	0.00
20/08/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	726	830	726	830	0.00
20/08/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	140	111	140	111	0.00
20/08/2009	\$ / R On 14-December-09	14.50	Call	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	14.50	Put	Currency Future	6415	6282	6415	6282	0.00
20/08/2009	\$ / R On 14-December-09	16.50	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	16.50	Put	Currency Future	8414	8281	8414	8281	0.00
20/08/2009	\$ / R On 14-September-09	4.40	Call	Currency Future	3554	3686	3554	3686	0.00
20/08/2009	\$ / R On 14-September-09	4.40	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	5.40	Call	Currency Future	2554	2686	2554	2686	0.00
20/08/2009	\$ / R On 14-September-09	5.40	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.40	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	11.40	Put	Currency Future	3446	3314	3446	3314	0.00
20/08/2009	\$ / R On 14-September-09	12.90	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	12.90	Put	Currency Future	4946	4814	4946	4814	0.00
20/08/2009	\$ / R On 14-September-09	14.40	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	14.40	Put	Currency Future	6446	6314	6446	6314	0.00
20/08/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	3565	3701	3565	3701	0.00
20/08/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	2	2	2	2	0.00
20/08/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	2571	2707	2571	2707	0.00
20/08/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	8	8	8	8	0.00
20/08/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	22	25	22	25	0.00
20/08/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	6459	6326	6459	6326	0.00
20/08/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	9	11	9	11	0.00
20/08/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	8446	8312	8446	8312	0.00
20/08/2009	\$ / R On 14-June-10	10.80	Call	Currency Future	194	215	194	215	0.00
20/08/2009	\$ / R On 14-June-10	10.80	Put	Currency Future	2655	2538	2655	2538	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-June-10	14.80	Call	Currency Future	53	59	53	59	0.00
20/08/2009	\$ / R On 14-June-10	14.80	Put	Currency Future	6514	6382	6514	6382	0.00
20/08/2009	\$ / R On 14-June-10	16.80	Call	Currency Future	29	32	29	32	0.00
20/08/2009	\$ / R On 14-June-10	16.80	Put	Currency Future	8490	8356	8490	8356	0.00
20/08/2009	\$ / R On 14-September-09	4.35	Call	Currency Future	3604	3736	3604	3736	0.00
20/08/2009	\$ / R On 14-September-09	4.35	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	5.35	Call	Currency Future	2604	2736	2604	2736	0.00
20/08/2009	\$ / R On 14-September-09	5.35	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	12.85	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	12.85	Put	Currency Future	4896	4764	4896	4764	0.00
20/08/2009	\$ / R On 14-September-09	14.35	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	14.35	Put	Currency Future	6396	6264	6396	6264	0.00
20/08/2009	\$ / R On 14-December-09	14.30	Call	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	14.30	Put	Currency Future	6215	6082	6215	6082	0.00
20/08/2009	\$ / R On 14-December-09	16.30	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	16.30	Put	Currency Future	8214	8081	8214	8081	0.00
20/08/2009	\$ / R On 14-September-09	4.20	Call	Currency Future	3754	3886	3754	3886	0.00
20/08/2009	\$ / R On 14-September-09	4.20	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	5.20	Call	Currency Future	2754	2886	2754	2886	0.00
20/08/2009	\$ / R On 14-September-09	5.20	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	14.20	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	14.20	Put	Currency Future	6246	6114	6246	6114	0.00
20/08/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	24	28	24	28	0.00
20/08/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	6261	6129	6261	6129	0.00
20/08/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	10	12	10	12	0.00
20/08/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	8247	8113	8247	8113	0.00
20/08/2009	\$ / R On 14-June-10	16.60	Call	Currency Future	31	35	31	35	0.00
20/08/2009	\$ / R On 14-June-10	16.60	Put	Currency Future	8292	8159	8292	8159	0.00
20/08/2009	\$ / R On 14-December-09	4.00	Call	Currency Future	4086	4219	4086	4219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 14-December-09	4.00	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	16.00	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	16.00	Put	Currency Future	7914	7781	7914	7781	0.00
20/08/2009	\$ / R On 14-September-09	3.90	Call	Currency Future	4054	4186	4054	4186	0.00
20/08/2009	\$ / R On 14-September-09	3.90	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 15-March-10	4.15	Call	Currency Future	4064	4199	4064	4199	0.00
20/08/2009	\$ / R On 15-March-10	4.15	Put	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	2078	2213	2078	2213	0.00
20/08/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	14	14	14	14	0.00
20/08/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	1170	1289	1170	1289	0.00
20/08/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	107	90	107	90	0.00
20/08/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	61	68	61	68	0.00
20/08/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	3998	3869	3998	3869	0.00
20/08/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	12	14	12	14	0.00
20/08/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	7949	7815	7949	7815	0.00
20/08/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	35	39	35	39	0.00
20/08/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	7996	7863	7996	7863	0.00
20/08/2009	\$ / R On 14-September-09	3.80	Call	Currency Future	4154	4286	4154	4286	0.00
20/08/2009	\$ / R On 14-September-09	3.80	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	4.80	Call	Currency Future	3154	3286	3154	3286	0.00
20/08/2009	\$ / R On 14-September-09	4.80	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	5.80	Call	Currency Future	2154	2286	2154	2286	0.00
20/08/2009	\$ / R On 14-September-09	5.80	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	6.80	Call	Currency Future	1155	1287	1155	1287	0.00
20/08/2009	\$ / R On 14-September-09	6.80	Put	Currency Future	2	1	2	1	0.00
20/08/2009	\$ / R On 14-September-09	13.80	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	13.80	Put	Currency Future	5846	5714	5846	5714	0.00
20/08/2009	\$ / R On 15-March-10	4.05	Call	Currency Future	4164	4299	4164	4299	0.00
20/08/2009	\$ / R On 15-March-10	4.05	Put	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
20/08/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	28	32	28	32	0.00
20/08/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	5865	5733	5865	5733	0.00
20/08/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	12	14	12	14	0.00
20/08/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	7849	7716	7849	7716	0.00
20/08/2009	\$ / R On 14-June-10	4.20	Call	Currency Future	4141	4278	4141	4278	0.00
20/08/2009	\$ / R On 14-June-10	4.20	Put	Currency Future	2	1	2	1	0.00
20/08/2009	\$ / R On 14-June-10	14.20	Call	Currency Future	63	69	63	69	0.00
20/08/2009	\$ / R On 14-June-10	14.20	Put	Currency Future	5924	5793	5924	5793	0.00
20/08/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	36	40	36	40	0.00
20/08/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	7897	7764	7897	7764	0.00
20/08/2009	\$ / R On 14-December-09	3.85	Call	Currency Future	4236	4369	4236	4369	0.00
20/08/2009	\$ / R On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	13.85	Call	Currency Future	1	2	1	2	0.00
20/08/2009	\$ / R On 14-December-09	13.85	Put	Currency Future	5765	5633	5765	5633	0.00
20/08/2009	\$ / R On 14-December-09	15.85	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	15.85	Put	Currency Future	7764	7631	7764	7631	0.00
20/08/2009	\$ / R On 14-September-09	3.75	Call	Currency Future	4204	4336	4204	4336	0.00
20/08/2009	\$ / R On 14-September-09	3.75	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	4.75	Call	Currency Future	3204	3336	3204	3336	0.00
20/08/2009	\$ / R On 14-September-09	4.75	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	5.75	Call	Currency Future	2204	2336	2204	2336	0.00
20/08/2009	\$ / R On 14-September-09	5.75	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	13.75	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	13.75	Put	Currency Future	5796	5664	5796	5664	0.00
20/08/2009	\$ / R On 15-March-10	4.00	Call	Currency Future	4214	4349	4214	4349	0.00
20/08/2009	\$ / R On 15-March-10	4.00	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	3217	3352	3217	3352	0.00
20/08/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	3	3	3	3	0.00
20/08/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	2225	2361	2225	2361	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	12	12	12	12	0.00
20/08/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	1295	1418	1295	1418	0.00
20/08/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	82	69	82	69	0.00
20/08/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	13	15	13	15	0.00
20/08/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	7799	7666	7799	7666	0.00
20/08/2009	\$ / R On 14-June-10	4.15	Call	Currency Future	4191	4328	4191	4328	0.00
20/08/2009	\$ / R On 14-June-10	4.15	Put	Currency Future	2	1	2	1	0.00
20/08/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	64	70	64	70	0.00
20/08/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	5875	5744	5875	5744	0.00
20/08/2009	\$ / R On 14-June-10	16.15	Call	Currency Future	37	41	37	41	0.00
20/08/2009	\$ / R On 14-June-10	16.15	Put	Currency Future	7848	7714	7848	7714	0.00
20/08/2009	\$ / R On 14-December-09	4.10	Call	Currency Future	3986	4119	3986	4119	0.00
20/08/2009	\$ / R On 14-December-09	4.10	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	5.10	Call	Currency Future	2987	3120	2987	3120	0.00
20/08/2009	\$ / R On 14-December-09	5.10	Put	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	6.10	Call	Currency Future	1991	2124	1991	2124	0.00
20/08/2009	\$ / R On 14-December-09	6.10	Put	Currency Future	5	5	5	5	0.00
20/08/2009	\$ / R On 14-December-09	7.10	Call	Currency Future	1038	1162	1038	1162	0.00
20/08/2009	\$ / R On 14-December-09	7.10	Put	Currency Future	52	43	52	43	0.00
20/08/2009	\$ / R On 14-December-09	14.10	Call	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 14-December-09	14.10	Put	Currency Future	6015	5882	6015	5882	0.00
20/08/2009	\$ / R On 14-December-09	16.10	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	16.10	Put	Currency Future	8014	7881	8014	7881	0.00
20/08/2009	\$ / R On 15-March-10	4.25	Call	Currency Future	3964	4100	3964	4100	0.00
20/08/2009	\$ / R On 15-March-10	4.25	Put	Currency Future	1	1	1	1	0.00
20/08/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	2968	3103	2968	3103	0.00
20/08/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	5	5	5	5	0.00
20/08/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	1980	2115	1980	2115	0.00
20/08/2009	\$ / R On 15-March-10	6.25	Put	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
20/08/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	1092	1206	1092	1206	0.00
20/08/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	128	107	128	107	0.00
20/08/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	26	30	26	30	0.00
20/08/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	6063	5931	6063	5931	0.00
20/08/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	11	13	11	13	0.00
20/08/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	8048	7915	8048	7915	0.00
20/08/2009	\$ / R On 14-December-09	3.90	Call	Currency Future	4186	4319	4186	4319	0.00
20/08/2009	\$ / R On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	15.90	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	15.90	Put	Currency Future	7814	7681	7814	7681	0.00
20/08/2009	\$ / R On 14-September-09	4.05	Call	Currency Future	3904	4036	3904	4036	0.00
20/08/2009	\$ / R On 14-September-09	4.05	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	5.05	Call	Currency Future	2904	3036	2904	3036	0.00
20/08/2009	\$ / R On 14-September-09	5.05	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	6.05	Call	Currency Future	1904	2036	1904	2036	0.00
20/08/2009	\$ / R On 14-September-09	6.05	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	7.05	Call	Currency Future	909	1039	909	1039	0.00
20/08/2009	\$ / R On 14-September-09	7.05	Put	Currency Future	5	3	5	3	0.00
20/08/2009	\$ / R On 14-September-09	12.55	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	12.55	Put	Currency Future	4596	4464	4596	4464	0.00
20/08/2009	\$ / R On 14-September-09	14.05	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	14.05	Put	Currency Future	6096	5964	6096	5964	0.00
20/08/2009	\$ / R On 14-September-09	4.15	Call	Currency Future	3804	3936	3804	3936	0.00
20/08/2009	\$ / R On 14-September-09	4.15	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	5.15	Call	Currency Future	2804	2936	2804	2936	0.00
20/08/2009	\$ / R On 14-September-09	5.15	Put	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	14.15	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-September-09	14.15	Put	Currency Future	6196	6064	6196	6064	0.00
20/08/2009	\$ / R On 14-December-09	14.35	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
20/08/2009	\$ / R On 14-December-09	14.35	Put	Currency Future	6265	6132	6265	6132	0.00
20/08/2009	\$ / R On 14-December-09	16.35	Call	Currency Future	0	0	0	0	0.00
20/08/2009	\$ / R On 14-December-09	16.35	Put	Currency Future	8264	8131	8264	8131	0.00
20/08/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	23	27	23	27	0.00
20/08/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	6310	6178	6310	6178	0.00
20/08/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	10	12	10	12	0.00
20/08/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	8296	8163	8296	8163	0.00
20/08/2009	£ / R On 15-March-10			Currency Future	13.5300	13.7722	13.5345	13.7722	62.00
20/08/2009	£ / R On 14-June-10			Currency Future	13.7400	13.9789	13.7374	13.9789	0.00
20/08/2009	£ / R On 14-September-09			Currency Future	13.1100	13.3398	13.1070	13.3398	26585.00
20/08/2009	£ / R On 14-December-09			Currency Future	13.3200	13.5591	13.3240	13.5591	14934.00
20/08/2009	£ / R On 15-March-10	13.75	Call	Currency Future	695	818	695	818	0.00
20/08/2009	£ / R On 15-March-10	13.75	Put	Currency Future	911	795	911	795	0.00
20/08/2009	£ / R On 14-June-10	14.00	Call	Currency Future	857	981	857	981	0.00
20/08/2009	£ / R On 14-June-10	14.00	Put	Currency Future	1119	1002	1119	1002	0.00
20/08/2009	£ / R On 14-September-09	13.35	Call	Currency Future	160	261	160	261	0.00
20/08/2009	£ / R On 14-September-09	13.35	Put	Currency Future	403	271	403	271	0.00
20/08/2009	£ / R On 14-December-09	13.55	Call	Currency Future	479	596	479	596	0.00
20/08/2009	£ / R On 14-December-09	13.55	Put	Currency Future	705	586	705	586	0.00
20/08/2009	£ / R On 15-March-10	13.80	Call	Currency Future	678	798	678	798	0.00
20/08/2009	£ / R On 15-March-10	13.80	Put	Currency Future	944	826	944	826	0.00
20/08/2009	£ / R On 14-September-09	13.40	Call	Currency Future	148	242	148	242	0.00
20/08/2009	£ / R On 14-September-09	13.40	Put	Currency Future	441	302	441	302	0.00
20/08/2009	£ / R On 14-December-09	13.60	Call	Currency Future	462	576	462	576	0.00
20/08/2009	£ / R On 14-December-09	13.60	Put	Currency Future	738	617	738	617	0.00
20/08/2009	£ / R On 14-September-09	13.35	Call	Currency Future	160	261	160	261	0.00
20/08/2009	£ / R On 14-September-09	13.35	Put	Currency Future	403	271	403	271	0.00
20/08/2009	£ / R On 15-March-10	13.85	Call	Currency Future	662	779	662	779	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 15-March-10	13.85	Put	Currency Future	977	857	977	857	0.00
20/08/2009	£ / R On 14-June-10	14.05	Call	Currency Future	840	962	840	962	0.00
20/08/2009	£ / R On 14-June-10	14.05	Put	Currency Future	1153	1033	1153	1033	0.00
20/08/2009	£ / R On 14-September-09	13.40	Call	Currency Future	148	242	148	242	0.00
20/08/2009	£ / R On 14-September-09	13.40	Put	Currency Future	441	302	441	302	0.00
20/08/2009	£ / R On 14-December-09	13.65	Call	Currency Future	446	557	446	557	0.00
20/08/2009	£ / R On 14-December-09	13.65	Put	Currency Future	772	647	772	647	0.00
20/08/2009	£ / R On 14-December-09	13.60	Call	Currency Future	462	576	462	576	0.00
20/08/2009	£ / R On 14-December-09	13.60	Put	Currency Future	738	617	738	617	0.00
20/08/2009	£ / R On 15-March-10	13.90	Call	Currency Future	646	761	646	761	0.00
20/08/2009	£ / R On 15-March-10	13.90	Put	Currency Future	1011	889	1011	889	0.00
20/08/2009	£ / R On 14-June-10	14.15	Call	Currency Future	808	926	808	926	0.00
20/08/2009	£ / R On 14-June-10	14.15	Put	Currency Future	1221	1097	1221	1097	0.00
20/08/2009	£ / R On 14-September-09	13.45	Call	Currency Future	137	224	137	224	0.00
20/08/2009	£ / R On 14-September-09	13.45	Put	Currency Future	480	334	480	334	0.00
20/08/2009	£ / R On 14-December-09	13.70	Call	Currency Future	430	538	430	538	0.00
20/08/2009	£ / R On 14-December-09	13.70	Put	Currency Future	806	679	806	679	0.00
20/08/2009	£ / R On 15-March-10	14.00	Call	Currency Future	615	726	615	726	0.00
20/08/2009	£ / R On 15-March-10	14.00	Put	Currency Future	1080	953	1080	953	0.00
20/08/2009	£ / R On 14-June-10	14.20	Call	Currency Future	792	908	792	908	0.00
20/08/2009	£ / R On 14-June-10	14.20	Put	Currency Future	1255	1129	1255	1129	0.00
20/08/2009	£ / R On 14-September-09	13.55	Call	Currency Future	118	193	118	193	0.00
20/08/2009	£ / R On 14-September-09	13.55	Put	Currency Future	561	403	561	403	0.00
20/08/2009	£ / R On 14-December-09	13.75	Call	Currency Future	415	520	415	520	0.00
20/08/2009	£ / R On 14-December-09	13.75	Put	Currency Future	841	711	841	711	0.00
20/08/2009	£ / R On 15-March-10	14.15	Call	Currency Future	572	676	572	676	0.00
20/08/2009	£ / R On 15-March-10	14.15	Put	Currency Future	1187	1054	1187	1054	0.00
20/08/2009	£ / R On 14-June-10	14.35	Call	Currency Future	748	858	748	858	0.00
20/08/2009	£ / R On 14-June-10	14.35	Put	Currency Future	1360	1229	1360	1229	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-September-09	13.65	Call	Currency Future	102	166	102	166	0.00
20/08/2009	£ / R On 14-September-09	13.65	Put	Currency Future	645	476	645	476	0.00
20/08/2009	£ / R On 14-December-09	13.90	Call	Currency Future	374	470	374	470	0.00
20/08/2009	£ / R On 14-December-09	13.90	Put	Currency Future	950	811	950	811	0.00
20/08/2009	£ / R On 15-March-10	14.10	Call	Currency Future	586	692	586	692	0.00
20/08/2009	£ / R On 15-March-10	14.10	Put	Currency Future	1151	1020	1151	1020	0.00
20/08/2009	£ / R On 14-June-10	14.30	Call	Currency Future	762	874	762	874	0.00
20/08/2009	£ / R On 14-June-10	14.30	Put	Currency Future	1325	1196	1325	1196	0.00
20/08/2009	£ / R On 14-September-09	13.65	Call	Currency Future	102	166	102	166	0.00
20/08/2009	£ / R On 14-September-09	13.65	Put	Currency Future	645	476	645	476	0.00
20/08/2009	£ / R On 14-December-09	13.85	Call	Currency Future	387	486	387	486	0.00
20/08/2009	£ / R On 14-December-09	13.85	Put	Currency Future	913	777	913	777	0.00
20/08/2009	£ / R On 15-March-10	11.05	Call	Currency Future	2551	2787	2551	2787	0.00
20/08/2009	£ / R On 15-March-10	11.05	Put	Currency Future	67	64	67	64	0.00
20/08/2009	£ / R On 15-March-10	9.15	Call	Currency Future	4400	4634	4400	4634	0.00
20/08/2009	£ / R On 15-March-10	9.15	Put	Currency Future	15	12	15	12	0.00
20/08/2009	£ / R On 14-December-09	13.00	Call	Currency Future	720	880	720	880	0.00
20/08/2009	£ / R On 14-December-09	13.00	Put	Currency Future	396	321	396	321	0.00
20/08/2009	£ / R On 15-March-10	13.65	Call	Currency Future	731	860	731	860	0.00
20/08/2009	£ / R On 15-March-10	13.65	Put	Currency Future	846	738	846	738	0.00
20/08/2009	£ / R On 14-June-10	13.40	Call	Currency Future	1092	1242	1092	1242	12265.00
20/08/2009	£ / R On 14-June-10	13.40	Put	Currency Future	755	663	755	663	0.00
20/08/2009	£ / R On 14-June-10	13.85	Call	Currency Future	909	1040	909	1040	0.00
20/08/2009	£ / R On 14-June-10	13.85	Put	Currency Future	1022	911	1022	911	0.00
20/08/2009	£ / R On 14-June-10	17.50	Call	Currency Future	251	292	251	292	12265.00
20/08/2009	£ / R On 14-June-10	17.50	Put	Currency Future	4014	3814	4014	3814	0.00
20/08/2009	£ / R On 14-September-09	13.20	Call	Currency Future	204	348	204	348	0.00
20/08/2009	£ / R On 14-September-09	13.20	Put	Currency Future	297	209	297	209	0.00
20/08/2009	£ / R On 14-December-09	13.40	Call	Currency Future	532	665	532	665	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-December-09	13.40	Put	Currency Future	608	505	608	505	0.00
20/08/2009	£ / R On 15-March-10	13.55	Call	Currency Future	768	904	768	904	0.00
20/08/2009	£ / R On 15-March-10	13.55	Put	Currency Future	784	682	784	682	0.00
20/08/2009	£ / R On 14-June-10	13.75	Call	Currency Future	946	1082	946	1082	0.00
20/08/2009	£ / R On 14-June-10	13.75	Put	Currency Future	959	853	959	853	0.00
20/08/2009	£ / R On 14-September-09	13.10	Call	Currency Future	240	414	240	414	0.00
20/08/2009	£ / R On 14-September-09	13.10	Put	Currency Future	233	174	233	174	0.00
20/08/2009	£ / R On 14-December-09	13.30	Call	Currency Future	574	714	574	714	0.00
20/08/2009	£ / R On 14-December-09	13.30	Put	Currency Future	550	455	550	455	0.00
20/08/2009	£ / R On 15-March-10	12.90	Call	Currency Future	1079	1247	1079	1247	11630.00
20/08/2009	£ / R On 15-March-10	12.90	Put	Currency Future	444	375	444	375	0.00
20/08/2009	£ / R On 15-March-10	13.40	Call	Currency Future	831	975	831	975	0.00
20/08/2009	£ / R On 15-March-10	13.40	Put	Currency Future	697	603	697	603	0.00
20/08/2009	£ / R On 15-March-10	14.70	Call	Currency Future	442	525	442	525	11630.00
20/08/2009	£ / R On 15-March-10	14.70	Put	Currency Future	1607	1452	1607	1452	0.00
20/08/2009	£ / R On 14-June-10	13.60	Call	Currency Future	1006	1148	1006	1148	0.00
20/08/2009	£ / R On 14-June-10	13.60	Put	Currency Future	869	769	869	769	0.00
20/08/2009	£ / R On 14-September-09	12.95	Call	Currency Future	335	521	335	521	0.00
20/08/2009	£ / R On 14-September-09	12.95	Put	Currency Future	178	131	178	131	0.00
20/08/2009	£ / R On 14-December-09	13.20	Call	Currency Future	620	767	620	767	0.00
20/08/2009	£ / R On 14-December-09	13.20	Put	Currency Future	496	407	496	407	0.00
20/08/2009	£ / R On 15-March-10	13.50	Call	Currency Future	789	927	789	927	0.00
20/08/2009	£ / R On 15-March-10	13.50	Put	Currency Future	754	655	754	655	0.00
20/08/2009	£ / R On 14-June-10	13.70	Call	Currency Future	966	1103	966	1103	0.00
20/08/2009	£ / R On 14-June-10	13.70	Put	Currency Future	928	824	928	824	0.00
20/08/2009	£ / R On 14-September-09	13.05	Call	Currency Future	270	448	270	448	0.00
20/08/2009	£ / R On 14-September-09	13.05	Put	Currency Future	213	158	213	158	0.00
20/08/2009	£ / R On 15-March-10	13.35	Call	Currency Future	854	999	854	999	0.00
20/08/2009	£ / R On 15-March-10	13.35	Put	Currency Future	669	577	669	577	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-June-10	13.55	Call	Currency Future	1027	1171	1027	1171	0.00
20/08/2009	£ / R On 14-June-10	13.55	Put	Currency Future	839	742	839	742	0.00
20/08/2009	£ / R On 14-September-09	12.90	Call	Currency Future	370	559	370	559	0.00
20/08/2009	£ / R On 14-September-09	12.90	Put	Currency Future	163	119	163	119	0.00
20/08/2009	£ / R On 14-December-09	13.15	Call	Currency Future	644	794	644	794	0.00
20/08/2009	£ / R On 14-December-09	13.15	Put	Currency Future	470	385	470	385	0.00
20/08/2009	£ / R On 15-March-10	13.20	Call	Currency Future	923	1077	923	1077	0.00
20/08/2009	£ / R On 15-March-10	13.20	Put	Currency Future	589	504	589	504	0.00
20/08/2009	£ / R On 14-September-09	12.80	Call	Currency Future	443	637	443	637	0.00
20/08/2009	£ / R On 14-September-09	12.80	Put	Currency Future	136	98	136	98	0.00
20/08/2009	£ / R On 15-March-10	13.25	Call	Currency Future	900	1050	900	1050	0.00
20/08/2009	£ / R On 15-March-10	13.25	Put	Currency Future	615	528	615	528	0.00
20/08/2009	£ / R On 14-June-10	13.45	Call	Currency Future	1070	1218	1070	1218	0.00
20/08/2009	£ / R On 14-June-10	13.45	Put	Currency Future	782	689	782	689	0.00
20/08/2009	£ / R On 14-December-09	13.05	Call	Currency Future	694	851	694	851	0.00
20/08/2009	£ / R On 14-December-09	13.05	Put	Currency Future	420	342	420	342	0.00
20/08/2009	£ / R On 14-June-10	13.65	Call	Currency Future	986	1125	986	1125	0.00
20/08/2009	£ / R On 14-June-10	13.65	Put	Currency Future	898	796	898	796	0.00
20/08/2009	£ / R On 14-September-09	13.00	Call	Currency Future	302	484	302	484	0.00
20/08/2009	£ / R On 14-September-09	13.00	Put	Currency Future	195	144	195	144	0.00
20/08/2009	£ / R On 14-June-10	13.90	Call	Currency Future	891	1020	891	1020	0.00
20/08/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1054	941	1054	941	0.00
20/08/2009	£ / R On 14-September-09	13.20	Call	Currency Future	204	348	204	348	0.00
20/08/2009	£ / R On 14-September-09	13.20	Put	Currency Future	297	209	297	209	0.00
20/08/2009	£ / R On 14-December-09	13.45	Call	Currency Future	514	641	514	641	0.00
20/08/2009	£ / R On 14-December-09	13.45	Put	Currency Future	640	532	640	532	0.00
20/08/2009	£ / R On 14-June-10	14.10	Call	Currency Future	824	944	824	944	0.00
20/08/2009	£ / R On 14-June-10	14.10	Put	Currency Future	1186	1065	1186	1065	0.00
20/08/2009	£ / R On 14-December-09	13.65	Call	Currency Future	446	557	446	557	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-December-09	13.65	Put	Currency Future	772	647	772	647	0.00
20/08/2009	£ / R On 15-March-10	14.05	Call	Currency Future	600	709	600	709	0.00
20/08/2009	£ / R On 15-March-10	14.05	Put	Currency Future	1115	986	1115	986	0.00
20/08/2009	£ / R On 14-June-10	14.25	Call	Currency Future	777	891	777	891	0.00
20/08/2009	£ / R On 14-June-10	14.25	Put	Currency Future	1290	1162	1290	1162	0.00
20/08/2009	£ / R On 14-December-09	13.80	Call	Currency Future	401	503	401	503	0.00
20/08/2009	£ / R On 14-December-09	13.80	Put	Currency Future	877	744	877	744	0.00
20/08/2009	£ / R On 14-September-09	13.60	Call	Currency Future	109	179	109	179	0.00
20/08/2009	£ / R On 14-September-09	13.60	Put	Currency Future	602	439	602	439	0.00
20/08/2009	£ / R On 14-December-09	13.85	Call	Currency Future	387	486	387	486	0.00
20/08/2009	£ / R On 14-December-09	13.85	Put	Currency Future	913	777	913	777	0.00
20/08/2009	£ / R On 15-March-10	13.95	Call	Currency Future	630	743	630	743	0.00
20/08/2009	£ / R On 15-March-10	13.95	Put	Currency Future	1045	921	1045	921	0.00
20/08/2009	£ / R On 14-September-09	13.50	Call	Currency Future	127	208	127	208	0.00
20/08/2009	£ / R On 14-September-09	13.50	Put	Currency Future	520	368	520	368	0.00
20/08/2009	£ / R On 14-December-09	13.75	Call	Currency Future	415	520	415	520	0.00
20/08/2009	£ / R On 14-December-09	13.75	Put	Currency Future	841	711	841	711	0.00
20/08/2009	£ / R On 14-June-10	13.95	Call	Currency Future	874	1000	874	1000	0.00
20/08/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1086	971	1086	971	0.00
20/08/2009	£ / R On 14-September-09	13.30	Call	Currency Future	173	289	173	289	0.00
20/08/2009	£ / R On 14-September-09	13.30	Put	Currency Future	366	249	366	249	0.00
20/08/2009	£ / R On 14-December-09	13.50	Call	Currency Future	496	618	496	618	0.00
20/08/2009	£ / R On 14-December-09	13.50	Put	Currency Future	672	559	672	559	0.00
20/08/2009	£ / R On 15-March-10	13.60	Call	Currency Future	749	882	749	882	0.00
20/08/2009	£ / R On 15-March-10	13.60	Put	Currency Future	815	710	815	710	0.00
20/08/2009	£ / R On 14-June-10	13.80	Call	Currency Future	927	1060	927	1060	0.00
20/08/2009	£ / R On 14-June-10	13.80	Put	Currency Future	990	882	990	882	0.00
20/08/2009	£ / R On 14-September-09	13.15	Call	Currency Future	221	380	221	380	0.00
20/08/2009	£ / R On 14-September-09	13.15	Put	Currency Future	264	191	264	191	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-December-09	13.40	Call	Currency Future	532	665	532	665	0.00
20/08/2009	£ / R On 14-December-09	13.40	Put	Currency Future	608	505	608	505	0.00
20/08/2009	£ / R On 14-September-09	13.10	Call	Currency Future	240	414	240	414	0.00
20/08/2009	£ / R On 14-September-09	13.10	Put	Currency Future	233	174	233	174	0.00
20/08/2009	£ / R On 14-December-09	13.35	Call	Currency Future	552	689	552	689	0.00
20/08/2009	£ / R On 14-December-09	13.35	Put	Currency Future	578	480	578	480	0.00
20/08/2009	£ / R On 15-March-10	13.45	Call	Currency Future	810	951	810	951	0.00
20/08/2009	£ / R On 15-March-10	13.45	Put	Currency Future	725	629	725	629	0.00
20/08/2009	£ / R On 14-December-09	13.20	Call	Currency Future	620	767	620	767	0.00
20/08/2009	£ / R On 14-December-09	13.20	Put	Currency Future	496	407	496	407	0.00
20/08/2009	£ / R On 15-March-10	13.30	Call	Currency Future	876	1025	876	1025	0.00
20/08/2009	£ / R On 15-March-10	13.30	Put	Currency Future	642	552	642	552	0.00
20/08/2009	£ / R On 14-December-09	13.15	Call	Currency Future	644	794	644	794	0.00
20/08/2009	£ / R On 14-December-09	13.15	Put	Currency Future	470	385	470	385	0.00
20/08/2009	£ / R On 14-September-09	12.90	Call	Currency Future	370	559	370	559	0.00
20/08/2009	£ / R On 14-September-09	12.90	Put	Currency Future	163	119	163	119	0.00
20/08/2009	£ / R On 14-December-09	13.10	Call	Currency Future	668	822	668	822	0.00
20/08/2009	£ / R On 14-December-09	13.10	Put	Currency Future	444	363	444	363	0.00
20/08/2009	£ / R On 15-March-10	13.70	Call	Currency Future	713	839	713	839	0.00
20/08/2009	£ / R On 15-March-10	13.70	Put	Currency Future	878	766	878	766	0.00
20/08/2009	£ / R On 14-June-10	13.95	Call	Currency Future	874	1000	874	1000	0.00
20/08/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1086	971	1086	971	0.00
20/08/2009	£ / R On 14-September-09	13.25	Call	Currency Future	188	318	188	318	0.00
20/08/2009	£ / R On 14-September-09	13.25	Put	Currency Future	331	228	331	228	0.00
20/08/2009	£ / R On 14-December-09	13.70	Call	Currency Future	430	538	430	538	0.00
20/08/2009	£ / R On 14-December-09	13.70	Put	Currency Future	806	679	806	679	0.00
20/08/2009	£ / R On 14-June-10	13.90	Call	Currency Future	891	1020	891	1020	0.00
20/08/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1054	941	1054	941	0.00
20/08/2009	£ / R On 14-June-10	13.70	Call	Currency Future	966	1103	966	1103	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-June-10	13.70	Put	Currency Future	928	824	928	824	0.00
20/08/2009	£ / R On 14-December-09	13.45	Call	Currency Future	514	641	514	641	0.00
20/08/2009	£ / R On 14-December-09	13.45	Put	Currency Future	640	532	640	532	0.00
20/08/2009	£ / R On 14-September-09	13.15	Call	Currency Future	221	380	221	380	0.00
20/08/2009	£ / R On 14-September-09	13.15	Put	Currency Future	264	191	264	191	0.00
20/08/2009	£ / R On 14-June-10	13.50	Call	Currency Future	1048	1194	1048	1194	0.00
20/08/2009	£ / R On 14-June-10	13.50	Put	Currency Future	811	715	811	715	0.00
20/08/2009	£ / R On 14-December-09	13.10	Call	Currency Future	668	822	668	822	0.00
20/08/2009	£ / R On 14-December-09	13.10	Put	Currency Future	444	363	444	363	0.00
20/08/2009	£ / R On 14-June-10	13.25	Call	Currency Future	1162	1318	1162	1318	0.00
20/08/2009	£ / R On 14-June-10	13.25	Put	Currency Future	674	589	674	589	0.00
20/08/2009	£ / R On 14-September-09	12.75	Call	Currency Future	482	678	482	678	0.00
20/08/2009	£ / R On 14-September-09	12.75	Put	Currency Future	125	88	125	88	0.00
20/08/2009	£ / R On 14-December-09	12.95	Call	Currency Future	747	911	747	911	0.00
20/08/2009	£ / R On 14-December-09	12.95	Put	Currency Future	373	301	373	301	0.00
20/08/2009	£ / R On 14-June-10	13.35	Call	Currency Future	1115	1267	1115	1267	0.00
20/08/2009	£ / R On 14-June-10	13.35	Put	Currency Future	727	638	727	638	0.00
20/08/2009	£ / R On 14-September-09	12.85	Call	Currency Future	406	598	406	598	0.00
20/08/2009	£ / R On 14-September-09	12.85	Put	Currency Future	149	108	149	108	0.00
20/08/2009	£ / R On 14-December-09	13.60	Call	Currency Future	462	576	462	576	0.00
20/08/2009	£ / R On 14-December-09	13.60	Put	Currency Future	738	617	738	617	0.00
20/08/2009	£ / R On 14-June-10	14.60	Call	Currency Future	680	782	680	782	0.00
20/08/2009	£ / R On 14-June-10	14.60	Put	Currency Future	1543	1403	1543	1403	0.00
20/08/2009	£ / R On 14-September-09	14.10	Call	Currency Future	56	88	56	88	0.00
20/08/2009	£ / R On 14-September-09	14.10	Put	Currency Future	1049	848	1049	848	0.00
20/08/2009	£ / R On 14-December-09	14.30	Call	Currency Future	285	361	285	361	0.00
20/08/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1261	1102	1261	1102	0.00
20/08/2009	£ / R On 14-September-09	13.80	Call	Currency Future	83	133	83	133	0.00
20/08/2009	£ / R On 14-September-09	13.80	Put	Currency Future	776	594	776	594	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-December-09	14.00	Call	Currency Future	349	440	349	440	0.00
20/08/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1025	881	1025	881	0.00
20/08/2009	£ / R On 14-September-09	13.90	Call	Currency Future	72	116	72	116	0.00
20/08/2009	£ / R On 14-September-09	13.90	Put	Currency Future	865	676	865	676	0.00
20/08/2009	£ / R On 14-December-09	14.05	Call	Currency Future	337	425	337	425	0.00
20/08/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1063	916	1063	916	0.00
20/08/2009	£ / R On 14-September-09	13.85	Call	Currency Future	77	124	77	124	0.00
20/08/2009	£ / R On 14-September-09	13.85	Put	Currency Future	820	634	820	634	0.00
20/08/2009	£ / R On 14-December-09	14.05	Call	Currency Future	337	425	337	425	0.00
20/08/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1063	916	1063	916	0.00
20/08/2009	£ / R On 14-September-09	13.90	Call	Currency Future	72	116	72	116	0.00
20/08/2009	£ / R On 14-September-09	13.90	Put	Currency Future	865	676	865	676	0.00
20/08/2009	£ / R On 14-December-09	14.10	Call	Currency Future	326	411	326	411	0.00
20/08/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1102	952	1102	952	0.00
20/08/2009	£ / R On 14-September-09	14.05	Call	Currency Future	60	94	60	94	0.00
20/08/2009	£ / R On 14-September-09	14.05	Put	Currency Future	1003	804	1003	804	0.00
20/08/2009	£ / R On 14-December-09	14.25	Call	Currency Future	294	373	294	373	0.00
20/08/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1220	1064	1220	1064	0.00
20/08/2009	£ / R On 14-September-09	14.25	Call	Currency Future	47	72	47	72	0.00
20/08/2009	£ / R On 14-September-09	14.25	Put	Currency Future	1190	982	1190	982	0.00
20/08/2009	£ / R On 14-December-09	14.45	Call	Currency Future	258	327	258	327	0.00
20/08/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1384	1218	1384	1218	0.00
20/08/2009	£ / R On 14-September-09	14.20	Call	Currency Future	50	77	50	77	0.00
20/08/2009	£ / R On 14-September-09	14.20	Put	Currency Future	1143	937	1143	937	0.00
20/08/2009	£ / R On 14-December-09	14.35	Call	Currency Future	275	349	275	349	0.00
20/08/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1301	1140	1301	1140	0.00
20/08/2009	£ / R On 14-September-09	14.10	Call	Currency Future	56	88	56	88	0.00
20/08/2009	£ / R On 14-September-09	14.10	Put	Currency Future	1049	848	1049	848	0.00
20/08/2009	£ / R On 14-December-09	14.40	Call	Currency Future	266	338	266	338	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1342	1179	1342	1179	0.00
20/08/2009	£ / R On 14-September-09	14.35	Call	Currency Future	43	64	43	64	0.00
20/08/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1286	1074	1286	1074	0.00
20/08/2009	£ / R On 14-September-09	14.45	Call	Currency Future	38	56	38	56	0.00
20/08/2009	£ / R On 14-September-09	14.45	Put	Currency Future	1381	1167	1381	1167	0.00
20/08/2009	£ / R On 14-September-09	14.50	Call	Currency Future	37	53	37	53	0.00
20/08/2009	£ / R On 14-September-09	14.50	Put	Currency Future	1430	1213	1430	1213	0.00
20/08/2009	£ / R On 14-December-09	14.50	Call	Currency Future	250	317	250	317	0.00
20/08/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1426	1258	1426	1258	0.00
20/08/2009	£ / R On 14-September-09	14.30	Call	Currency Future	45	68	45	68	0.00
20/08/2009	£ / R On 14-September-09	14.30	Put	Currency Future	1238	1028	1238	1028	0.00
20/08/2009	£ / R On 14-September-09	14.85	Call	Currency Future	27	36	27	36	0.00
20/08/2009	£ / R On 14-September-09	14.85	Put	Currency Future	1770	1546	1770	1546	0.00
20/08/2009	£ / R On 14-December-09	14.90	Call	Currency Future	194	247	194	247	0.00
20/08/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1770	1588	1770	1588	0.00
20/08/2009	£ / R On 14-September-09	15.10	Call	Currency Future	22	28	22	28	0.00
20/08/2009	£ / R On 14-September-09	15.10	Put	Currency Future	2015	1788	2015	1788	0.00
20/08/2009	£ / R On 14-December-09	14.85	Call	Currency Future	200	254	200	254	0.00
20/08/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1726	1545	1726	1545	0.00
20/08/2009	£ / R On 14-September-09	15.60	Call	Currency Future	12	17	12	17	0.00
20/08/2009	£ / R On 14-September-09	15.60	Put	Currency Future	2505	2277	2505	2277	0.00
20/08/2009	£ / R On 14-September-09	15.35	Call	Currency Future	16	23	16	23	0.00
20/08/2009	£ / R On 14-September-09	15.35	Put	Currency Future	2259	2033	2259	2033	0.00
20/08/2009	£ / R On 14-September-09	15.25	Call	Currency Future	18	25	18	25	0.00
20/08/2009	£ / R On 14-September-09	15.25	Put	Currency Future	2161	1935	2161	1935	0.00
20/08/2009	£ / R On 14-September-09	15.15	Call	Currency Future	21	27	21	27	0.00
20/08/2009	£ / R On 14-September-09	15.15	Put	Currency Future	2064	1837	2064	1837	0.00
20/08/2009	£ / R On 14-September-09	14.85	Call	Currency Future	27	36	27	36	0.00
20/08/2009	£ / R On 14-September-09	14.85	Put	Currency Future	1770	1546	1770	1546	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-September-09	14.60	Call	Currency Future	33	47	33	47	0.00
20/08/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1526	1308	1526	1308	0.00
20/08/2009	£ / R On 14-September-09	14.75	Call	Currency Future	29	40	29	40	0.00
20/08/2009	£ / R On 14-September-09	14.75	Put	Currency Future	1672	1450	1672	1450	0.00
20/08/2009	£ / R On 14-September-09	15.10	Call	Currency Future	22	28	22	28	0.00
20/08/2009	£ / R On 14-September-09	15.10	Put	Currency Future	2015	1788	2015	1788	0.00
20/08/2009	£ / R On 14-September-09	15.00	Call	Currency Future	24	31	24	31	0.00
20/08/2009	£ / R On 14-September-09	15.00	Put	Currency Future	1917	1691	1917	1691	0.00
20/08/2009	£ / R On 14-September-09	14.90	Call	Currency Future	26	34	26	34	0.00
20/08/2009	£ / R On 14-September-09	14.90	Put	Currency Future	1819	1595	1819	1595	0.00
20/08/2009	£ / R On 14-September-09	15.05	Call	Currency Future	23	30	23	30	0.00
20/08/2009	£ / R On 14-September-09	15.05	Put	Currency Future	1966	1740	1966	1740	0.00
20/08/2009	£ / R On 14-September-09	14.95	Call	Currency Future	25	33	25	33	0.00
20/08/2009	£ / R On 14-September-09	14.95	Put	Currency Future	1868	1643	1868	1643	0.00
20/08/2009	£ / R On 14-September-09	14.80	Call	Currency Future	28	38	28	38	0.00
20/08/2009	£ / R On 14-September-09	14.80	Put	Currency Future	1721	1498	1721	1498	0.00
20/08/2009	£ / R On 14-September-09	14.90	Call	Currency Future	26	34	26	34	0.00
20/08/2009	£ / R On 14-September-09	14.90	Put	Currency Future	1819	1595	1819	1595	0.00
20/08/2009	£ / R On 14-September-09	15.30	Call	Currency Future	17	24	17	24	0.00
20/08/2009	£ / R On 14-September-09	15.30	Put	Currency Future	2210	1984	2210	1984	0.00
20/08/2009	£ / R On 14-September-09	15.20	Call	Currency Future	20	26	20	26	0.00
20/08/2009	£ / R On 14-September-09	15.20	Put	Currency Future	2113	1886	2113	1886	0.00
20/08/2009	£ / R On 14-September-09	14.70	Call	Currency Future	30	42	30	42	0.00
20/08/2009	£ / R On 14-September-09	14.70	Put	Currency Future	1623	1403	1623	1403	0.00
20/08/2009	£ / R On 14-September-09	15.35	Call	Currency Future	16	23	16	23	0.00
20/08/2009	£ / R On 14-September-09	15.35	Put	Currency Future	2259	2033	2259	2033	0.00
20/08/2009	£ / R On 14-September-09	15.60	Call	Currency Future	12	17	12	17	0.00
20/08/2009	£ / R On 14-September-09	15.60	Put	Currency Future	2505	2277	2505	2277	0.00
20/08/2009	£ / R On 14-September-09	15.45	Call	Currency Future	15	20	15	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
20/08/2009	£ / R On 14-September-09	15.45	Put	Currency Future	2358	2130	2358	2130	0.00
20/08/2009	£ / R On 14-September-09	15.65	Call	Currency Future	12	16	12	16	0.00
20/08/2009	£ / R On 14-September-09	15.65	Put	Currency Future	2555	2326	2555	2326	0.00
20/08/2009	£ / R On 14-September-09	15.70	Call	Currency Future	11	15	11	15	0.00
20/08/2009	£ / R On 14-September-09	15.70	Put	Currency Future	2604	2375	2604	2375	0.00
20/08/2009	£ / R On 14-September-09	15.50	Call	Currency Future	14	19	14	19	0.00
20/08/2009	£ / R On 14-September-09	15.50	Put	Currency Future	2407	2179	2407	2179	0.00
20/08/2009	£ / R On 14-September-09	14.40	Call	Currency Future	40	60	40	60	0.00
20/08/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1333	1120	1333	1120	0.00
20/08/2009	£ / R On 14-September-09	15.80	Call	Currency Future	10	14	10	14	0.00
20/08/2009	£ / R On 14-September-09	15.80	Put	Currency Future	2703	2474	2703	2474	0.00
20/08/2009	£ / R On 14-September-09	14.65	Call	Currency Future	32	45	32	45	0.00
20/08/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1575	1355	1575	1355	0.00
20/08/2009	£ / R On 14-September-09	14.80	Call	Currency Future	28	38	28	38	0.00
20/08/2009	£ / R On 14-September-09	14.80	Put	Currency Future	1721	1498	1721	1498	0.00
20/08/2009	£ / R On 14-September-09	15.40	Call	Currency Future	16	21	16	21	0.00
20/08/2009	£ / R On 14-September-09	15.40	Put	Currency Future	2309	2082	2309	2082	0.00
20/08/2009	£ / R On 14-September-09	14.30	Call	Currency Future	45	68	45	68	0.00
20/08/2009	£ / R On 14-September-09	14.30	Put	Currency Future	1238	1028	1238	1028	0.00
20/08/2009	£ / R On 14-September-09	14.00	Call	Currency Future	64	101	64	101	0.00
20/08/2009	£ / R On 14-September-09	14.00	Put	Currency Future	957	761	957	761	0.00
20/08/2009	£ / R On 14-September-09	13.95	Call	Currency Future	68	108	68	108	0.00
20/08/2009	£ / R On 14-September-09	13.95	Put	Currency Future	911	718	911	718	0.00
20/08/2009	£ / R On 14-September-09	14.15	Call	Currency Future	53	82	53	82	0.00
20/08/2009	£ / R On 14-September-09	14.15	Put	Currency Future	1096	893	1096	893	0.00
20/08/2009	£ / R On 14-September-09	14.55	Call	Currency Future	35	50	35	50	0.00
20/08/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1478	1260	1478	1260	0.00
20/08/2009	£ / R On 14-September-09	15.30	Call	Currency Future	17	24	17	24	0.00
20/08/2009	£ / R On 14-September-09	15.30	Put	Currency Future	2210	1984	2210	1984	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-September-09	15.90	Call	Currency Future	9	12	9	12	0.00
20/08/2009	£ / R On 14-September-09	15.90	Put	Currency Future	2802	2572	2802	2572	0.00
20/08/2009	£ / R On 14-September-09	15.40	Call	Currency Future	16	21	16	21	0.00
20/08/2009	£ / R On 14-September-09	15.40	Put	Currency Future	2309	2082	2309	2082	0.00
20/08/2009	£ / R On 14-September-09	15.80	Call	Currency Future	10	14	10	14	0.00
20/08/2009	£ / R On 14-September-09	15.80	Put	Currency Future	2703	2474	2703	2474	0.00
20/08/2009	£ / R On 14-September-09	15.90	Call	Currency Future	9	12	9	12	0.00
20/08/2009	£ / R On 14-September-09	15.90	Put	Currency Future	2802	2572	2802	2572	0.00
20/08/2009	£ / R On 14-September-09	16.00	Call	Currency Future	8	11	8	11	0.00
20/08/2009	£ / R On 14-September-09	16.00	Put	Currency Future	2901	2671	2901	2671	0.00
20/08/2009	£ / R On 14-September-09	16.10	Call	Currency Future	7	10	7	10	0.00
20/08/2009	£ / R On 14-September-09	16.10	Put	Currency Future	3000	2770	3000	2770	0.00
20/08/2009	£ / R On 14-September-09	15.05	Call	Currency Future	23	30	23	30	0.00
20/08/2009	£ / R On 14-September-09	15.05	Put	Currency Future	1966	1740	1966	1740	0.00
20/08/2009	£ / R On 14-September-09	15.55	Call	Currency Future	13	18	13	18	0.00
20/08/2009	£ / R On 14-September-09	15.55	Put	Currency Future	2456	2228	2456	2228	0.00
20/08/2009	£ / R On 14-September-09	15.75	Call	Currency Future	11	14	11	14	0.00
20/08/2009	£ / R On 14-September-09	15.75	Put	Currency Future	2654	2425	2654	2425	0.00
20/08/2009	£ / R On 14-September-09	15.55	Call	Currency Future	13	18	13	18	0.00
20/08/2009	£ / R On 14-September-09	15.55	Put	Currency Future	2456	2228	2456	2228	0.00
20/08/2009	£ / R On 14-September-09	15.85	Call	Currency Future	10	13	10	13	0.00
20/08/2009	£ / R On 14-September-09	15.85	Put	Currency Future	2753	2523	2753	2523	0.00
20/08/2009	£ / R On 14-September-09	15.95	Call	Currency Future	9	12	9	12	0.00
20/08/2009	£ / R On 14-September-09	15.95	Put	Currency Future	2852	2622	2852	2622	0.00
20/08/2009	£ / R On 14-September-09	16.05	Call	Currency Future	8	11	8	11	0.00
20/08/2009	£ / R On 14-September-09	16.05	Put	Currency Future	2951	2721	2951	2721	0.00
20/08/2009	£ / R On 14-September-09	14.40	Call	Currency Future	40	60	40	60	0.00
20/08/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1333	1120	1333	1120	0.00
20/08/2009	£ / R On 14-September-09	16.30	Call	Currency Future	6	8	6	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-September-09	16.30	Put	Currency Future	3199	2968	3199	2968	0.00
20/08/2009	£ / R On 14-December-09	14.60	Call	Currency Future	234	297	234	297	0.00
20/08/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1510	1338	1510	1338	0.00
20/08/2009	£ / R On 14-December-09	14.70	Call	Currency Future	219	279	219	279	0.00
20/08/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1595	1420	1595	1420	0.00
20/08/2009	£ / R On 14-December-09	14.80	Call	Currency Future	206	262	206	262	0.00
20/08/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1682	1503	1682	1503	0.00
20/08/2009	£ / R On 14-December-09	15.00	Call	Currency Future	182	232	182	232	0.00
20/08/2009	£ / R On 14-December-09	15.00	Put	Currency Future	1858	1673	1858	1673	0.00
20/08/2009	£ / R On 14-December-09	15.10	Call	Currency Future	172	219	172	219	0.00
20/08/2009	£ / R On 14-December-09	15.10	Put	Currency Future	1948	1760	1948	1760	0.00
20/08/2009	£ / R On 14-December-09	15.20	Call	Currency Future	162	206	162	206	0.00
20/08/2009	£ / R On 14-December-09	15.20	Put	Currency Future	2038	1847	2038	1847	0.00
20/08/2009	£ / R On 14-December-09	15.60	Call	Currency Future	123	163	123	163	0.00
20/08/2009	£ / R On 14-December-09	15.60	Put	Currency Future	2399	2203	2399	2203	0.00
20/08/2009	£ / R On 14-September-09	14.15	Call	Currency Future	53	82	53	82	0.00
20/08/2009	£ / R On 14-September-09	14.15	Put	Currency Future	1096	893	1096	893	0.00
20/08/2009	£ / R On 14-September-09	14.65	Call	Currency Future	32	45	32	45	0.00
20/08/2009	£ / R On 14-September-09	14.65	Put	Currency Future	1575	1355	1575	1355	0.00
20/08/2009	£ / R On 14-September-09	15.15	Call	Currency Future	21	27	21	27	0.00
20/08/2009	£ / R On 14-September-09	15.15	Put	Currency Future	2064	1837	2064	1837	0.00
20/08/2009	£ / R On 14-December-09	14.10	Call	Currency Future	326	411	326	411	0.00
20/08/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1102	952	1102	952	0.00
20/08/2009	£ / R On 14-December-09	14.20	Call	Currency Future	305	385	305	385	0.00
20/08/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1181	1026	1181	1026	0.00
20/08/2009	£ / R On 14-September-09	14.60	Call	Currency Future	33	47	33	47	0.00
20/08/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1526	1308	1526	1308	0.00
20/08/2009	£ / R On 14-December-09	13.90	Call	Currency Future	374	470	374	470	0.00
20/08/2009	£ / R On 14-December-09	13.90	Put	Currency Future	950	811	950	811	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-December-09	14.60	Call	Currency Future	234	297	234	297	0.00
20/08/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1510	1338	1510	1338	0.00
20/08/2009	£ / R On 14-December-09	14.15	Call	Currency Future	315	398	315	398	0.00
20/08/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1141	989	1141	989	0.00
20/08/2009	£ / R On 14-December-09	14.55	Call	Currency Future	242	307	242	307	0.00
20/08/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1468	1298	1468	1298	0.00
20/08/2009	£ / R On 14-December-09	14.65	Call	Currency Future	226	288	226	288	0.00
20/08/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1552	1379	1552	1379	0.00
20/08/2009	£ / R On 14-December-09	14.75	Call	Currency Future	213	271	213	271	0.00
20/08/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1639	1461	1639	1461	0.00
20/08/2009	£ / R On 14-December-09	15.15	Call	Currency Future	167	212	167	212	0.00
20/08/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1993	1803	1993	1803	0.00
20/08/2009	£ / R On 14-September-09	13.75	Call	Currency Future	88	143	88	143	0.00
20/08/2009	£ / R On 14-September-09	13.75	Put	Currency Future	731	554	731	554	0.00
20/08/2009	£ / R On 14-September-09	13.85	Call	Currency Future	77	124	77	124	0.00
20/08/2009	£ / R On 14-September-09	13.85	Put	Currency Future	820	634	820	634	0.00
20/08/2009	£ / R On 14-September-09	14.05	Call	Currency Future	60	94	60	94	0.00
20/08/2009	£ / R On 14-September-09	14.05	Put	Currency Future	1003	804	1003	804	0.00
20/08/2009	£ / R On 14-September-09	14.55	Call	Currency Future	35	50	35	50	0.00
20/08/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1478	1260	1478	1260	0.00
20/08/2009	£ / R On 14-September-09	13.80	Call	Currency Future	83	133	83	133	0.00
20/08/2009	£ / R On 14-September-09	13.80	Put	Currency Future	776	594	776	594	0.00
20/08/2009	£ / R On 14-September-09	13.70	Call	Currency Future	95	154	95	154	0.00
20/08/2009	£ / R On 14-September-09	13.70	Put	Currency Future	688	515	688	515	0.00
20/08/2009	£ / R On 14-December-09	13.85	Call	Currency Future	387	486	387	486	0.00
20/08/2009	£ / R On 14-December-09	13.85	Put	Currency Future	913	777	913	777	0.00
20/08/2009	£ / R On 14-December-09	13.95	Call	Currency Future	361	455	361	455	0.00
20/08/2009	£ / R On 14-December-09	13.95	Put	Currency Future	987	846	987	846	0.00
20/08/2009	£ / R On 14-December-09	14.15	Call	Currency Future	315	398	315	398	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1141	989	1141	989	0.00
20/08/2009	£ / R On 14-December-09	14.55	Call	Currency Future	242	307	242	307	0.00
20/08/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1468	1298	1468	1298	0.00
20/08/2009	£ / R On 14-December-09	14.95	Call	Currency Future	188	239	188	239	0.00
20/08/2009	£ / R On 14-December-09	14.95	Put	Currency Future	1814	1630	1814	1630	0.00
20/08/2009	£ / R On 14-December-09	14.65	Call	Currency Future	226	288	226	288	0.00
20/08/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1552	1379	1552	1379	0.00
20/08/2009	£ / R On 14-December-09	15.05	Call	Currency Future	177	225	177	225	0.00
20/08/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1903	1716	1903	1716	0.00
20/08/2009	£ / R On 14-September-09	14.35	Call	Currency Future	43	64	43	64	0.00
20/08/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1286	1074	1286	1074	0.00
20/08/2009	£ / R On 14-December-09	14.40	Call	Currency Future	266	338	266	338	0.00
20/08/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1342	1179	1342	1179	0.00
20/08/2009	£ / R On 14-December-09	14.90	Call	Currency Future	194	247	194	247	0.00
20/08/2009	£ / R On 14-December-09	14.90	Put	Currency Future	1770	1588	1770	1588	0.00
20/08/2009	£ / R On 14-September-09	13.60	Call	Currency Future	109	179	109	179	0.00
20/08/2009	£ / R On 14-September-09	13.60	Put	Currency Future	602	439	602	439	0.00
20/08/2009	£ / R On 14-December-09	14.35	Call	Currency Future	275	349	275	349	0.00
20/08/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1301	1140	1301	1140	0.00
20/08/2009	£ / R On 14-June-10	12.35	Call	Currency Future	1700	1902	1700	1902	0.00
20/08/2009	£ / R On 14-June-10	12.35	Put	Currency Future	312	273	312	273	0.00
20/08/2009	£ / R On 14-June-10	12.85	Call	Currency Future	1370	1549	1370	1549	0.00
20/08/2009	£ / R On 14-June-10	12.85	Put	Currency Future	482	420	482	420	0.00
20/08/2009	£ / R On 14-June-10	15.35	Call	Currency Future	519	598	519	598	0.00
20/08/2009	£ / R On 14-June-10	15.35	Put	Currency Future	2132	1969	2132	1969	0.00
20/08/2009	£ / R On 14-June-10	16.35	Call	Currency Future	367	426	367	426	0.00
20/08/2009	£ / R On 14-June-10	16.35	Put	Currency Future	2979	2797	2979	2797	0.00
20/08/2009	£ / R On 14-June-10	17.35	Call	Currency Future	263	306	263	306	0.00
20/08/2009	£ / R On 14-June-10	17.35	Put	Currency Future	3876	3678	3876	3678	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-June-10	18.35	Call	Currency Future	191	225	191	225	0.00
20/08/2009	£ / R On 14-June-10	18.35	Put	Currency Future	4803	4596	4803	4596	0.00
20/08/2009	£ / R On 14-June-10	12.30	Call	Currency Future	1736	1939	1736	1939	0.00
20/08/2009	£ / R On 14-June-10	12.30	Put	Currency Future	298	261	298	261	0.00
20/08/2009	£ / R On 14-June-10	12.80	Call	Currency Future	1398	1583	1398	1583	0.00
20/08/2009	£ / R On 14-June-10	12.80	Put	Currency Future	460	404	460	404	0.00
20/08/2009	£ / R On 14-June-10	13.30	Call	Currency Future	1138	1292	1138	1292	0.00
20/08/2009	£ / R On 14-June-10	13.30	Put	Currency Future	701	613	701	613	0.00
20/08/2009	£ / R On 14-June-10	15.30	Call	Currency Future	529	608	529	608	0.00
20/08/2009	£ / R On 14-June-10	15.30	Put	Currency Future	2091	1929	2091	1929	0.00
20/08/2009	£ / R On 14-June-10	16.30	Call	Currency Future	373	433	373	433	0.00
20/08/2009	£ / R On 14-June-10	16.30	Put	Currency Future	2936	2754	2936	2754	0.00
20/08/2009	£ / R On 14-June-10	17.30	Call	Currency Future	267	311	267	311	0.00
20/08/2009	£ / R On 14-June-10	17.30	Put	Currency Future	3830	3632	3830	3632	0.00
20/08/2009	£ / R On 14-June-10	18.30	Call	Currency Future	194	228	194	228	0.00
20/08/2009	£ / R On 14-June-10	18.30	Put	Currency Future	4757	4549	4757	4549	0.00
20/08/2009	£ / R On 14-September-09	8.10	Call	Currency Future	5007	5240	5007	5240	0.00
20/08/2009	£ / R On 14-September-09	8.10	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	9.60	Call	Currency Future	3507	3740	3507	3740	0.00
20/08/2009	£ / R On 14-September-09	9.60	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	11.10	Call	Currency Future	2015	2246	2015	2246	0.00
20/08/2009	£ / R On 14-September-09	11.10	Put	Currency Future	8	6	8	6	0.00
20/08/2009	£ / R On 14-September-09	12.60	Call	Currency Future	602	804	602	804	0.00
20/08/2009	£ / R On 14-September-09	12.60	Put	Currency Future	95	65	95	65	0.00
20/08/2009	£ / R On 14-September-09	17.10	Call	Currency Future	3	4	3	4	0.00
20/08/2009	£ / R On 14-September-09	17.10	Put	Currency Future	3996	3764	3996	3764	0.00
20/08/2009	£ / R On 14-September-09	18.60	Call	Currency Future	2	2	2	2	0.00
20/08/2009	£ / R On 14-September-09	18.60	Put	Currency Future	5495	5262	5495	5262	0.00
20/08/2009	£ / 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
20/08/2009	£ / R On 14-September-09	20.10	Put	Currency Future	6994	6761	6994	6761	0.00
20/08/2009	£ / R On 14-December-09	8.30	Call	Currency Future	5025	5260	5025	5260	0.00
20/08/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1	1	1	1	0.00
20/08/2009	£ / R On 14-December-09	9.80	Call	Currency Future	3539	3773	3539	3773	0.00
20/08/2009	£ / R On 14-December-09	9.80	Put	Currency Future	15	14	15	14	0.00
20/08/2009	£ / R On 14-December-09	11.30	Call	Currency Future	2077	2306	2077	2306	0.00
20/08/2009	£ / R On 14-December-09	11.30	Put	Currency Future	53	47	53	47	0.00
20/08/2009	£ / R On 14-December-09	12.80	Call	Currency Future	833	1006	833	1006	0.00
20/08/2009	£ / R On 14-December-09	12.80	Put	Currency Future	309	247	309	247	0.00
20/08/2009	£ / R On 14-December-09	15.80	Call	Currency Future	105	140	105	140	0.00
20/08/2009	£ / R On 14-December-09	15.80	Put	Currency Future	2581	2381	2581	2381	0.00
20/08/2009	£ / R On 14-December-09	17.30	Call	Currency Future	35	44	35	44	0.00
20/08/2009	£ / R On 14-December-09	17.30	Put	Currency Future	4011	3785	4011	3785	0.00
20/08/2009	£ / R On 14-December-09	18.80	Call	Currency Future	21	25	21	25	0.00
20/08/2009	£ / R On 14-December-09	18.80	Put	Currency Future	5497	5266	5497	5266	0.00
20/08/2009	£ / R On 14-December-09	20.30	Call	Currency Future	13	16	13	16	0.00
20/08/2009	£ / R On 14-December-09	20.30	Put	Currency Future	6989	6757	6989	6757	0.00
20/08/2009	£ / R On 14-June-10	8.60	Call	Currency Future	5146	5386	5146	5386	0.00
20/08/2009	£ / R On 14-June-10	8.60	Put	Currency Future	9	7	9	7	0.00
20/08/2009	£ / R On 14-June-10	10.10	Call	Currency Future	3692	3931	3692	3931	0.00
20/08/2009	£ / R On 14-June-10	10.10	Put	Currency Future	54	52	54	52	0.00
20/08/2009	£ / R On 14-June-10	11.60	Call	Currency Future	2289	2515	2289	2515	0.00
20/08/2009	£ / R On 14-June-10	11.60	Put	Currency Future	152	136	152	136	0.00
20/08/2009	£ / R On 14-June-10	13.10	Call	Currency Future	1236	1399	1236	1399	0.00
20/08/2009	£ / R On 14-June-10	13.10	Put	Currency Future	598	520	598	520	0.00
20/08/2009	£ / R On 14-June-10	16.10	Call	Currency Future	400	464	400	464	0.00
20/08/2009	£ / R On 14-June-10	16.10	Put	Currency Future	2763	2586	2763	2586	0.00
20/08/2009	£ / R On 14-June-10	17.60	Call	Currency Future	243	284	243	284	0.00
20/08/2009	£ / R On 14-June-10	17.60	Put	Currency Future	4106	3905	4106	3905	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-June-10	19.10	Call	Currency Future	151	178	151	178	0.00
20/08/2009	£ / R On 14-June-10	19.10	Put	Currency Future	5514	5300	5514	5300	0.00
20/08/2009	£ / R On 14-June-10	20.60	Call	Currency Future	91	112	91	112	0.00
20/08/2009	£ / R On 14-June-10	20.60	Put	Currency Future	6954	6733	6954	6733	0.00
20/08/2009	£ / R On 14-September-09	7.65	Call	Currency Future	5457	5690	5457	5690	0.00
20/08/2009	£ / R On 14-September-09	7.65	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	9.15	Call	Currency Future	3957	4190	3957	4190	0.00
20/08/2009	£ / R On 14-September-09	9.15	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	10.65	Call	Currency Future	2461	2693	2461	2693	0.00
20/08/2009	£ / R On 14-September-09	10.65	Put	Currency Future	4	3	4	3	0.00
20/08/2009	£ / R On 14-September-09	12.15	Call	Currency Future	1000	1217	1000	1217	0.00
20/08/2009	£ / R On 14-September-09	12.15	Put	Currency Future	43	27	43	27	0.00
20/08/2009	£ / R On 14-September-09	16.65	Call	Currency Future	5	6	5	6	0.00
20/08/2009	£ / R On 14-September-09	16.65	Put	Currency Future	3548	3316	3548	3316	0.00
20/08/2009	£ / R On 14-September-09	18.15	Call	Currency Future	2	2	2	2	0.00
20/08/2009	£ / R On 14-September-09	18.15	Put	Currency Future	5045	4812	5045	4812	0.00
20/08/2009	£ / R On 14-September-09	19.65	Call	Currency Future	1	1	1	1	0.00
20/08/2009	£ / R On 14-September-09	19.65	Put	Currency Future	6544	6311	6544	6311	0.00
20/08/2009	£ / R On 14-December-09	7.85	Call	Currency Future	5474	5709	5474	5709	0.00
20/08/2009	£ / R On 14-December-09	7.85	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-December-09	9.35	Call	Currency Future	3984	4217	3984	4217	0.00
20/08/2009	£ / R On 14-December-09	9.35	Put	Currency Future	10	8	10	8	0.00
20/08/2009	£ / R On 14-December-09	10.85	Call	Currency Future	2512	2743	2512	2743	0.00
20/08/2009	£ / R On 14-December-09	10.85	Put	Currency Future	38	34	38	34	0.00
20/08/2009	£ / R On 14-December-09	12.35	Call	Currency Future	1134	1347	1134	1347	0.00
20/08/2009	£ / R On 14-December-09	12.35	Put	Currency Future	160	138	160	138	0.00
20/08/2009	£ / R On 14-December-09	15.35	Call	Currency Future	148	189	148	189	0.00
20/08/2009	£ / R On 14-December-09	15.35	Put	Currency Future	2174	1980	2174	1980	0.00
20/08/2009	£ / R On 14-December-09	16.85	Call	Currency Future	48	63	48	63	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-December-09	16.85	Put	Currency Future	3574	3354	3574	3354	0.00
20/08/2009	£ / R On 14-December-09	18.35	Call	Currency Future	24	28	24	28	0.00
20/08/2009	£ / R On 14-December-09	18.35	Put	Currency Future	5050	4819	5050	4819	0.00
20/08/2009	£ / R On 14-December-09	19.85	Call	Currency Future	15	19	15	19	0.00
20/08/2009	£ / R On 14-December-09	19.85	Put	Currency Future	6541	6310	6541	6310	0.00
20/08/2009	£ / R On 14-June-10	8.15	Call	Currency Future	5591	5832	5591	5832	0.00
20/08/2009	£ / R On 14-June-10	8.15	Put	Currency Future	4	3	4	3	0.00
20/08/2009	£ / R On 14-June-10	9.65	Call	Currency Future	4128	4362	4128	4362	0.00
20/08/2009	£ / R On 14-June-10	9.65	Put	Currency Future	41	33	41	33	0.00
20/08/2009	£ / R On 14-June-10	11.15	Call	Currency Future	2690	2918	2690	2918	0.00
20/08/2009	£ / R On 14-June-10	11.15	Put	Currency Future	103	89	103	89	0.00
20/08/2009	£ / R On 14-June-10	12.65	Call	Currency Future	1492	1685	1492	1685	0.00
20/08/2009	£ / R On 14-June-10	12.65	Put	Currency Future	405	356	405	356	0.00
20/08/2009	£ / R On 14-June-10	15.65	Call	Currency Future	470	540	470	540	0.00
20/08/2009	£ / R On 14-June-10	15.65	Put	Currency Future	2382	2211	2382	2211	0.00
20/08/2009	£ / R On 14-June-10	17.15	Call	Currency Future	280	326	280	326	0.00
20/08/2009	£ / R On 14-June-10	17.15	Put	Currency Future	3693	3498	3693	3498	0.00
20/08/2009	£ / R On 14-June-10	18.65	Call	Currency Future	174	205	174	205	0.00
20/08/2009	£ / R On 14-June-10	18.65	Put	Currency Future	5086	4876	5086	4876	0.00
20/08/2009	£ / R On 14-June-10	20.15	Call	Currency Future	108	131	108	131	0.00
20/08/2009	£ / R On 14-June-10	20.15	Put	Currency Future	6520	6302	6520	6302	0.00
20/08/2009	£ / R On 14-September-09	7.40	Call	Currency Future	5707	5940	5707	5940	0.00
20/08/2009	£ / R On 14-September-09	7.40	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	8.90	Call	Currency Future	4207	4440	4207	4440	0.00
20/08/2009	£ / R On 14-September-09	8.90	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	10.40	Call	Currency Future	2709	2942	2709	2942	0.00
20/08/2009	£ / R On 14-September-09	10.40	Put	Currency Future	2	3	2	3	0.00
20/08/2009	£ / R On 14-September-09	11.90	Call	Currency Future	1235	1458	1235	1458	0.00
20/08/2009	£ / R On 14-September-09	11.90	Put	Currency Future	28	19	28	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-September-09	16.40	Call	Currency Future	6	7	6	7	0.00
20/08/2009	£ / R On 14-September-09	16.40	Put	Currency Future	3299	3068	3299	3068	0.00
20/08/2009	£ / R On 14-September-09	17.90	Call	Currency Future	2	2	2	2	0.00
20/08/2009	£ / R On 14-September-09	17.90	Put	Currency Future	4795	4563	4795	4563	0.00
20/08/2009	£ / R On 14-September-09	19.40	Call	Currency Future	1	1	1	1	0.00
20/08/2009	£ / R On 14-September-09	19.40	Put	Currency Future	6294	6061	6294	6061	0.00
20/08/2009	£ / R On 14-December-09	7.60	Call	Currency Future	5724	5959	5724	5959	0.00
20/08/2009	£ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-December-09	9.10	Call	Currency Future	4230	4464	4230	4464	0.00
20/08/2009	£ / R On 14-December-09	9.10	Put	Currency Future	6	5	6	5	0.00
20/08/2009	£ / R On 14-December-09	10.60	Call	Currency Future	2755	2988	2755	2988	0.00
20/08/2009	£ / R On 14-December-09	10.60	Put	Currency Future	31	29	31	29	0.00
20/08/2009	£ / R On 14-December-09	12.10	Call	Currency Future	1347	1564	1347	1564	0.00
20/08/2009	£ / R On 14-December-09	12.10	Put	Currency Future	123	105	123	105	0.00
20/08/2009	£ / R On 14-December-09	16.60	Call	Currency Future	58	76	58	76	0.00
20/08/2009	£ / R On 14-December-09	16.60	Put	Currency Future	3334	3117	3334	3117	0.00
20/08/2009	£ / R On 14-December-09	18.10	Call	Currency Future	26	31	26	31	0.00
20/08/2009	£ / R On 14-December-09	18.10	Put	Currency Future	4802	4571	4802	4571	0.00
20/08/2009	£ / R On 14-December-09	19.60	Call	Currency Future	17	21	17	21	0.00
20/08/2009	£ / R On 14-December-09	19.60	Put	Currency Future	6293	6062	6293	6062	0.00
20/08/2009	£ / R On 14-June-10	7.90	Call	Currency Future	5840	6081	5840	6081	0.00
20/08/2009	£ / R On 14-June-10	7.90	Put	Currency Future	2	2	2	2	0.00
20/08/2009	£ / R On 14-June-10	9.40	Call	Currency Future	4367	4603	4367	4603	0.00
20/08/2009	£ / R On 14-June-10	9.40	Put	Currency Future	29	24	29	24	0.00
20/08/2009	£ / R On 14-June-10	10.90	Call	Currency Future	2919	3150	2919	3150	0.00
20/08/2009	£ / R On 14-June-10	10.90	Put	Currency Future	82	72	82	72	0.00
20/08/2009	£ / R On 14-June-10	12.40	Call	Currency Future	1664	1865	1664	1865	0.00
20/08/2009	£ / R On 14-June-10	12.40	Put	Currency Future	326	286	326	286	0.00
20/08/2009	£ / R On 14-June-10	15.40	Call	Currency Future	511	588	511	588	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-June-10	15.40	Put	Currency Future	2173	2009	2173	2009	0.00
20/08/2009	£ / R On 14-June-10	16.90	Call	Currency Future	304	354	304	354	0.00
20/08/2009	£ / R On 14-June-10	16.90	Put	Currency Future	3467	3275	3467	3275	0.00
20/08/2009	£ / R On 14-June-10	18.40	Call	Currency Future	188	221	188	221	0.00
20/08/2009	£ / R On 14-June-10	18.40	Put	Currency Future	4850	4642	4850	4642	0.00
20/08/2009	£ / R On 14-June-10	19.90	Call	Currency Future	118	142	118	142	0.00
20/08/2009	£ / R On 14-June-10	19.90	Put	Currency Future	6281	6063	6281	6063	0.00
20/08/2009	£ / R On 14-September-09	12.65	Call	Currency Future	561	762	561	762	0.00
20/08/2009	£ / R On 14-September-09	12.65	Put	Currency Future	104	72	104	72	0.00
20/08/2009	£ / R On 14-December-09	12.90	Call	Currency Future	775	942	775	942	0.00
20/08/2009	£ / R On 14-December-09	12.90	Put	Currency Future	351	283	351	283	0.00
20/08/2009	£ / R On 14-June-10	9.50	Call	Currency Future	4271	4506	4271	4506	0.00
20/08/2009	£ / R On 14-June-10	9.50	Put	Currency Future	34	27	34	27	0.00
20/08/2009	£ / R On 14-June-10	10.50	Call	Currency Future	3301	3540	3301	3540	0.00
20/08/2009	£ / R On 14-June-10	10.50	Put	Currency Future	64	61	64	61	0.00
20/08/2009	£ / R On 14-June-10	11.50	Call	Currency Future	2377	2603	2377	2603	0.00
20/08/2009	£ / R On 14-June-10	11.50	Put	Currency Future	140	124	140	124	0.00
20/08/2009	£ / R On 14-June-10	12.50	Call	Currency Future	1594	1792	1594	1792	0.00
20/08/2009	£ / R On 14-June-10	12.50	Put	Currency Future	356	313	356	313	0.00
20/08/2009	£ / R On 14-June-10	14.50	Call	Currency Future	706	811	706	811	0.00
20/08/2009	£ / R On 14-June-10	14.50	Put	Currency Future	1469	1332	1469	1332	0.00
20/08/2009	£ / R On 14-June-10	15.50	Call	Currency Future	494	568	494	568	0.00
20/08/2009	£ / R On 14-June-10	15.50	Put	Currency Future	2256	2089	2256	2089	0.00
20/08/2009	£ / R On 14-June-10	16.50	Call	Currency Future	348	404	348	404	0.00
20/08/2009	£ / R On 14-June-10	16.50	Put	Currency Future	3111	2926	3111	2926	0.00
20/08/2009	£ / R On 14-September-09	12.50	Call	Currency Future	687	892	687	892	0.00
20/08/2009	£ / R On 14-September-09	12.50	Put	Currency Future	80	52	80	52	0.00
20/08/2009	£ / R On 14-September-09	12.70	Call	Currency Future	521	719	521	719	0.00
20/08/2009	£ / R On 14-September-09	12.70	Put	Currency Future	114	80	114	80	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-December-09	12.60	Call	Currency Future	959	1144	959	1144	0.00
20/08/2009	£ / R On 14-December-09	12.60	Put	Currency Future	235	184	235	184	0.00
20/08/2009	£ / R On 14-December-09	12.70	Call	Currency Future	895	1073	895	1073	0.00
20/08/2009	£ / R On 14-December-09	12.70	Put	Currency Future	271	214	271	214	0.00
20/08/2009	£ / R On 14-December-09	12.90	Call	Currency Future	775	942	775	942	0.00
20/08/2009	£ / R On 14-December-09	12.90	Put	Currency Future	351	283	351	283	0.00
20/08/2009	£ / R On 14-June-10	10.40	Call	Currency Future	3399	3638	3399	3638	0.00
20/08/2009	£ / R On 14-June-10	10.40	Put	Currency Future	61	59	61	59	0.00
20/08/2009	£ / R On 14-June-10	11.40	Call	Currency Future	2466	2692	2466	2692	0.00
20/08/2009	£ / R On 14-June-10	11.40	Put	Currency Future	128	113	128	113	0.00
20/08/2009	£ / R On 14-June-10	14.40	Call	Currency Future	734	842	734	842	0.00
20/08/2009	£ / R On 14-June-10	14.40	Put	Currency Future	1396	1263	1396	1263	0.00
20/08/2009	£ / R On 14-June-10	16.40	Call	Currency Future	360	419	360	419	0.00
20/08/2009	£ / R On 14-June-10	16.40	Put	Currency Future	3023	2840	3023	2840	0.00
20/08/2009	£ / R On 14-June-10	17.40	Call	Currency Future	259	302	259	302	0.00
20/08/2009	£ / R On 14-June-10	17.40	Put	Currency Future	3922	3723	3922	3723	0.00
20/08/2009	£ / R On 14-September-09	12.45	Call	Currency Future	730	937	730	937	0.00
20/08/2009	£ / R On 14-September-09	12.45	Put	Currency Future	73	47	73	47	0.00
20/08/2009	£ / R On 14-September-09	12.55	Call	Currency Future	644	848	644	848	0.00
20/08/2009	£ / R On 14-September-09	12.55	Put	Currency Future	87	58	87	58	0.00
20/08/2009	£ / R On 14-September-09	12.85	Call	Currency Future	406	598	406	598	0.00
20/08/2009	£ / R On 14-September-09	12.85	Put	Currency Future	149	108	149	108	0.00
20/08/2009	£ / R On 14-June-10	9.35	Call	Currency Future	4415	4651	4415	4651	0.00
20/08/2009	£ / R On 14-June-10	9.35	Put	Currency Future	27	22	27	22	0.00
20/08/2009	£ / R On 14-June-10	10.35	Call	Currency Future	3448	3686	3448	3686	0.00
20/08/2009	£ / R On 14-June-10	10.35	Put	Currency Future	60	57	60	57	0.00
20/08/2009	£ / R On 14-June-10	11.35	Call	Currency Future	2510	2737	2510	2737	0.00
20/08/2009	£ / R On 14-June-10	11.35	Put	Currency Future	123	108	123	108	0.00
20/08/2009	£ / R On 14-June-10	17.55	Call	Currency Future	247	288	247	288	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-June-10	17.55	Put	Currency Future	4060	3859	4060	3859	0.00
20/08/2009	£ / R On 14-June-10	14.75	Call	Currency Future	643	740	643	740	0.00
20/08/2009	£ / R On 14-June-10	14.75	Put	Currency Future	1656	1511	1656	1511	0.00
20/08/2009	£ / R On 14-June-10	15.75	Call	Currency Future	454	523	454	523	0.00
20/08/2009	£ / R On 14-June-10	15.75	Put	Currency Future	2467	2294	2467	2294	0.00
20/08/2009	£ / R On 14-June-10	16.75	Call	Currency Future	320	372	320	372	0.00
20/08/2009	£ / R On 14-June-10	16.75	Put	Currency Future	3332	3143	3332	3143	0.00
20/08/2009	£ / R On 14-June-10	17.75	Call	Currency Future	233	271	233	271	0.00
20/08/2009	£ / R On 14-June-10	17.75	Put	Currency Future	4245	4042	4245	4042	0.00
20/08/2009	£ / R On 14-December-09	12.75	Call	Currency Future	864	1039	864	1039	0.00
20/08/2009	£ / R On 14-December-09	12.75	Put	Currency Future	290	230	290	230	0.00
20/08/2009	£ / R On 14-December-09	12.85	Call	Currency Future	804	973	804	973	0.00
20/08/2009	£ / R On 14-December-09	12.85	Put	Currency Future	330	264	330	264	0.00
20/08/2009	£ / R On 14-December-09	13.25	Call	Currency Future	596	740	596	740	0.00
20/08/2009	£ / R On 14-December-09	13.25	Put	Currency Future	522	431	522	431	0.00
20/08/2009	£ / R On 14-June-10	15.00	Call	Currency Future	587	676	587	676	0.00
20/08/2009	£ / R On 14-June-10	15.00	Put	Currency Future	1850	1697	1850	1697	0.00
20/08/2009	£ / R On 14-June-10	16.00	Call	Currency Future	415	481	415	481	0.00
20/08/2009	£ / R On 14-June-10	16.00	Put	Currency Future	2677	2502	2677	2502	0.00
20/08/2009	£ / R On 14-June-10	17.00	Call	Currency Future	294	343	294	343	0.00
20/08/2009	£ / R On 14-June-10	17.00	Put	Currency Future	3557	3364	3557	3364	0.00
20/08/2009	£ / R On 14-June-10	18.00	Call	Currency Future	214	251	214	251	0.00
20/08/2009	£ / R On 14-June-10	18.00	Put	Currency Future	4477	4272	4477	4272	0.00
20/08/2009	£ / R On 14-June-10	9.75	Call	Currency Future	4034	4267	4034	4267	0.00
20/08/2009	£ / R On 14-June-10	9.75	Put	Currency Future	47	38	47	38	0.00
20/08/2009	£ / R On 14-June-10	10.75	Call	Currency Future	3059	3296	3059	3296	0.00
20/08/2009	£ / R On 14-June-10	10.75	Put	Currency Future	71	67	71	67	0.00
20/08/2009	£ / R On 14-June-10	11.75	Call	Currency Future	2160	2384	2160	2384	0.00
20/08/2009	£ / R On 14-June-10	11.75	Put	Currency Future	172	155	172	155	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-June-10	12.75	Call	Currency Future	1427	1616	1427	1616	0.00
20/08/2009	£ / R On 14-June-10	12.75	Put	Currency Future	439	387	439	387	0.00
20/08/2009	£ / R On 14-June-10	15.25	Call	Currency Future	538	619	538	619	0.00
20/08/2009	£ / R On 14-June-10	15.25	Put	Currency Future	2050	1890	2050	1890	0.00
20/08/2009	£ / R On 14-June-10	16.25	Call	Currency Future	380	441	380	441	0.00
20/08/2009	£ / R On 14-June-10	16.25	Put	Currency Future	2892	2712	2892	2712	0.00
20/08/2009	£ / R On 14-June-10	17.25	Call	Currency Future	271	316	271	316	0.00
20/08/2009	£ / R On 14-June-10	17.25	Put	Currency Future	3784	3587	3784	3587	0.00
20/08/2009	£ / R On 14-June-10	18.25	Call	Currency Future	197	232	197	232	0.00
20/08/2009	£ / R On 14-June-10	18.25	Put	Currency Future	4710	4503	4710	4503	0.00
20/08/2009	£ / R On 14-June-10	9.90	Call	Currency Future	3887	4125	3887	4125	0.00
20/08/2009	£ / R On 14-June-10	9.90	Put	Currency Future	50	46	50	46	0.00
20/08/2009	£ / R On 14-June-10	11.90	Call	Currency Future	2039	2256	2039	2256	0.00
20/08/2009	£ / R On 14-June-10	11.90	Put	Currency Future	202	177	202	177	0.00
20/08/2009	£ / R On 14-June-10	12.90	Call	Currency Future	1342	1516	1342	1516	0.00
20/08/2009	£ / R On 14-June-10	12.90	Put	Currency Future	504	438	504	438	0.00
20/08/2009	£ / R On 15-March-10	9.50	Call	Currency Future	4061	4293	4061	4293	0.00
20/08/2009	£ / R On 15-March-10	9.50	Put	Currency Future	26	21	26	21	0.00
20/08/2009	£ / R On 15-March-10	10.50	Call	Currency Future	3086	3319	3086	3319	0.00
20/08/2009	£ / R On 15-March-10	10.50	Put	Currency Future	51	47	51	47	0.00
20/08/2009	£ / R On 15-March-10	11.50	Call	Currency Future	2117	2355	2117	2355	0.00
20/08/2009	£ / R On 15-March-10	11.50	Put	Currency Future	83	83	83	83	0.00
20/08/2009	£ / R On 15-March-10	12.50	Call	Currency Future	1323	1517	1323	1517	0.00
20/08/2009	£ / R On 15-March-10	12.50	Put	Currency Future	288	245	288	245	0.00
20/08/2009	£ / R On 15-March-10	14.50	Call	Currency Future	484	574	484	574	0.00
20/08/2009	£ / R On 15-March-10	14.50	Put	Currency Future	1450	1302	1450	1302	0.00
20/08/2009	£ / R On 15-March-10	15.50	Call	Currency Future	313	372	313	372	0.00
20/08/2009	£ / R On 15-March-10	15.50	Put	Currency Future	2278	2100	2278	2100	0.00
20/08/2009	£ / R On 15-March-10	16.50	Call	Currency Future	201	243	201	243	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 15-March-10	16.50	Put	Currency Future	3167	2971	3167	2971	0.00
20/08/2009	£ / R On 15-March-10	17.50	Call	Currency Future	135	164	135	164	0.00
20/08/2009	£ / R On 15-March-10	17.50	Put	Currency Future	4100	3891	4100	3891	0.00
20/08/2009	£ / R On 14-December-09	14.00	Call	Currency Future	349	440	349	440	0.00
20/08/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1025	881	1025	881	0.00
20/08/2009	£ / R On 14-June-10	9.95	Call	Currency Future	3838	4078	3838	4078	0.00
20/08/2009	£ / R On 14-June-10	9.95	Put	Currency Future	51	49	51	49	0.00
20/08/2009	£ / R On 14-June-10	10.95	Call	Currency Future	2873	3102	2873	3102	0.00
20/08/2009	£ / R On 14-June-10	10.95	Put	Currency Future	86	73	86	73	0.00
20/08/2009	£ / R On 14-June-10	11.95	Call	Currency Future	2000	2213	2000	2213	0.00
20/08/2009	£ / R On 14-June-10	11.95	Put	Currency Future	213	184	213	184	0.00
20/08/2009	£ / R On 14-June-10	12.95	Call	Currency Future	1314	1484	1314	1484	0.00
20/08/2009	£ / R On 14-June-10	12.95	Put	Currency Future	527	455	527	455	0.00
20/08/2009	£ / R On 14-June-10	15.45	Call	Currency Future	502	578	502	578	0.00
20/08/2009	£ / R On 14-June-10	15.45	Put	Currency Future	2215	2049	2215	2049	0.00
20/08/2009	£ / R On 14-June-10	16.45	Call	Currency Future	354	411	354	411	0.00
20/08/2009	£ / R On 14-June-10	16.45	Put	Currency Future	3067	2883	3067	2883	0.00
20/08/2009	£ / R On 14-June-10	17.45	Call	Currency Future	255	297	255	297	0.00
20/08/2009	£ / R On 14-June-10	17.45	Put	Currency Future	3967	3768	3967	3768	0.00
20/08/2009	£ / R On 14-June-10	18.45	Call	Currency Future	185	218	185	218	0.00
20/08/2009	£ / R On 14-June-10	18.45	Put	Currency Future	4897	4689	4897	4689	0.00
20/08/2009	£ / R On 15-March-10	9.60	Call	Currency Future	3964	4197	3964	4197	0.00
20/08/2009	£ / R On 15-March-10	9.60	Put	Currency Future	29	24	29	24	0.00
20/08/2009	£ / R On 15-March-10	10.60	Call	Currency Future	2988	3222	2988	3222	0.00
20/08/2009	£ / R On 15-March-10	10.60	Put	Currency Future	54	50	54	50	0.00
20/08/2009	£ / R On 15-March-10	11.60	Call	Currency Future	2026	2260	2026	2260	0.00
20/08/2009	£ / R On 15-March-10	11.60	Put	Currency Future	92	88	92	88	0.00
20/08/2009	£ / R On 15-March-10	12.60	Call	Currency Future	1257	1445	1257	1445	0.00
20/08/2009	£ / R On 15-March-10	12.60	Put	Currency Future	322	273	322	273	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 15-March-10	14.60	Call	Currency Future	462	549	462	549	0.00
20/08/2009	£ / R On 15-March-10	14.60	Put	Currency Future	1528	1377	1528	1377	0.00
20/08/2009	£ / R On 15-March-10	15.60	Call	Currency Future	299	357	299	357	0.00
20/08/2009	£ / R On 15-March-10	15.60	Put	Currency Future	2365	2185	2365	2185	0.00
20/08/2009	£ / R On 15-March-10	16.60	Call	Currency Future	193	233	193	233	0.00
20/08/2009	£ / R On 15-March-10	16.60	Put	Currency Future	3258	3061	3258	3061	0.00
20/08/2009	£ / R On 15-March-10	17.60	Call	Currency Future	129	158	129	158	0.00
20/08/2009	£ / R On 15-March-10	17.60	Put	Currency Future	4194	3986	4194	3986	0.00
20/08/2009	£ / R On 14-June-10	10.05	Call	Currency Future	3740	3980	3740	3980	0.00
20/08/2009	£ / R On 14-June-10	10.05	Put	Currency Future	53	51	53	51	0.00
20/08/2009	£ / R On 14-June-10	11.05	Call	Currency Future	2781	3010	2781	3010	0.00
20/08/2009	£ / R On 14-June-10	11.05	Put	Currency Future	94	81	94	81	0.00
20/08/2009	£ / R On 14-June-10	12.05	Call	Currency Future	1922	2133	1922	2133	0.00
20/08/2009	£ / R On 14-June-10	12.05	Put	Currency Future	235	204	235	204	0.00
20/08/2009	£ / R On 14-June-10	13.05	Call	Currency Future	1261	1427	1261	1427	0.00
20/08/2009	£ / R On 14-June-10	13.05	Put	Currency Future	574	498	574	498	0.00
20/08/2009	£ / R On 14-June-10	15.55	Call	Currency Future	485	559	485	559	0.00
20/08/2009	£ / R On 14-June-10	15.55	Put	Currency Future	2298	2130	2298	2130	0.00
20/08/2009	£ / R On 14-June-10	16.55	Call	Currency Future	342	398	342	398	0.00
20/08/2009	£ / R On 14-June-10	16.55	Put	Currency Future	3155	2969	3155	2969	0.00
20/08/2009	£ / R On 14-June-10	18.55	Call	Currency Future	179	211	179	211	0.00
20/08/2009	£ / R On 14-June-10	18.55	Put	Currency Future	4992	4782	4992	4782	0.00
20/08/2009	£ / R On 15-March-10	9.70	Call	Currency Future	3865	4100	3865	4100	0.00
20/08/2009	£ / R On 15-March-10	9.70	Put	Currency Future	31	28	31	28	0.00
20/08/2009	£ / R On 15-March-10	10.70	Call	Currency Future	2891	3125	2891	3125	0.00
20/08/2009	£ / R On 15-March-10	10.70	Put	Currency Future	57	53	57	53	0.00
20/08/2009	£ / R On 15-March-10	11.70	Call	Currency Future	1941	2166	1941	2166	0.00
20/08/2009	£ / R On 15-March-10	11.70	Put	Currency Future	106	93	106	93	0.00
20/08/2009	£ / R On 15-March-10	12.70	Call	Currency Future	1195	1375	1195	1375	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 15-March-10	12.70	Put	Currency Future	360	302	360	302	0.00
20/08/2009	£ / R On 15-March-10	15.70	Call	Currency Future	286	343	286	343	0.00
20/08/2009	£ / R On 15-March-10	15.70	Put	Currency Future	2451	2271	2451	2271	0.00
20/08/2009	£ / R On 15-March-10	16.70	Call	Currency Future	185	224	185	224	0.00
20/08/2009	£ / R On 15-March-10	16.70	Put	Currency Future	3350	3152	3350	3152	0.00
20/08/2009	£ / R On 15-March-10	17.70	Call	Currency Future	122	152	122	152	0.00
20/08/2009	£ / R On 15-March-10	17.70	Put	Currency Future	4287	4080	4287	4080	0.00
20/08/2009	£ / R On 14-December-09	13.35	Call	Currency Future	552	689	552	689	0.00
20/08/2009	£ / R On 14-December-09	13.35	Put	Currency Future	578	480	578	480	0.00
20/08/2009	£ / R On 15-March-10	9.80	Call	Currency Future	3767	4003	3767	4003	0.00
20/08/2009	£ / R On 15-March-10	9.80	Put	Currency Future	33	31	33	31	0.00
20/08/2009	£ / R On 15-March-10	10.80	Call	Currency Future	2794	3028	2794	3028	0.00
20/08/2009	£ / R On 15-March-10	10.80	Put	Currency Future	59	56	59	56	0.00
20/08/2009	£ / R On 15-March-10	11.80	Call	Currency Future	1857	2075	1857	2075	0.00
20/08/2009	£ / R On 15-March-10	11.80	Put	Currency Future	122	103	122	103	0.00
20/08/2009	£ / R On 15-March-10	12.80	Call	Currency Future	1136	1309	1136	1309	0.00
20/08/2009	£ / R On 15-March-10	12.80	Put	Currency Future	401	336	401	336	0.00
20/08/2009	£ / R On 15-March-10	14.80	Call	Currency Future	422	502	422	502	0.00
20/08/2009	£ / R On 15-March-10	14.80	Put	Currency Future	1688	1529	1688	1529	0.00
20/08/2009	£ / R On 15-March-10	15.80	Call	Currency Future	273	329	273	329	0.00
20/08/2009	£ / R On 15-March-10	15.80	Put	Currency Future	2539	2357	2539	2357	0.00
20/08/2009	£ / R On 15-March-10	16.80	Call	Currency Future	178	215	178	215	0.00
20/08/2009	£ / R On 15-March-10	16.80	Put	Currency Future	3443	3243	3443	3243	0.00
20/08/2009	£ / R On 15-March-10	17.80	Call	Currency Future	115	146	115	146	0.00
20/08/2009	£ / R On 15-March-10	17.80	Put	Currency Future	4381	4174	4381	4174	0.00
20/08/2009	£ / R On 14-June-10	10.15	Call	Currency Future	3643	3882	3643	3882	0.00
20/08/2009	£ / R On 14-June-10	10.15	Put	Currency Future	55	53	55	53	0.00
20/08/2009	£ / R On 14-June-10	12.15	Call	Currency Future	1846	2055	1846	2055	0.00
20/08/2009	£ / R On 14-June-10	12.15	Put	Currency Future	259	226	259	226	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-June-10	13.15	Call	Currency Future	1211	1371	1211	1371	0.00
20/08/2009	£ / R On 14-June-10	13.15	Put	Currency Future	623	543	623	543	0.00
20/08/2009	£ / R On 14-June-10	16.65	Call	Currency Future	331	385	331	385	0.00
20/08/2009	£ / R On 14-June-10	16.65	Put	Currency Future	3243	3056	3243	3056	0.00
20/08/2009	£ / R On 14-June-10	17.65	Call	Currency Future	240	279	240	279	0.00
20/08/2009	£ / R On 14-June-10	17.65	Put	Currency Future	4152	3950	4152	3950	0.00
20/08/2009	£ / R On 15-March-10	9.95	Call	Currency Future	3621	3856	3621	3856	0.00
20/08/2009	£ / R On 15-March-10	9.95	Put	Currency Future	36	34	36	34	0.00
20/08/2009	£ / R On 15-March-10	10.95	Call	Currency Future	2648	2883	2648	2883	0.00
20/08/2009	£ / R On 15-March-10	10.95	Put	Currency Future	63	61	63	61	0.00
20/08/2009	£ / R On 15-March-10	11.95	Call	Currency Future	1734	1949	1734	1949	0.00
20/08/2009	£ / R On 15-March-10	11.95	Put	Currency Future	150	126	150	126	0.00
20/08/2009	£ / R On 15-March-10	12.95	Call	Currency Future	1052	1217	1052	1217	0.00
20/08/2009	£ / R On 15-March-10	12.95	Put	Currency Future	467	395	467	395	0.00
20/08/2009	£ / R On 15-March-10	14.95	Call	Currency Future	395	469	395	469	0.00
20/08/2009	£ / R On 15-March-10	14.95	Put	Currency Future	1810	1647	1810	1647	0.00
20/08/2009	£ / R On 15-March-10	15.95	Call	Currency Future	255	308	255	308	0.00
20/08/2009	£ / R On 15-March-10	15.95	Put	Currency Future	2671	2486	2671	2486	0.00
20/08/2009	£ / R On 15-March-10	16.95	Call	Currency Future	167	202	167	202	0.00
20/08/2009	£ / R On 15-March-10	16.95	Put	Currency Future	3583	3380	3583	3380	0.00
20/08/2009	£ / R On 15-March-10	17.95	Call	Currency Future	106	136	106	136	0.00
20/08/2009	£ / R On 15-March-10	17.95	Put	Currency Future	4522	4313	4522	4313	0.00
20/08/2009	£ / R On 15-March-10	9.85	Call	Currency Future	3719	3954	3719	3954	0.00
20/08/2009	£ / R On 15-March-10	9.85	Put	Currency Future	34	32	34	32	0.00
20/08/2009	£ / R On 15-March-10	10.85	Call	Currency Future	2745	2980	2745	2980	0.00
20/08/2009	£ / R On 15-March-10	10.85	Put	Currency Future	61	58	61	58	0.00
20/08/2009	£ / R On 15-March-10	11.85	Call	Currency Future	1815	2033	1815	2033	0.00
20/08/2009	£ / R On 15-March-10	11.85	Put	Currency Future	131	111	131	111	0.00
20/08/2009	£ / R On 15-March-10	12.85	Call	Currency Future	1107	1278	1107	1278	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 15-March-10	12.85	Put	Currency Future	422	355	422	355	0.00
20/08/2009	£ / R On 15-March-10	14.85	Call	Currency Future	413	491	413	491	0.00
20/08/2009	£ / R On 15-March-10	14.85	Put	Currency Future	1728	1568	1728	1568	0.00
20/08/2009	£ / R On 15-March-10	15.85	Call	Currency Future	267	322	267	322	0.00
20/08/2009	£ / R On 15-March-10	15.85	Put	Currency Future	2583	2399	2583	2399	0.00
20/08/2009	£ / R On 15-March-10	16.85	Call	Currency Future	174	211	174	211	0.00
20/08/2009	£ / R On 15-March-10	16.85	Put	Currency Future	3489	3288	3489	3288	0.00
20/08/2009	£ / R On 15-March-10	17.85	Call	Currency Future	112	142	112	142	0.00
20/08/2009	£ / R On 15-March-10	17.85	Put	Currency Future	4428	4220	4428	4220	0.00
20/08/2009	£ / R On 14-June-10	9.85	Call	Currency Future	3936	4172	3936	4172	0.00
20/08/2009	£ / R On 14-June-10	9.85	Put	Currency Future	49	43	49	43	0.00
20/08/2009	£ / R On 14-June-10	10.85	Call	Currency Future	2966	3199	2966	3199	0.00
20/08/2009	£ / R On 14-June-10	10.85	Put	Currency Future	78	70	78	70	0.00
20/08/2009	£ / R On 14-June-10	11.85	Call	Currency Future	2079	2298	2079	2298	0.00
20/08/2009	£ / R On 14-June-10	11.85	Put	Currency Future	192	169	192	169	0.00
20/08/2009	£ / R On 14-June-10	9.70	Call	Currency Future	4081	4315	4081	4315	0.00
20/08/2009	£ / R On 14-June-10	9.70	Put	Currency Future	44	36	44	36	0.00
20/08/2009	£ / R On 14-June-10	10.70	Call	Currency Future	3107	3345	3107	3345	0.00
20/08/2009	£ / R On 14-June-10	10.70	Put	Currency Future	70	66	70	66	0.00
20/08/2009	£ / R On 14-June-10	11.70	Call	Currency Future	2203	2427	2203	2427	0.00
20/08/2009	£ / R On 14-June-10	11.70	Put	Currency Future	165	148	165	148	0.00
20/08/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1459	1651	1459	1651	0.00
20/08/2009	£ / R On 14-June-10	12.70	Put	Currency Future	422	372	422	372	0.00
20/08/2009	£ / R On 14-June-10	15.20	Call	Currency Future	547	630	547	630	0.00
20/08/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2010	1851	2010	1851	0.00
20/08/2009	£ / R On 14-June-10	16.20	Call	Currency Future	386	449	386	449	0.00
20/08/2009	£ / R On 14-June-10	16.20	Put	Currency Future	2849	2670	2849	2670	0.00
20/08/2009	£ / R On 14-June-10	17.20	Call	Currency Future	276	321	276	321	0.00
20/08/2009	£ / R On 14-June-10	17.20	Put	Currency Future	3738	3542	3738	3542	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-June-10	18.20	Call	Currency Future	200	236	200	236	0.00
20/08/2009	£ / R On 14-June-10	18.20	Put	Currency Future	4663	4457	4663	4457	0.00
20/08/2009	£ / R On 15-March-10	9.55	Call	Currency Future	4013	4245	4013	4245	0.00
20/08/2009	£ / R On 15-March-10	9.55	Put	Currency Future	28	23	28	23	0.00
20/08/2009	£ / R On 15-March-10	10.55	Call	Currency Future	3037	3271	3037	3271	0.00
20/08/2009	£ / R On 15-March-10	10.55	Put	Currency Future	53	48	53	48	0.00
20/08/2009	£ / R On 15-March-10	11.55	Call	Currency Future	2070	2308	2070	2308	0.00
20/08/2009	£ / R On 15-March-10	11.55	Put	Currency Future	85	86	85	86	0.00
20/08/2009	£ / R On 15-March-10	12.55	Call	Currency Future	1288	1481	1288	1481	0.00
20/08/2009	£ / R On 15-March-10	12.55	Put	Currency Future	304	259	304	259	0.00
20/08/2009	£ / R On 15-March-10	14.55	Call	Currency Future	473	561	473	561	0.00
20/08/2009	£ / R On 15-March-10	14.55	Put	Currency Future	1489	1339	1489	1339	0.00
20/08/2009	£ / R On 15-March-10	15.55	Call	Currency Future	306	364	306	364	0.00
20/08/2009	£ / R On 15-March-10	15.55	Put	Currency Future	2322	2142	2322	2142	0.00
20/08/2009	£ / R On 15-March-10	16.55	Call	Currency Future	197	238	197	238	0.00
20/08/2009	£ / R On 15-March-10	16.55	Put	Currency Future	3212	3016	3212	3016	0.00
20/08/2009	£ / R On 15-March-10	17.55	Call	Currency Future	132	161	132	161	0.00
20/08/2009	£ / R On 15-March-10	17.55	Put	Currency Future	4148	3938	4148	3938	0.00
20/08/2009	£ / R On 15-March-10	9.75	Call	Currency Future	3816	4052	3816	4052	0.00
20/08/2009	£ / R On 15-March-10	9.75	Put	Currency Future	32	30	32	30	0.00
20/08/2009	£ / R On 15-March-10	10.75	Call	Currency Future	2842	3077	2842	3077	0.00
20/08/2009	£ / R On 15-March-10	10.75	Put	Currency Future	58	55	58	55	0.00
20/08/2009	£ / R On 15-March-10	11.75	Call	Currency Future	1899	2118	1899	2118	0.00
20/08/2009	£ / R On 15-March-10	11.75	Put	Currency Future	114	96	114	96	0.00
20/08/2009	£ / R On 15-March-10	12.75	Call	Currency Future	1165	1340	1165	1340	0.00
20/08/2009	£ / R On 15-March-10	12.75	Put	Currency Future	380	318	380	318	0.00
20/08/2009	£ / R On 15-March-10	14.75	Call	Currency Future	432	513	432	513	0.00
20/08/2009	£ / R On 15-March-10	14.75	Put	Currency Future	1647	1491	1647	1491	0.00
20/08/2009	£ / R On 15-March-10	15.75	Call	Currency Future	279	336	279	336	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 15-March-10	15.75	Put	Currency Future	2495	2314	2495	2314	0.00
20/08/2009	£ / R On 15-March-10	16.75	Call	Currency Future	181	219	181	219	0.00
20/08/2009	£ / R On 15-March-10	16.75	Put	Currency Future	3397	3197	3397	3197	0.00
20/08/2009	£ / R On 15-March-10	17.75	Call	Currency Future	119	149	119	149	0.00
20/08/2009	£ / R On 15-March-10	17.75	Put	Currency Future	4334	4127	4334	4127	0.00
20/08/2009	£ / R On 15-March-10	9.65	Call	Currency Future	3915	4148	3915	4148	0.00
20/08/2009	£ / R On 15-March-10	9.65	Put	Currency Future	30	26	30	26	0.00
20/08/2009	£ / R On 15-March-10	10.65	Call	Currency Future	2940	3174	2940	3174	0.00
20/08/2009	£ / R On 15-March-10	10.65	Put	Currency Future	55	51	55	51	0.00
20/08/2009	£ / R On 15-March-10	11.65	Call	Currency Future	1983	2213	1983	2213	0.00
20/08/2009	£ / R On 15-March-10	11.65	Put	Currency Future	99	91	99	91	0.00
20/08/2009	£ / R On 15-March-10	12.65	Call	Currency Future	1225	1410	1225	1410	0.00
20/08/2009	£ / R On 15-March-10	12.65	Put	Currency Future	341	287	341	287	0.00
20/08/2009	£ / R On 15-March-10	14.65	Call	Currency Future	452	536	452	536	0.00
20/08/2009	£ / R On 15-March-10	14.65	Put	Currency Future	1567	1414	1567	1414	0.00
20/08/2009	£ / R On 15-March-10	15.65	Call	Currency Future	293	350	293	350	0.00
20/08/2009	£ / R On 15-March-10	15.65	Put	Currency Future	2408	2228	2408	2228	0.00
20/08/2009	£ / R On 15-March-10	16.65	Call	Currency Future	189	229	189	229	0.00
20/08/2009	£ / R On 15-March-10	16.65	Put	Currency Future	3304	3106	3304	3106	0.00
20/08/2009	£ / R On 15-March-10	17.65	Call	Currency Future	125	155	125	155	0.00
20/08/2009	£ / R On 15-March-10	17.65	Put	Currency Future	4241	4033	4241	4033	0.00
20/08/2009	£ / R On 14-September-09	12.70	Call	Currency Future	521	719	521	719	0.00
20/08/2009	£ / R On 14-September-09	12.70	Put	Currency Future	114	80	114	80	0.00
20/08/2009	£ / R On 14-June-10	10.70	Call	Currency Future	3107	3345	3107	3345	0.00
20/08/2009	£ / R On 14-June-10	10.70	Put	Currency Future	70	66	70	66	0.00
20/08/2009	£ / R On 14-June-10	11.70	Call	Currency Future	2203	2427	2203	2427	0.00
20/08/2009	£ / R On 14-June-10	11.70	Put	Currency Future	165	148	165	148	0.00
20/08/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1459	1651	1459	1651	0.00
20/08/2009	£ / R On 14-June-10	12.70	Put	Currency Future	422	372	422	372	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-June-10	15.20	Call	Currency Future	547	630	547	630	0.00
20/08/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2010	1851	2010	1851	0.00
20/08/2009	£ / R On 14-June-10	10.00	Call	Currency Future	3789	4029	3789	4029	0.00
20/08/2009	£ / R On 14-June-10	10.00	Put	Currency Future	52	50	52	50	0.00
20/08/2009	£ / R On 14-June-10	11.00	Call	Currency Future	2827	3056	2827	3056	0.00
20/08/2009	£ / R On 14-June-10	11.00	Put	Currency Future	90	77	90	77	0.00
20/08/2009	£ / R On 14-June-10	12.00	Call	Currency Future	1961	2173	1961	2173	0.00
20/08/2009	£ / R On 14-June-10	12.00	Put	Currency Future	224	194	224	194	0.00
20/08/2009	£ / R On 14-June-10	13.00	Call	Currency Future	1288	1455	1288	1455	0.00
20/08/2009	£ / R On 14-June-10	13.00	Put	Currency Future	550	476	550	476	0.00
20/08/2009	£ / R On 14-June-10	18.50	Call	Currency Future	182	214	182	214	0.00
20/08/2009	£ / R On 14-June-10	18.50	Put	Currency Future	4945	4735	4945	4735	0.00
20/08/2009	£ / R On 14-December-09	14.10	Call	Currency Future	326	411	326	411	0.00
20/08/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1102	952	1102	952	0.00
20/08/2009	£ / R On 14-June-10	11.10	Call	Currency Future	2736	2964	2736	2964	0.00
20/08/2009	£ / R On 14-June-10	11.10	Put	Currency Future	98	85	98	85	0.00
20/08/2009	£ / R On 14-June-10	12.10	Call	Currency Future	1884	2094	1884	2094	0.00
20/08/2009	£ / R On 14-June-10	12.10	Put	Currency Future	247	215	247	215	0.00
20/08/2009	£ / R On 14-June-10	15.60	Call	Currency Future	477	549	477	549	0.00
20/08/2009	£ / R On 14-June-10	15.60	Put	Currency Future	2340	2170	2340	2170	0.00
20/08/2009	£ / R On 14-June-10	16.60	Call	Currency Future	336	391	336	391	0.00
20/08/2009	£ / R On 14-June-10	16.60	Put	Currency Future	3199	3012	3199	3012	0.00
20/08/2009	£ / R On 14-June-10	18.60	Call	Currency Future	176	208	176	208	0.00
20/08/2009	£ / R On 14-June-10	18.60	Put	Currency Future	5039	4829	5039	4829	0.00
20/08/2009	£ / R On 15-March-10	9.90	Call	Currency Future	3670	3905	3670	3905	0.00
20/08/2009	£ / R On 15-March-10	9.90	Put	Currency Future	35	33	35	33	0.00
20/08/2009	£ / R On 15-March-10	10.90	Call	Currency Future	2696	2931	2696	2931	0.00
20/08/2009	£ / R On 15-March-10	10.90	Put	Currency Future	62	59	62	59	0.00
20/08/2009	£ / R On 15-March-10	11.90	Call	Currency Future	1775	1991	1775	1991	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 15-March-10	11.90	Put	Currency Future	140	118	140	118	0.00
20/08/2009	£ / R On 15-March-10	14.90	Call	Currency Future	404	480	404	480	0.00
20/08/2009	£ / R On 15-March-10	14.90	Put	Currency Future	1769	1608	1769	1608	0.00
20/08/2009	£ / R On 15-March-10	15.90	Call	Currency Future	261	315	261	315	0.00
20/08/2009	£ / R On 15-March-10	15.90	Put	Currency Future	2627	2442	2627	2442	0.00
20/08/2009	£ / R On 15-March-10	16.90	Call	Currency Future	170	207	170	207	0.00
20/08/2009	£ / R On 15-March-10	16.90	Put	Currency Future	3536	3334	3536	3334	0.00
20/08/2009	£ / R On 15-March-10	17.90	Call	Currency Future	109	139	109	139	0.00
20/08/2009	£ / R On 15-March-10	17.90	Put	Currency Future	4475	4267	4475	4267	0.00
20/08/2009	£ / R On 14-December-09	13.95	Call	Currency Future	361	455	361	455	0.00
20/08/2009	£ / R On 14-December-09	13.95	Put	Currency Future	987	846	987	846	0.00
20/08/2009	£ / R On 15-March-10	13.70	Call	Currency Future	713	839	713	839	0.00
20/08/2009	£ / R On 15-March-10	13.70	Put	Currency Future	878	766	878	766	0.00
20/08/2009	£ / R On 14-December-09	13.50	Call	Currency Future	496	618	496	618	0.00
20/08/2009	£ / R On 14-December-09	13.50	Put	Currency Future	672	559	672	559	0.00
20/08/2009	£ / R On 14-June-10	9.55	Call	Currency Future	4223	4458	4223	4458	0.00
20/08/2009	£ / R On 14-June-10	9.55	Put	Currency Future	36	29	36	29	0.00
20/08/2009	£ / R On 14-June-10	10.55	Call	Currency Future	3253	3491	3253	3491	0.00
20/08/2009	£ / R On 14-June-10	10.55	Put	Currency Future	65	62	65	62	0.00
20/08/2009	£ / R On 14-June-10	11.55	Call	Currency Future	2333	2559	2333	2559	0.00
20/08/2009	£ / R On 14-June-10	11.55	Put	Currency Future	146	130	146	130	0.00
20/08/2009	£ / R On 14-June-10	12.55	Call	Currency Future	1560	1756	1560	1756	0.00
20/08/2009	£ / R On 14-June-10	12.55	Put	Currency Future	372	327	372	327	0.00
20/08/2009	£ / R On 14-June-10	15.05	Call	Currency Future	577	664	577	664	0.00
20/08/2009	£ / R On 14-June-10	15.05	Put	Currency Future	1890	1735	1890	1735	0.00
20/08/2009	£ / R On 14-June-10	16.05	Call	Currency Future	408	473	408	473	0.00
20/08/2009	£ / R On 14-June-10	16.05	Put	Currency Future	2720	2544	2720	2544	0.00
20/08/2009	£ / R On 14-June-10	17.05	Call	Currency Future	289	337	289	337	0.00
20/08/2009	£ / R On 14-June-10	17.05	Put	Currency Future	3602	3408	3602	3408	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-June-10	18.05	Call	Currency Future	210	247	210	247	0.00
20/08/2009	£ / R On 14-June-10	18.05	Put	Currency Future	4523	4318	4523	4318	0.00
20/08/2009	£ / R On 15-March-10	9.30	Call	Currency Future	4254	4488	4254	4488	0.00
20/08/2009	£ / R On 15-March-10	9.30	Put	Currency Future	19	15	19	15	0.00
20/08/2009	£ / R On 15-March-10	10.30	Call	Currency Future	3280	3514	3280	3514	0.00
20/08/2009	£ / R On 15-March-10	10.30	Put	Currency Future	45	42	45	42	0.00
20/08/2009	£ / R On 15-March-10	11.30	Call	Currency Future	2310	2546	2310	2546	0.00
20/08/2009	£ / R On 15-March-10	11.30	Put	Currency Future	75	74	75	74	0.00
20/08/2009	£ / R On 15-March-10	12.30	Call	Currency Future	1465	1668	1465	1668	0.00
20/08/2009	£ / R On 15-March-10	12.30	Put	Currency Future	230	195	230	195	0.00
20/08/2009	£ / R On 15-March-10	14.30	Call	Currency Future	532	630	532	630	0.00
20/08/2009	£ / R On 15-March-10	14.30	Put	Currency Future	1298	1158	1298	1158	0.00
20/08/2009	£ / R On 15-March-10	15.30	Call	Currency Future	340	404	340	404	0.00
20/08/2009	£ / R On 15-March-10	15.30	Put	Currency Future	2105	1932	2105	1932	0.00
20/08/2009	£ / R On 15-March-10	16.30	Call	Currency Future	219	265	219	265	0.00
20/08/2009	£ / R On 15-March-10	16.30	Put	Currency Future	2985	2792	2985	2792	0.00
20/08/2009	£ / R On 15-March-10	17.30	Call	Currency Future	146	177	146	177	0.00
20/08/2009	£ / R On 15-March-10	17.30	Put	Currency Future	3911	3704	3911	3704	0.00
20/08/2009	£ / R On 14-September-09	9.90	Call	Currency Future	3207	3440	3207	3440	0.00
20/08/2009	£ / R On 14-September-09	9.90	Put	Currency Future	0	1	0	1	0.00
20/08/2009	£ / R On 14-September-09	10.90	Call	Currency Future	2213	2444	2213	2444	0.00
20/08/2009	£ / R On 14-September-09	10.90	Put	Currency Future	6	5	6	5	0.00
20/08/2009	£ / R On 14-September-09	16.90	Call	Currency Future	4	5	4	5	0.00
20/08/2009	£ / R On 14-September-09	16.90	Put	Currency Future	3797	3565	3797	3565	0.00
20/08/2009	£ / R On 14-September-09	18.90	Call	Currency Future	1	1	1	1	0.00
20/08/2009	£ / R On 14-September-09	18.90	Put	Currency Future	5794	5562	5794	5562	0.00
20/08/2009	£ / R On 14-September-09	20.90	Call	Currency Future	0	1	0	1	0.00
20/08/2009	£ / R On 14-September-09	20.90	Put	Currency Future	7793	7561	7793	7561	0.00
20/08/2009	£ / R On 14-December-09	10.10	Call	Currency Future	3244	3478	3244	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
20/08/2009	£ / R On 14-December-09	10.10	Put	Currency Future	20	19	20	19	0.00
20/08/2009	£ / R On 14-December-09	11.10	Call	Currency Future	2270	2500	2270	2500	0.00
20/08/2009	£ / R On 14-December-09	11.10	Put	Currency Future	46	41	46	41	0.00
20/08/2009	£ / R On 14-December-09	17.10	Call	Currency Future	40	52	40	52	0.00
20/08/2009	£ / R On 14-December-09	17.10	Put	Currency Future	3816	3593	3816	3593	0.00
20/08/2009	£ / R On 14-December-09	19.10	Call	Currency Future	19	23	19	23	0.00
20/08/2009	£ / R On 14-December-09	19.10	Put	Currency Future	5795	5564	5795	5564	0.00
20/08/2009	£ / R On 14-December-09	21.10	Call	Currency Future	10	12	10	12	0.00
20/08/2009	£ / R On 14-December-09	21.10	Put	Currency Future	7786	7553	7786	7553	0.00
20/08/2009	£ / R On 14-June-10	19.55	Call	Currency Future	132	157	132	157	0.00
20/08/2009	£ / R On 14-June-10	19.55	Put	Currency Future	5945	5728	5945	5728	0.00
20/08/2009	£ / R On 14-June-10	21.55	Call	Currency Future	64	82	64	82	0.00
20/08/2009	£ / R On 14-June-10	21.55	Put	Currency Future	7877	7653	7877	7653	0.00
20/08/2009	£ / R On 15-March-10	19.30	Call	Currency Future	50	72	50	72	0.00
20/08/2009	£ / R On 15-March-10	19.30	Put	Currency Future	5816	5600	5816	5600	0.00
20/08/2009	£ / R On 15-March-10	21.30	Call	Currency Future	26	32	26	32	0.00
20/08/2009	£ / R On 15-March-10	21.30	Put	Currency Future	7792	7560	7792	7560	0.00
20/08/2009	£ / R On 14-September-09	9.00	Call	Currency Future	4107	4340	4107	4340	0.00
20/08/2009	£ / R On 14-September-09	9.00	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	10.00	Call	Currency Future	3108	3341	3108	3341	0.00
20/08/2009	£ / R On 14-September-09	10.00	Put	Currency Future	1	1	1	1	0.00
20/08/2009	£ / R On 14-September-09	11.00	Call	Currency Future	2114	2345	2114	2345	0.00
20/08/2009	£ / R On 14-September-09	11.00	Put	Currency Future	7	5	7	5	0.00
20/08/2009	£ / R On 14-September-09	12.00	Call	Currency Future	1140	1362	1140	1362	0.00
20/08/2009	£ / R On 14-September-09	12.00	Put	Currency Future	33	22	33	22	0.00
20/08/2009	£ / R On 14-September-09	17.00	Call	Currency Future	3	4	3	4	0.00
20/08/2009	£ / R On 14-September-09	17.00	Put	Currency Future	3896	3665	3896	3665	0.00
20/08/2009	£ / R On 14-September-09	19.00	Call	Currency Future	1	1	1	1	0.00
20/08/2009	£ / R On 14-September-09	19.00	Put	Currency Future	5894	5662	5894	5662	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-September-09	21.00	Call	Currency Future	0	1	0	1	0.00
20/08/2009	£ / R On 14-September-09	21.00	Put	Currency Future	7893	7661	7893	7661	0.00
20/08/2009	£ / R On 14-December-09	9.20	Call	Currency Future	4131	4365	4131	4365	0.00
20/08/2009	£ / R On 14-December-09	9.20	Put	Currency Future	7	6	7	6	0.00
20/08/2009	£ / R On 14-December-09	10.20	Call	Currency Future	3146	3379	3146	3379	0.00
20/08/2009	£ / R On 14-December-09	10.20	Put	Currency Future	22	20	22	20	0.00
20/08/2009	£ / R On 14-December-09	11.20	Call	Currency Future	2173	2403	2173	2403	0.00
20/08/2009	£ / R On 14-December-09	11.20	Put	Currency Future	49	44	49	44	0.00
20/08/2009	£ / R On 14-December-09	12.20	Call	Currency Future	1260	1476	1260	1476	0.00
20/08/2009	£ / R On 14-December-09	12.20	Put	Currency Future	136	117	136	117	0.00
20/08/2009	£ / R On 14-December-09	17.20	Call	Currency Future	37	48	37	48	0.00
20/08/2009	£ / R On 14-December-09	17.20	Put	Currency Future	3913	3689	3913	3689	0.00
20/08/2009	£ / R On 14-December-09	19.20	Call	Currency Future	19	23	19	23	0.00
20/08/2009	£ / R On 14-December-09	19.20	Put	Currency Future	5895	5664	5895	5664	0.00
20/08/2009	£ / R On 14-December-09	21.20	Call	Currency Future	9	12	9	12	0.00
20/08/2009	£ / R On 14-December-09	21.20	Put	Currency Future	7885	7653	7885	7653	0.00
20/08/2009	£ / R On 14-June-10	10.65	Call	Currency Future	3156	3394	3156	3394	0.00
20/08/2009	£ / R On 14-June-10	10.65	Put	Currency Future	68	65	68	65	0.00
20/08/2009	£ / R On 14-June-10	11.65	Call	Currency Future	2246	2471	2246	2471	0.00
20/08/2009	£ / R On 14-June-10	11.65	Put	Currency Future	159	142	159	142	0.00
20/08/2009	£ / R On 14-June-10	19.65	Call	Currency Future	129	152	129	152	0.00
20/08/2009	£ / R On 14-June-10	19.65	Put	Currency Future	6041	5823	6041	5823	0.00
20/08/2009	£ / R On 14-June-10	21.65	Call	Currency Future	62	79	62	79	0.00
20/08/2009	£ / R On 14-June-10	21.65	Put	Currency Future	7975	7750	7975	7750	0.00
20/08/2009	£ / R On 15-March-10	9.45	Call	Currency Future	4109	4342	4109	4342	0.00
20/08/2009	£ / R On 15-March-10	9.45	Put	Currency Future	24	19	24	19	0.00
20/08/2009	£ / R On 15-March-10	10.45	Call	Currency Future	3134	3368	3134	3368	0.00
20/08/2009	£ / R On 15-March-10	10.45	Put	Currency Future	50	46	50	46	0.00
20/08/2009	£ / R On 15-March-10	11.45	Call	Currency Future	2165	2403	2165	2403	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 15-March-10	11.45	Put	Currency Future	81	81	81	81	0.00
20/08/2009	£ / R On 15-March-10	12.45	Call	Currency Future	1357	1554	1357	1554	0.00
20/08/2009	£ / R On 15-March-10	12.45	Put	Currency Future	273	232	273	232	0.00
20/08/2009	£ / R On 15-March-10	15.45	Call	Currency Future	319	379	319	379	0.00
20/08/2009	£ / R On 15-March-10	15.45	Put	Currency Future	2235	2057	2235	2057	0.00
20/08/2009	£ / R On 15-March-10	17.45	Call	Currency Future	137	167	137	167	0.00
20/08/2009	£ / R On 15-March-10	17.45	Put	Currency Future	4053	3845	4053	3845	0.00
20/08/2009	£ / R On 15-March-10	19.45	Call	Currency Future	46	67	46	67	0.00
20/08/2009	£ / R On 15-March-10	19.45	Put	Currency Future	5962	5745	5962	5745	0.00
20/08/2009	£ / R On 15-March-10	21.45	Call	Currency Future	25	31	25	31	0.00
20/08/2009	£ / R On 15-March-10	21.45	Put	Currency Future	7941	7708	7941	7708	0.00
20/08/2009	£ / R On 14-September-09	9.10	Call	Currency Future	4007	4240	4007	4240	0.00
20/08/2009	£ / R On 14-September-09	9.10	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	10.10	Call	Currency Future	3008	3241	3008	3241	0.00
20/08/2009	£ / R On 14-September-09	10.10	Put	Currency Future	1	1	1	1	0.00
20/08/2009	£ / R On 14-September-09	12.10	Call	Currency Future	1046	1265	1046	1265	0.00
20/08/2009	£ / R On 14-September-09	12.10	Put	Currency Future	39	25	39	25	0.00
20/08/2009	£ / R On 14-September-09	19.10	Call	Currency Future	1	1	1	1	0.00
20/08/2009	£ / R On 14-September-09	19.10	Put	Currency Future	5994	5762	5994	5762	0.00
20/08/2009	£ / R On 14-September-09	21.10	Call	Currency Future	0	1	0	1	0.00
20/08/2009	£ / R On 14-September-09	21.10	Put	Currency Future	7993	7761	7993	7761	0.00
20/08/2009	£ / R On 14-December-09	10.35	Call	Currency Future	3000	3232	3000	3232	0.00
20/08/2009	£ / R On 14-December-09	10.35	Put	Currency Future	26	23	26	23	0.00
20/08/2009	£ / R On 14-December-09	11.35	Call	Currency Future	2029	2258	2029	2258	0.00
20/08/2009	£ / R On 14-December-09	11.35	Put	Currency Future	55	49	55	49	0.00
20/08/2009	£ / R On 14-December-09	17.35	Call	Currency Future	34	43	34	43	0.00
20/08/2009	£ / R On 14-December-09	17.35	Put	Currency Future	4060	3834	4060	3834	0.00
20/08/2009	£ / R On 14-December-09	19.35	Call	Currency Future	18	22	18	22	0.00
20/08/2009	£ / R On 14-December-09	19.35	Put	Currency Future	6044	5813	6044	5813	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-December-09	21.35	Call	Currency Future	9	11	9	11	0.00
20/08/2009	£ / R On 14-December-09	21.35	Put	Currency Future	8035	7802	8035	7802	0.00
20/08/2009	£ / R On 14-June-10	19.75	Call	Currency Future	125	148	125	148	0.00
20/08/2009	£ / R On 14-June-10	19.75	Put	Currency Future	6138	5919	6138	5919	0.00
20/08/2009	£ / R On 14-June-10	21.75	Call	Currency Future	60	77	60	77	0.00
20/08/2009	£ / R On 14-June-10	21.75	Put	Currency Future	8073	7848	8073	7848	0.00
20/08/2009	£ / R On 15-March-10	19.55	Call	Currency Future	44	64	44	64	0.00
20/08/2009	£ / R On 15-March-10	19.55	Put	Currency Future	6059	5842	6059	5842	0.00
20/08/2009	£ / R On 15-March-10	21.55	Call	Currency Future	24	30	24	30	0.00
20/08/2009	£ / R On 15-March-10	21.55	Put	Currency Future	8040	7807	8040	7807	0.00
20/08/2009	£ / R On 14-September-09	10.15	Call	Currency Future	2959	3191	2959	3191	0.00
20/08/2009	£ / R On 14-September-09	10.15	Put	Currency Future	2	1	2	1	0.00
20/08/2009	£ / R On 14-September-09	11.15	Call	Currency Future	1966	2196	1966	2196	0.00
20/08/2009	£ / R On 14-September-09	11.15	Put	Currency Future	9	6	9	6	0.00
20/08/2009	£ / R On 14-September-09	17.15	Call	Currency Future	3	4	3	4	0.00
20/08/2009	£ / R On 14-September-09	17.15	Put	Currency Future	4046	3814	4046	3814	0.00
20/08/2009	£ / R On 14-September-09	19.15	Call	Currency Future	1	1	1	1	0.00
20/08/2009	£ / R On 14-September-09	19.15	Put	Currency Future	6044	5812	6044	5812	0.00
20/08/2009	£ / R On 14-September-09	21.15	Call	Currency Future	0	1	0	1	0.00
20/08/2009	£ / R On 14-September-09	21.15	Put	Currency Future	8043	7811	8043	7811	0.00
20/08/2009	£ / R On 14-June-10	9.80	Call	Currency Future	3985	4220	3985	4220	0.00
20/08/2009	£ / R On 14-June-10	9.80	Put	Currency Future	48	41	48	41	0.00
20/08/2009	£ / R On 14-June-10	10.80	Call	Currency Future	3012	3248	3012	3248	0.00
20/08/2009	£ / R On 14-June-10	10.80	Put	Currency Future	75	69	75	69	0.00
20/08/2009	£ / R On 14-June-10	11.80	Call	Currency Future	2119	2341	2119	2341	0.00
20/08/2009	£ / R On 14-June-10	11.80	Put	Currency Future	182	162	182	162	0.00
20/08/2009	£ / R On 14-June-10	15.80	Call	Currency Future	446	514	446	514	0.00
20/08/2009	£ / R On 14-June-10	15.80	Put	Currency Future	2509	2335	2509	2335	0.00
20/08/2009	£ / R On 14-June-10	17.80	Call	Currency Future	229	267	229	267	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-June-10	17.80	Put	Currency Future	4291	4088	4291	4088	0.00
20/08/2009	£ / R On 14-June-10	19.80	Call	Currency Future	123	146	123	146	0.00
20/08/2009	£ / R On 14-June-10	19.80	Put	Currency Future	6185	5967	6185	5967	0.00
20/08/2009	£ / R On 14-June-10	21.80	Call	Currency Future	59	76	59	76	0.00
20/08/2009	£ / R On 14-June-10	21.80	Put	Currency Future	8121	7897	8121	7897	0.00
20/08/2009	£ / R On 15-March-10	19.60	Call	Currency Future	43	63	43	63	0.00
20/08/2009	£ / R On 15-March-10	19.60	Put	Currency Future	6109	5891	6109	5891	0.00
20/08/2009	£ / R On 15-March-10	21.60	Call	Currency Future	24	29	24	29	0.00
20/08/2009	£ / R On 15-March-10	21.60	Put	Currency Future	8089	7857	8089	7857	0.00
20/08/2009	£ / R On 14-December-09	9.30	Call	Currency Future	4033	4266	4033	4266	0.00
20/08/2009	£ / R On 14-December-09	9.30	Put	Currency Future	9	7	9	7	0.00
20/08/2009	£ / R On 14-December-09	10.30	Call	Currency Future	3049	3281	3049	3281	0.00
20/08/2009	£ / R On 14-December-09	10.30	Put	Currency Future	25	22	25	22	0.00
20/08/2009	£ / R On 14-December-09	12.30	Call	Currency Future	1176	1390	1176	1390	0.00
20/08/2009	£ / R On 14-December-09	12.30	Put	Currency Future	152	131	152	131	0.00
20/08/2009	£ / R On 14-December-09	15.30	Call	Currency Future	153	194	153	194	0.00
20/08/2009	£ / R On 14-December-09	15.30	Put	Currency Future	2129	1935	2129	1935	0.00
20/08/2009	£ / R On 14-December-09	19.30	Call	Currency Future	19	22	19	22	0.00
20/08/2009	£ / R On 14-December-09	19.30	Put	Currency Future	5995	5763	5995	5763	0.00
20/08/2009	£ / R On 14-December-09	21.30	Call	Currency Future	9	12	9	12	0.00
20/08/2009	£ / R On 14-December-09	21.30	Put	Currency Future	7985	7753	7985	7753	0.00
20/08/2009	£ / R On 14-September-09	9.30	Call	Currency Future	3807	4040	3807	4040	0.00
20/08/2009	£ / R On 14-September-09	9.30	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	10.30	Call	Currency Future	2809	3042	2809	3042	0.00
20/08/2009	£ / R On 14-September-09	10.30	Put	Currency Future	2	2	2	2	0.00
20/08/2009	£ / R On 14-September-09	11.30	Call	Currency Future	1818	2048	1818	2048	0.00
20/08/2009	£ / R On 14-September-09	11.30	Put	Currency Future	11	8	11	8	0.00
20/08/2009	£ / R On 14-September-09	12.30	Call	Currency Future	863	1075	863	1075	0.00
20/08/2009	£ / R On 14-September-09	12.30	Put	Currency Future	56	35	56	35	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-September-09	17.30	Call	Currency Future	3	4	3	4	0.00
20/08/2009	£ / R On 14-September-09	17.30	Put	Currency Future	4196	3964	4196	3964	0.00
20/08/2009	£ / R On 14-September-09	19.30	Call	Currency Future	1	1	1	1	0.00
20/08/2009	£ / R On 14-September-09	19.30	Put	Currency Future	6194	5961	6194	5961	0.00
20/08/2009	£ / R On 14-September-09	21.30	Call	Currency Future	0	1	0	1	0.00
20/08/2009	£ / R On 14-September-09	21.30	Put	Currency Future	8193	7961	8193	7961	0.00
20/08/2009	£ / R On 14-December-09	9.50	Call	Currency Future	3835	4069	3835	4069	0.00
20/08/2009	£ / R On 14-December-09	9.50	Put	Currency Future	11	10	11	10	0.00
20/08/2009	£ / R On 14-December-09	10.50	Call	Currency Future	2853	3086	2853	3086	0.00
20/08/2009	£ / R On 14-December-09	10.50	Put	Currency Future	29	27	29	27	0.00
20/08/2009	£ / R On 14-December-09	11.50	Call	Currency Future	1889	2114	1889	2114	0.00
20/08/2009	£ / R On 14-December-09	11.50	Put	Currency Future	65	54	65	54	0.00
20/08/2009	£ / R On 14-December-09	12.50	Call	Currency Future	1027	1221	1027	1221	0.00
20/08/2009	£ / R On 14-December-09	12.50	Put	Currency Future	203	162	203	162	0.00
20/08/2009	£ / R On 14-December-09	15.50	Call	Currency Future	132	174	132	174	0.00
20/08/2009	£ / R On 14-December-09	15.50	Put	Currency Future	2308	2114	2308	2114	0.00
20/08/2009	£ / R On 14-December-09	17.50	Call	Currency Future	32	38	32	38	0.00
20/08/2009	£ / R On 14-December-09	17.50	Put	Currency Future	4208	3979	4208	3979	0.00
20/08/2009	£ / R On 14-December-09	19.50	Call	Currency Future	17	22	17	22	0.00
20/08/2009	£ / R On 14-December-09	19.50	Put	Currency Future	6193	5962	6193	5962	0.00
20/08/2009	£ / R On 14-December-09	21.50	Call	Currency Future	8	11	8	11	0.00
20/08/2009	£ / R On 14-December-09	21.50	Put	Currency Future	8184	7952	8184	7952	0.00
20/08/2009	£ / R On 14-June-10	10.95	Call	Currency Future	2873	3102	2873	3102	0.00
20/08/2009	£ / R On 14-June-10	10.95	Put	Currency Future	86	73	86	73	0.00
20/08/2009	£ / R On 14-June-10	11.95	Call	Currency Future	2000	2213	2000	2213	0.00
20/08/2009	£ / R On 14-June-10	11.95	Put	Currency Future	213	184	213	184	0.00
20/08/2009	£ / R On 14-June-10	12.95	Call	Currency Future	1314	1484	1314	1484	0.00
20/08/2009	£ / R On 14-June-10	12.95	Put	Currency Future	527	455	527	455	0.00
20/08/2009	£ / R On 14-June-10	15.95	Call	Currency Future	422	490	422	490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-June-10	15.95	Put	Currency Future	2635	2461	2635	2461	0.00
20/08/2009	£ / R On 14-June-10	17.95	Call	Currency Future	217	256	217	256	0.00
20/08/2009	£ / R On 14-June-10	17.95	Put	Currency Future	4430	4227	4430	4227	0.00
20/08/2009	£ / R On 14-June-10	19.95	Call	Currency Future	116	140	116	140	0.00
20/08/2009	£ / R On 14-June-10	19.95	Put	Currency Future	6329	6111	6329	6111	0.00
20/08/2009	£ / R On 14-June-10	21.95	Call	Currency Future	55	72	55	72	0.00
20/08/2009	£ / R On 14-June-10	21.95	Put	Currency Future	8267	8043	8267	8043	0.00
20/08/2009	£ / R On 14-June-10	15.95	Call	Currency Future	422	490	422	490	0.00
20/08/2009	£ / R On 14-June-10	15.95	Put	Currency Future	2635	2461	2635	2461	0.00
20/08/2009	£ / R On 15-March-10	19.75	Call	Currency Future	41	59	41	59	0.00
20/08/2009	£ / R On 15-March-10	19.75	Put	Currency Future	6257	6037	6257	6037	0.00
20/08/2009	£ / R On 15-March-10	21.75	Call	Currency Future	22	28	22	28	0.00
20/08/2009	£ / R On 15-March-10	21.75	Put	Currency Future	8237	8005	8237	8005	0.00
20/08/2009	£ / R On 14-September-09	9.40	Call	Currency Future	3707	3940	3707	3940	0.00
20/08/2009	£ / R On 14-September-09	9.40	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	11.40	Call	Currency Future	1720	1949	1720	1949	0.00
20/08/2009	£ / R On 14-September-09	11.40	Put	Currency Future	13	9	13	9	0.00
20/08/2009	£ / R On 14-September-09	12.40	Call	Currency Future	774	982	774	982	0.00
20/08/2009	£ / R On 14-September-09	12.40	Put	Currency Future	67	42	67	42	0.00
20/08/2009	£ / R On 14-September-09	17.40	Call	Currency Future	3	3	3	3	0.00
20/08/2009	£ / R On 14-September-09	17.40	Put	Currency Future	4296	4064	4296	4064	0.00
20/08/2009	£ / R On 14-September-09	21.40	Call	Currency Future	0	1	0	1	0.00
20/08/2009	£ / R On 14-September-09	21.40	Put	Currency Future	8293	8061	8293	8061	0.00
20/08/2009	£ / R On 14-September-09	9.45	Call	Currency Future	3657	3890	3657	3890	0.00
20/08/2009	£ / R On 14-September-09	9.45	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	10.45	Call	Currency Future	2660	2892	2660	2892	0.00
20/08/2009	£ / R On 14-September-09	10.45	Put	Currency Future	3	3	3	3	0.00
20/08/2009	£ / R On 14-September-09	11.45	Call	Currency Future	1671	1899	1671	1899	0.00
20/08/2009	£ / R On 14-September-09	11.45	Put	Currency Future	14	10	14	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-September-09	17.45	Call	Currency Future	3	3	3	3	0.00
20/08/2009	£ / R On 14-September-09	17.45	Put	Currency Future	4346	4113	4346	4113	0.00
20/08/2009	£ / R On 14-September-09	19.45	Call	Currency Future	1	1	1	1	0.00
20/08/2009	£ / R On 14-September-09	19.45	Put	Currency Future	6344	6111	6344	6111	0.00
20/08/2009	£ / R On 14-September-09	21.45	Call	Currency Future	0	1	0	1	0.00
20/08/2009	£ / R On 14-September-09	21.45	Put	Currency Future	8343	8111	8343	8111	0.00
20/08/2009	£ / R On 14-December-09	9.65	Call	Currency Future	3687	3921	3687	3921	0.00
20/08/2009	£ / R On 14-December-09	9.65	Put	Currency Future	13	12	13	12	0.00
20/08/2009	£ / R On 14-December-09	10.65	Call	Currency Future	2706	2939	2706	2939	0.00
20/08/2009	£ / R On 14-December-09	10.65	Put	Currency Future	32	30	32	30	0.00
20/08/2009	£ / R On 14-December-09	11.65	Call	Currency Future	1750	1972	1750	1972	0.00
20/08/2009	£ / R On 14-December-09	11.65	Put	Currency Future	76	63	76	63	0.00
20/08/2009	£ / R On 14-December-09	12.65	Call	Currency Future	927	1108	927	1108	0.00
20/08/2009	£ / R On 14-December-09	12.65	Put	Currency Future	253	199	253	199	0.00
20/08/2009	£ / R On 14-December-09	15.65	Call	Currency Future	118	156	118	156	0.00
20/08/2009	£ / R On 14-December-09	15.65	Put	Currency Future	2444	2247	2444	2247	0.00
20/08/2009	£ / R On 14-December-09	17.65	Call	Currency Future	30	36	30	36	0.00
20/08/2009	£ / R On 14-December-09	17.65	Put	Currency Future	4356	4126	4356	4126	0.00
20/08/2009	£ / R On 14-December-09	19.65	Call	Currency Future	16	21	16	21	0.00
20/08/2009	£ / R On 14-December-09	19.65	Put	Currency Future	6342	6111	6342	6111	0.00
20/08/2009	£ / R On 14-December-09	21.65	Call	Currency Future	7	10	7	10	0.00
20/08/2009	£ / R On 14-December-09	21.65	Put	Currency Future	8333	8101	8333	8101	0.00
20/08/2009	£ / R On 14-December-09	9.70	Call	Currency Future	3638	3872	3638	3872	0.00
20/08/2009	£ / R On 14-December-09	9.70	Put	Currency Future	14	13	14	13	0.00
20/08/2009	£ / R On 14-December-09	10.70	Call	Currency Future	2658	2890	2658	2890	0.00
20/08/2009	£ / R On 14-December-09	10.70	Put	Currency Future	34	31	34	31	0.00
20/08/2009	£ / R On 14-December-09	11.70	Call	Currency Future	1705	1926	1705	1926	0.00
20/08/2009	£ / R On 14-December-09	11.70	Put	Currency Future	81	67	81	67	0.00
20/08/2009	£ / R On 14-December-09	15.70	Call	Currency Future	114	151	114	151	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-December-09	15.70	Put	Currency Future	2490	2292	2490	2292	0.00
20/08/2009	£ / R On 14-December-09	17.70	Call	Currency Future	29	35	29	35	0.00
20/08/2009	£ / R On 14-December-09	17.70	Put	Currency Future	4405	4176	4405	4176	0.00
20/08/2009	£ / R On 14-December-09	19.70	Call	Currency Future	16	20	16	20	0.00
20/08/2009	£ / R On 14-December-09	19.70	Put	Currency Future	6392	6161	6392	6161	0.00
20/08/2009	£ / R On 14-December-09	21.70	Call	Currency Future	7	10	7	10	0.00
20/08/2009	£ / R On 14-December-09	21.70	Put	Currency Future	8383	8151	8383	8151	0.00
20/08/2009	£ / R On 14-June-10	20.00	Call	Currency Future	114	138	114	138	0.00
20/08/2009	£ / R On 14-June-10	20.00	Put	Currency Future	6377	6159	6377	6159	0.00
20/08/2009	£ / R On 14-June-10	22.00	Call	Currency Future	54	71	54	71	0.00
20/08/2009	£ / R On 14-June-10	22.00	Put	Currency Future	8316	8092	8316	8092	0.00
20/08/2009	£ / R On 14-June-10	16.15	Call	Currency Future	393	456	393	456	0.00
20/08/2009	£ / R On 14-June-10	16.15	Put	Currency Future	2806	2627	2806	2627	0.00
20/08/2009	£ / R On 14-June-10	18.15	Call	Currency Future	204	239	204	239	0.00
20/08/2009	£ / R On 14-June-10	18.15	Put	Currency Future	4616	4411	4616	4411	0.00
20/08/2009	£ / R On 14-June-10	22.15	Call	Currency Future	50	66	50	66	0.00
20/08/2009	£ / R On 14-June-10	22.15	Put	Currency Future	8463	8237	8463	8237	0.00
20/08/2009	£ / R On 15-March-10	19.85	Call	Currency Future	40	57	40	57	0.00
20/08/2009	£ / R On 15-March-10	19.85	Put	Currency Future	6355	6134	6355	6134	0.00
20/08/2009	£ / R On 15-March-10	21.85	Call	Currency Future	21	26	21	26	0.00
20/08/2009	£ / R On 15-March-10	21.85	Put	Currency Future	8336	8104	8336	8104	0.00
20/08/2009	£ / R On 15-March-10	19.90	Call	Currency Future	39	55	39	55	0.00
20/08/2009	£ / R On 15-March-10	19.90	Put	Currency Future	6405	6183	6405	6183	0.00
20/08/2009	£ / R On 15-March-10	21.90	Call	Currency Future	20	25	20	25	0.00
20/08/2009	£ / R On 15-March-10	21.90	Put	Currency Future	8386	8153	8386	8153	0.00
20/08/2009	£ / R On 14-September-09	9.50	Call	Currency Future	3607	3840	3607	3840	0.00
20/08/2009	£ / R On 14-September-09	9.50	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	10.50	Call	Currency Future	2610	2843	2610	2843	0.00
20/08/2009	£ / 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
20/08/2009	£ / R On 14-September-09	11.50	Call	Currency Future	1622	1850	1622	1850	0.00
20/08/2009	£ / R On 14-September-09	11.50	Put	Currency Future	15	10	15	10	0.00
20/08/2009	£ / R On 14-September-09	17.50	Call	Currency Future	3	3	3	3	0.00
20/08/2009	£ / R On 14-September-09	17.50	Put	Currency Future	4396	4163	4396	4163	0.00
20/08/2009	£ / R On 14-September-09	19.50	Call	Currency Future	1	1	1	1	0.00
20/08/2009	£ / R On 14-September-09	19.50	Put	Currency Future	6394	6161	6394	6161	0.00
20/08/2009	£ / R On 14-September-09	21.50	Call	Currency Future	0	1	0	1	0.00
20/08/2009	£ / R On 14-September-09	21.50	Put	Currency Future	8393	8161	8393	8161	0.00
20/08/2009	£ / R On 14-December-09	9.75	Call	Currency Future	3589	3823	3589	3823	0.00
20/08/2009	£ / R On 14-December-09	9.75	Put	Currency Future	15	14	15	14	0.00
20/08/2009	£ / R On 14-December-09	10.75	Call	Currency Future	2609	2841	2609	2841	0.00
20/08/2009	£ / R On 14-December-09	10.75	Put	Currency Future	35	32	35	32	0.00
20/08/2009	£ / R On 14-December-09	11.75	Call	Currency Future	1659	1880	1659	1880	0.00
20/08/2009	£ / R On 14-December-09	11.75	Put	Currency Future	85	71	85	71	0.00
20/08/2009	£ / R On 14-December-09	15.75	Call	Currency Future	109	145	109	145	0.00
20/08/2009	£ / R On 14-December-09	15.75	Put	Currency Future	2535	2336	2535	2336	0.00
20/08/2009	£ / R On 14-December-09	17.75	Call	Currency Future	29	34	29	34	0.00
20/08/2009	£ / R On 14-December-09	17.75	Put	Currency Future	4455	4225	4455	4225	0.00
20/08/2009	£ / R On 14-December-09	19.75	Call	Currency Future	16	20	16	20	0.00
20/08/2009	£ / R On 14-December-09	19.75	Put	Currency Future	6442	6211	6442	6211	0.00
20/08/2009	£ / R On 14-December-09	21.75	Call	Currency Future	7	9	7	9	0.00
20/08/2009	£ / R On 14-December-09	21.75	Put	Currency Future	8433	8200	8433	8200	0.00
20/08/2009	£ / R On 14-June-10	10.20	Call	Currency Future	3594	3833	3594	3833	0.00
20/08/2009	£ / R On 14-June-10	10.20	Put	Currency Future	56	54	56	54	0.00
20/08/2009	£ / R On 14-June-10	11.20	Call	Currency Future	2645	2872	2645	2872	0.00
20/08/2009	£ / R On 14-June-10	11.20	Put	Currency Future	108	93	108	93	0.00
20/08/2009	£ / R On 14-June-10	12.20	Call	Currency Future	1809	2016	1809	2016	0.00
20/08/2009	£ / R On 14-June-10	12.20	Put	Currency Future	272	237	272	237	0.00
20/08/2009	£ / R On 14-June-10	13.20	Call	Currency Future	1186	1345	1186	1345	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-June-10	13.20	Put	Currency Future	648	566	648	566	0.00
20/08/2009	£ / R On 14-June-10	20.20	Call	Currency Future	106	128	106	128	0.00
20/08/2009	£ / R On 14-June-10	20.20	Put	Currency Future	6568	6350	6568	6350	0.00
20/08/2009	£ / R On 14-June-10	22.20	Call	Currency Future	49	65	49	65	0.00
20/08/2009	£ / R On 14-June-10	22.20	Put	Currency Future	8512	8286	8512	8286	0.00
20/08/2009	£ / R On 15-March-10	19.95	Call	Currency Future	38	54	38	54	0.00
20/08/2009	£ / R On 15-March-10	19.95	Put	Currency Future	6454	6232	6454	6232	0.00
20/08/2009	£ / R On 15-March-10	21.95	Call	Currency Future	20	25	20	25	0.00
20/08/2009	£ / R On 15-March-10	21.95	Put	Currency Future	8435	8203	8435	8203	0.00
20/08/2009	£ / R On 14-September-09	10.60	Call	Currency Future	2510	2743	2510	2743	0.00
20/08/2009	£ / R On 14-September-09	10.60	Put	Currency Future	3	3	3	3	0.00
20/08/2009	£ / R On 14-September-09	11.60	Call	Currency Future	1524	1752	1524	1752	0.00
20/08/2009	£ / R On 14-September-09	11.60	Put	Currency Future	17	12	17	12	0.00
20/08/2009	£ / R On 14-September-09	17.60	Call	Currency Future	2	3	2	3	0.00
20/08/2009	£ / R On 14-September-09	17.60	Put	Currency Future	4495	4263	4495	4263	0.00
20/08/2009	£ / R On 14-September-09	19.60	Call	Currency Future	1	1	1	1	0.00
20/08/2009	£ / R On 14-September-09	19.60	Put	Currency Future	6494	6261	6494	6261	0.00
20/08/2009	£ / R On 14-September-09	21.60	Call	Currency Future	0	1	0	1	0.00
20/08/2009	£ / R On 14-September-09	21.60	Put	Currency Future	8493	8261	8493	8261	0.00
20/08/2009	£ / R On 14-December-09	9.85	Call	Currency Future	3490	3724	3490	3724	0.00
20/08/2009	£ / R On 14-December-09	9.85	Put	Currency Future	16	15	16	15	0.00
20/08/2009	£ / R On 14-December-09	11.85	Call	Currency Future	1568	1789	1568	1789	0.00
20/08/2009	£ / R On 14-December-09	11.85	Put	Currency Future	94	80	94	80	0.00
20/08/2009	£ / R On 14-December-09	15.85	Call	Currency Future	101	134	101	134	0.00
20/08/2009	£ / R On 14-December-09	15.85	Put	Currency Future	2627	2425	2627	2425	0.00
20/08/2009	£ / R On 14-December-09	17.85	Call	Currency Future	28	33	28	33	0.00
20/08/2009	£ / R On 14-December-09	17.85	Put	Currency Future	4554	4324	4554	4324	0.00
20/08/2009	£ / R On 14-December-09	21.85	Call	Currency Future	6	9	6	9	0.00
20/08/2009	£ / R On 14-December-09	21.85	Put	Currency Future	8532	8300	8532	8300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-June-10	10.30	Call	Currency Future	3496	3735	3496	3735	0.00
20/08/2009	£ / R On 14-June-10	10.30	Put	Currency Future	59	56	59	56	0.00
20/08/2009	£ / R On 14-June-10	11.30	Call	Currency Future	2555	2782	2555	2782	0.00
20/08/2009	£ / R On 14-June-10	11.30	Put	Currency Future	117	103	117	103	0.00
20/08/2009	£ / R On 14-June-10	20.30	Call	Currency Future	102	124	102	124	0.00
20/08/2009	£ / R On 14-June-10	20.30	Put	Currency Future	6664	6445	6664	6445	0.00
20/08/2009	£ / R On 14-June-10	22.30	Call	Currency Future	47	62	47	62	0.00
20/08/2009	£ / R On 14-June-10	22.30	Put	Currency Future	8610	8383	8610	8383	0.00
20/08/2009	£ / R On 15-March-10	10.05	Call	Currency Future	3523	3758	3523	3758	0.00
20/08/2009	£ / R On 15-March-10	10.05	Put	Currency Future	39	36	39	36	0.00
20/08/2009	£ / R On 15-March-10	12.05	Call	Currency Future	1655	1866	1655	1866	0.00
20/08/2009	£ / R On 15-March-10	12.05	Put	Currency Future	170	144	170	144	0.00
20/08/2009	£ / R On 15-March-10	13.05	Call	Currency Future	998	1159	998	1159	0.00
20/08/2009	£ / R On 15-March-10	13.05	Put	Currency Future	514	437	514	437	0.00
20/08/2009	£ / R On 15-March-10	16.05	Call	Currency Future	244	295	244	295	0.00
20/08/2009	£ / R On 15-March-10	16.05	Put	Currency Future	2760	2572	2760	2572	0.00
20/08/2009	£ / R On 15-March-10	18.05	Call	Currency Future	101	129	101	129	0.00
20/08/2009	£ / R On 15-March-10	18.05	Put	Currency Future	4616	4407	4616	4407	0.00
20/08/2009	£ / R On 15-March-10	20.05	Call	Currency Future	37	52	37	52	0.00
20/08/2009	£ / R On 15-March-10	20.05	Put	Currency Future	6553	6330	6553	6330	0.00
20/08/2009	£ / R On 15-March-10	22.05	Call	Currency Future	18	23	18	23	0.00
20/08/2009	£ / R On 15-March-10	22.05	Put	Currency Future	8534	8301	8534	8301	0.00
20/08/2009	£ / R On 14-September-09	9.55	Call	Currency Future	3557	3790	3557	3790	0.00
20/08/2009	£ / R On 14-September-09	9.55	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	10.55	Call	Currency Future	2560	2793	2560	2793	0.00
20/08/2009	£ / R On 14-September-09	10.55	Put	Currency Future	3	3	3	3	0.00
20/08/2009	£ / R On 14-September-09	11.55	Call	Currency Future	1573	1801	1573	1801	0.00
20/08/2009	£ / R On 14-September-09	11.55	Put	Currency Future	16	11	16	11	0.00
20/08/2009	£ / R On 14-September-09	17.55	Call	Currency Future	2	3	2	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
20/08/2009	£ / R On 14-September-09	17.55	Put	Currency Future	4445	4213	4445	4213	0.00
20/08/2009	£ / R On 14-September-09	19.55	Call	Currency Future	1	1	1	1	0.00
20/08/2009	£ / R On 14-September-09	19.55	Put	Currency Future	6444	6211	6444	6211	0.00
20/08/2009	£ / R On 14-September-09	21.55	Call	Currency Future	0	1	0	1	0.00
20/08/2009	£ / R On 14-September-09	21.55	Put	Currency Future	8443	8211	8443	8211	0.00
20/08/2009	£ / R On 14-December-09	10.80	Call	Currency Future	2560	2792	2560	2792	0.00
20/08/2009	£ / R On 14-December-09	10.80	Put	Currency Future	36	33	36	33	0.00
20/08/2009	£ / R On 14-December-09	11.80	Call	Currency Future	1614	1834	1614	1834	0.00
20/08/2009	£ / R On 14-December-09	11.80	Put	Currency Future	90	75	90	75	0.00
20/08/2009	£ / R On 14-December-09	17.80	Call	Currency Future	28	34	28	34	0.00
20/08/2009	£ / R On 14-December-09	17.80	Put	Currency Future	4504	4275	4504	4275	0.00
20/08/2009	£ / R On 14-December-09	19.80	Call	Currency Future	15	19	15	19	0.00
20/08/2009	£ / R On 14-December-09	19.80	Put	Currency Future	6491	6260	6491	6260	0.00
20/08/2009	£ / R On 14-December-09	21.80	Call	Currency Future	7	9	7	9	0.00
20/08/2009	£ / R On 14-December-09	21.80	Put	Currency Future	8483	8250	8483	8250	0.00
20/08/2009	£ / R On 14-June-10	10.25	Call	Currency Future	3545	3784	3545	3784	0.00
20/08/2009	£ / R On 14-June-10	10.25	Put	Currency Future	58	55	58	55	0.00
20/08/2009	£ / R On 14-June-10	11.25	Call	Currency Future	2600	2827	2600	2827	0.00
20/08/2009	£ / R On 14-June-10	11.25	Put	Currency Future	112	98	112	98	0.00
20/08/2009	£ / R On 14-June-10	12.25	Call	Currency Future	1772	1977	1772	1977	0.00
20/08/2009	£ / R On 14-June-10	12.25	Put	Currency Future	285	249	285	249	0.00
20/08/2009	£ / R On 14-June-10	20.25	Call	Currency Future	104	126	104	126	0.00
20/08/2009	£ / R On 14-June-10	20.25	Put	Currency Future	6616	6397	6616	6397	0.00
20/08/2009	£ / R On 14-June-10	22.25	Call	Currency Future	48	64	48	64	0.00
20/08/2009	£ / R On 14-June-10	22.25	Put	Currency Future	8561	8335	8561	8335	0.00
20/08/2009	£ / R On 14-June-10	18.10	Call	Currency Future	207	243	207	243	0.00
20/08/2009	£ / R On 14-June-10	18.10	Put	Currency Future	4570	4364	4570	4364	0.00
20/08/2009	£ / R On 14-June-10	20.10	Call	Currency Future	110	133	110	133	0.00
20/08/2009	£ / R On 14-June-10	20.10	Put	Currency Future	6472	6254	6472	6254	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-June-10	22.10	Call	Currency Future	51	68	51	68	0.00
20/08/2009	£ / R On 14-June-10	22.10	Put	Currency Future	8414	8189	8414	8189	0.00
20/08/2009	£ / R On 14-September-09	9.35	Call	Currency Future	3757	3990	3757	3990	0.00
20/08/2009	£ / R On 14-September-09	9.35	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	10.35	Call	Currency Future	2759	2992	2759	2992	0.00
20/08/2009	£ / R On 14-September-09	10.35	Put	Currency Future	2	2	2	2	0.00
20/08/2009	£ / R On 14-September-09	11.35	Call	Currency Future	1769	1998	1769	1998	0.00
20/08/2009	£ / R On 14-September-09	11.35	Put	Currency Future	12	8	12	8	0.00
20/08/2009	£ / R On 14-September-09	12.35	Call	Currency Future	818	1028	818	1028	0.00
20/08/2009	£ / R On 14-September-09	12.35	Put	Currency Future	61	38	61	38	0.00
20/08/2009	£ / R On 14-September-09	17.35	Call	Currency Future	3	3	3	3	0.00
20/08/2009	£ / R On 14-September-09	17.35	Put	Currency Future	4246	4014	4246	4014	0.00
20/08/2009	£ / R On 14-September-09	19.35	Call	Currency Future	1	1	1	1	0.00
20/08/2009	£ / R On 14-September-09	19.35	Put	Currency Future	6244	6011	6244	6011	0.00
20/08/2009	£ / R On 14-September-09	21.35	Call	Currency Future	0	1	0	1	0.00
20/08/2009	£ / R On 14-September-09	21.35	Put	Currency Future	8243	8011	8243	8011	0.00
20/08/2009	£ / R On 14-December-09	9.55	Call	Currency Future	3786	4020	3786	4020	0.00
20/08/2009	£ / R On 14-December-09	9.55	Put	Currency Future	12	11	12	11	0.00
20/08/2009	£ / R On 14-December-09	10.55	Call	Currency Future	2804	3037	2804	3037	0.00
20/08/2009	£ / R On 14-December-09	10.55	Put	Currency Future	30	28	30	28	0.00
20/08/2009	£ / R On 14-December-09	11.55	Call	Currency Future	1843	2066	1843	2066	0.00
20/08/2009	£ / R On 14-December-09	11.55	Put	Currency Future	69	57	69	57	0.00
20/08/2009	£ / R On 14-December-09	12.55	Call	Currency Future	993	1180	993	1180	0.00
20/08/2009	£ / R On 14-December-09	12.55	Put	Currency Future	219	171	219	171	0.00
20/08/2009	£ / R On 14-December-09	15.55	Call	Currency Future	127	169	127	169	0.00
20/08/2009	£ / R On 14-December-09	15.55	Put	Currency Future	2353	2160	2353	2160	0.00
20/08/2009	£ / R On 14-December-09	17.55	Call	Currency Future	31	37	31	37	0.00
20/08/2009	£ / R On 14-December-09	17.55	Put	Currency Future	4257	4028	4257	4028	0.00
20/08/2009	£ / R On 14-December-09	19.55	Call	Currency Future	17	21	17	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
20/08/2009	£ / R On 14-December-09	19.55	Put	Currency Future	6243	6012	6243	6012	0.00
20/08/2009	£ / R On 14-December-09	21.55	Call	Currency Future	8	11	8	11	0.00
20/08/2009	£ / R On 14-December-09	21.55	Put	Currency Future	8234	8002	8234	8002	0.00
20/08/2009	£ / R On 15-March-10	19.80	Call	Currency Future	40	58	40	58	0.00
20/08/2009	£ / R On 15-March-10	19.80	Put	Currency Future	6306	6085	6306	6085	0.00
20/08/2009	£ / R On 15-March-10	21.80	Call	Currency Future	21	27	21	27	0.00
20/08/2009	£ / R On 15-March-10	21.80	Put	Currency Future	8287	8055	8287	8055	0.00
20/08/2009	£ / R On 14-September-09	9.20	Call	Currency Future	3907	4140	3907	4140	0.00
20/08/2009	£ / R On 14-September-09	9.20	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	10.20	Call	Currency Future	2909	3141	2909	3141	0.00
20/08/2009	£ / R On 14-September-09	10.20	Put	Currency Future	2	2	2	2	0.00
20/08/2009	£ / R On 14-September-09	11.20	Call	Currency Future	1916	2147	1916	2147	0.00
20/08/2009	£ / R On 14-September-09	11.20	Put	Currency Future	9	7	9	7	0.00
20/08/2009	£ / R On 14-September-09	12.20	Call	Currency Future	954	1170	954	1170	0.00
20/08/2009	£ / R On 14-September-09	12.20	Put	Currency Future	47	30	47	30	0.00
20/08/2009	£ / R On 14-September-09	17.20	Call	Currency Future	3	4	3	4	0.00
20/08/2009	£ / R On 14-September-09	17.20	Put	Currency Future	4096	3864	4096	3864	0.00
20/08/2009	£ / R On 14-September-09	19.20	Call	Currency Future	1	1	1	1	0.00
20/08/2009	£ / R On 14-September-09	19.20	Put	Currency Future	6094	5861	6094	5861	0.00
20/08/2009	£ / R On 14-September-09	21.20	Call	Currency Future	0	1	0	1	0.00
20/08/2009	£ / R On 14-September-09	21.20	Put	Currency Future	8093	7861	8093	7861	0.00
20/08/2009	£ / R On 14-September-09	8.95	Call	Currency Future	4157	4390	4157	4390	0.00
20/08/2009	£ / R On 14-September-09	8.95	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	9.95	Call	Currency Future	3158	3390	3158	3390	0.00
20/08/2009	£ / R On 14-September-09	9.95	Put	Currency Future	1	1	1	1	0.00
20/08/2009	£ / R On 14-September-09	10.95	Call	Currency Future	2163	2395	2163	2395	0.00
20/08/2009	£ / R On 14-September-09	10.95	Put	Currency Future	6	5	6	5	0.00
20/08/2009	£ / R On 14-September-09	11.95	Call	Currency Future	1188	1410	1188	1410	0.00
20/08/2009	£ / R On 14-September-09	11.95	Put	Currency Future	31	20	31	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
20/08/2009	£ / R On 14-September-09	16.95	Call	Currency Future	4	5	4	5	0.00
20/08/2009	£ / R On 14-September-09	16.95	Put	Currency Future	3847	3615	3847	3615	0.00
20/08/2009	£ / R On 14-September-09	18.95	Call	Currency Future	1	1	1	1	0.00
20/08/2009	£ / R On 14-September-09	18.95	Put	Currency Future	5844	5612	5844	5612	0.00
20/08/2009	£ / R On 14-September-09	20.95	Call	Currency Future	0	1	0	1	0.00
20/08/2009	£ / R On 14-September-09	20.95	Put	Currency Future	7843	7611	7843	7611	0.00
20/08/2009	£ / R On 14-December-09	9.45	Call	Currency Future	3885	4118	3885	4118	0.00
20/08/2009	£ / R On 14-December-09	9.45	Put	Currency Future	11	9	11	9	0.00
20/08/2009	£ / R On 14-December-09	10.45	Call	Currency Future	2902	3135	2902	3135	0.00
20/08/2009	£ / R On 14-December-09	10.45	Put	Currency Future	28	25	28	25	0.00
20/08/2009	£ / R On 14-December-09	11.45	Call	Currency Future	1936	2162	1936	2162	0.00
20/08/2009	£ / R On 14-December-09	11.45	Put	Currency Future	62	53	62	53	0.00
20/08/2009	£ / R On 14-December-09	12.45	Call	Currency Future	1062	1263	1062	1263	0.00
20/08/2009	£ / R On 14-December-09	12.45	Put	Currency Future	188	153	188	153	0.00
20/08/2009	£ / R On 14-December-09	15.45	Call	Currency Future	137	178	137	178	0.00
20/08/2009	£ / R On 14-December-09	15.45	Put	Currency Future	2263	2069	2263	2069	0.00
20/08/2009	£ / R On 14-December-09	17.45	Call	Currency Future	32	40	32	40	0.00
20/08/2009	£ / R On 14-December-09	17.45	Put	Currency Future	4158	3931	4158	3931	0.00
20/08/2009	£ / R On 14-December-09	19.45	Call	Currency Future	18	22	18	22	0.00
20/08/2009	£ / R On 14-December-09	19.45	Put	Currency Future	6144	5913	6144	5913	0.00
20/08/2009	£ / R On 14-December-09	21.45	Call	Currency Future	8	11	8	11	0.00
20/08/2009	£ / R On 14-December-09	21.45	Put	Currency Future	8134	7902	8134	7902	0.00
20/08/2009	£ / R On 14-June-10	15.90	Call	Currency Future	430	498	430	498	0.00
20/08/2009	£ / R On 14-June-10	15.90	Put	Currency Future	2593	2419	2593	2419	0.00
20/08/2009	£ / R On 14-June-10	17.90	Call	Currency Future	221	259	221	259	0.00
20/08/2009	£ / R On 14-June-10	17.90	Put	Currency Future	4384	4180	4384	4180	0.00
20/08/2009	£ / R On 14-June-10	21.90	Call	Currency Future	56	73	56	73	0.00
20/08/2009	£ / R On 14-June-10	21.90	Put	Currency Future	8219	7994	8219	7994	0.00
20/08/2009	£ / R On 15-March-10	19.65	Call	Currency Future	42	62	42	62	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 15-March-10	19.65	Put	Currency Future	6158	5939	6158	5939	0.00
20/08/2009	£ / R On 15-March-10	21.65	Call	Currency Future	23	29	23	29	0.00
20/08/2009	£ / R On 15-March-10	21.65	Put	Currency Future	8139	7906	8139	7906	0.00
20/08/2009	£ / R On 15-March-10	9.40	Call	Currency Future	4157	4390	4157	4390	0.00
20/08/2009	£ / R On 15-March-10	9.40	Put	Currency Future	23	18	23	18	0.00
20/08/2009	£ / R On 15-March-10	10.40	Call	Currency Future	3183	3417	3183	3417	0.00
20/08/2009	£ / R On 15-March-10	10.40	Put	Currency Future	48	44	48	44	0.00
20/08/2009	£ / R On 15-March-10	11.40	Call	Currency Future	2213	2451	2213	2451	0.00
20/08/2009	£ / R On 15-March-10	11.40	Put	Currency Future	79	78	79	78	0.00
20/08/2009	£ / R On 15-March-10	12.40	Call	Currency Future	1393	1591	1393	1591	0.00
20/08/2009	£ / R On 15-March-10	12.40	Put	Currency Future	258	219	258	219	0.00
20/08/2009	£ / R On 15-March-10	15.40	Call	Currency Future	326	387	326	387	0.00
20/08/2009	£ / R On 15-March-10	15.40	Put	Currency Future	2191	2015	2191	2015	0.00
20/08/2009	£ / R On 15-March-10	17.40	Call	Currency Future	140	170	140	170	0.00
20/08/2009	£ / R On 15-March-10	17.40	Put	Currency Future	4006	3798	4006	3798	0.00
20/08/2009	£ / R On 15-March-10	19.40	Call	Currency Future	48	69	48	69	0.00
20/08/2009	£ / R On 15-March-10	19.40	Put	Currency Future	5913	5697	5913	5697	0.00
20/08/2009	£ / R On 15-March-10	21.40	Call	Currency Future	25	31	25	31	0.00
20/08/2009	£ / R On 15-March-10	21.40	Put	Currency Future	7891	7659	7891	7659	0.00
20/08/2009	£ / R On 14-September-09	8.80	Call	Currency Future	4307	4540	4307	4540	0.00
20/08/2009	£ / R On 14-September-09	8.80	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	9.80	Call	Currency Future	3307	3540	3307	3540	0.00
20/08/2009	£ / R On 14-September-09	9.80	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	10.80	Call	Currency Future	2312	2544	2312	2544	0.00
20/08/2009	£ / R On 14-September-09	10.80	Put	Currency Future	5	4	5	4	0.00
20/08/2009	£ / R On 14-September-09	11.80	Call	Currency Future	1331	1556	1331	1556	0.00
20/08/2009	£ / R On 14-September-09	11.80	Put	Currency Future	24	16	24	16	0.00
20/08/2009	£ / R On 14-September-09	16.80	Call	Currency Future	4	5	4	5	0.00
20/08/2009	£ / R On 14-September-09	16.80	Put	Currency Future	3697	3465	3697	3465	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-September-09	18.80	Call	Currency Future	2	2	2	2	0.00
20/08/2009	£ / R On 14-September-09	18.80	Put	Currency Future	5695	5462	5695	5462	0.00
20/08/2009	£ / R On 14-September-09	20.80	Call	Currency Future	0	1	0	1	0.00
20/08/2009	£ / R On 14-September-09	20.80	Put	Currency Future	7693	7461	7693	7461	0.00
20/08/2009	£ / R On 14-December-09	9.05	Call	Currency Future	4279	4513	4279	4513	0.00
20/08/2009	£ / R On 14-December-09	9.05	Put	Currency Future	5	4	5	4	0.00
20/08/2009	£ / R On 14-December-09	10.05	Call	Currency Future	3293	3527	3293	3527	0.00
20/08/2009	£ / R On 14-December-09	10.05	Put	Currency Future	19	18	19	18	0.00
20/08/2009	£ / R On 14-December-09	11.05	Call	Currency Future	2318	2548	2318	2548	0.00
20/08/2009	£ / R On 14-December-09	11.05	Put	Currency Future	44	39	44	39	0.00
20/08/2009	£ / R On 14-December-09	12.05	Call	Currency Future	1391	1608	1391	1608	0.00
20/08/2009	£ / R On 14-December-09	12.05	Put	Currency Future	117	99	117	99	0.00
20/08/2009	£ / R On 14-December-09	15.05	Call	Currency Future	177	225	177	225	0.00
20/08/2009	£ / R On 14-December-09	15.05	Put	Currency Future	1903	1716	1903	1716	0.00
20/08/2009	£ / R On 14-December-09	17.05	Call	Currency Future	42	54	42	54	0.00
20/08/2009	£ / R On 14-December-09	17.05	Put	Currency Future	3768	3545	3768	3545	0.00
20/08/2009	£ / R On 14-December-09	19.05	Call	Currency Future	20	24	20	24	0.00
20/08/2009	£ / R On 14-December-09	19.05	Put	Currency Future	5746	5515	5746	5515	0.00
20/08/2009	£ / R On 14-December-09	21.05	Call	Currency Future	10	13	10	13	0.00
20/08/2009	£ / R On 14-December-09	21.05	Put	Currency Future	7736	7503	7736	7503	0.00
20/08/2009	£ / R On 14-June-10	9.45	Call	Currency Future	4319	4554	4319	4554	0.00
20/08/2009	£ / R On 14-June-10	9.45	Put	Currency Future	32	25	32	25	0.00
20/08/2009	£ / R On 14-June-10	10.45	Call	Currency Future	3350	3589	3350	3589	0.00
20/08/2009	£ / R On 14-June-10	10.45	Put	Currency Future	63	60	63	60	0.00
20/08/2009	£ / R On 14-June-10	11.45	Call	Currency Future	2421	2647	2421	2647	0.00
20/08/2009	£ / R On 14-June-10	11.45	Put	Currency Future	134	118	134	118	0.00
20/08/2009	£ / R On 14-June-10	12.45	Call	Currency Future	1629	1828	1629	1828	0.00
20/08/2009	£ / R On 14-June-10	12.45	Put	Currency Future	341	299	341	299	0.00
20/08/2009	£ / R On 14-June-10	19.45	Call	Currency Future	136	161	136	161	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-June-10	19.45	Put	Currency Future	5849	5632	5849	5632	0.00
20/08/2009	£ / R On 14-June-10	21.45	Call	Currency Future	67	85	67	85	0.00
20/08/2009	£ / R On 14-June-10	21.45	Put	Currency Future	7779	7556	7779	7556	0.00
20/08/2009	£ / R On 15-March-10	9.25	Call	Currency Future	4302	4536	4302	4536	0.00
20/08/2009	£ / R On 15-March-10	9.25	Put	Currency Future	18	14	18	14	0.00
20/08/2009	£ / R On 15-March-10	10.25	Call	Currency Future	3328	3563	3328	3563	0.00
20/08/2009	£ / R On 15-March-10	10.25	Put	Currency Future	44	41	44	41	0.00
20/08/2009	£ / R On 15-March-10	11.25	Call	Currency Future	2358	2594	2358	2594	0.00
20/08/2009	£ / R On 15-March-10	11.25	Put	Currency Future	73	72	73	72	0.00
20/08/2009	£ / R On 15-March-10	12.25	Call	Currency Future	1502	1706	1502	1706	0.00
20/08/2009	£ / R On 15-March-10	12.25	Put	Currency Future	217	184	217	184	0.00
20/08/2009	£ / R On 15-March-10	15.25	Call	Currency Future	347	413	347	413	0.00
20/08/2009	£ / R On 15-March-10	15.25	Put	Currency Future	2062	1890	2062	1890	0.00
20/08/2009	£ / R On 15-March-10	17.25	Call	Currency Future	148	180	148	180	0.00
20/08/2009	£ / R On 15-March-10	17.25	Put	Currency Future	3864	3658	3864	3658	0.00
20/08/2009	£ / R On 15-March-10	19.25	Call	Currency Future	52	74	52	74	0.00
20/08/2009	£ / R On 15-March-10	19.25	Put	Currency Future	5767	5552	5767	5552	0.00
20/08/2009	£ / R On 15-March-10	21.25	Call	Currency Future	26	33	26	33	0.00
20/08/2009	£ / R On 15-March-10	21.25	Put	Currency Future	7742	7511	7742	7511	0.00
20/08/2009	£ / R On 14-September-09	8.75	Call	Currency Future	4357	4590	4357	4590	0.00
20/08/2009	£ / R On 14-September-09	8.75	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	9.75	Call	Currency Future	3357	3590	3357	3590	0.00
20/08/2009	£ / R On 14-September-09	9.75	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	10.75	Call	Currency Future	2361	2594	2361	2594	0.00
20/08/2009	£ / R On 14-September-09	10.75	Put	Currency Future	4	4	4	4	0.00
20/08/2009	£ / R On 14-September-09	11.75	Call	Currency Future	1379	1605	1379	1605	0.00
20/08/2009	£ / R On 14-September-09	11.75	Put	Currency Future	22	15	22	15	0.00
20/08/2009	£ / R On 14-September-09	16.75	Call	Currency Future	4	5	4	5	0.00
20/08/2009	£ / R On 14-September-09	16.75	Put	Currency Future	3647	3416	3647	3416	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-September-09	18.75	Call	Currency Future	2	2	2	2	0.00
20/08/2009	£ / R On 14-September-09	18.75	Put	Currency Future	5645	5412	5645	5412	0.00
20/08/2009	£ / R On 14-September-09	20.75	Call	Currency Future	0	1	0	1	0.00
20/08/2009	£ / R On 14-September-09	20.75	Put	Currency Future	7643	7411	7643	7411	0.00
20/08/2009	£ / R On 14-December-09	9.00	Call	Currency Future	4329	4563	4329	4563	0.00
20/08/2009	£ / R On 14-December-09	9.00	Put	Currency Future	5	4	5	4	0.00
20/08/2009	£ / R On 14-December-09	10.00	Call	Currency Future	3343	3576	3343	3576	0.00
20/08/2009	£ / R On 14-December-09	10.00	Put	Currency Future	19	17	19	17	0.00
20/08/2009	£ / R On 14-December-09	11.00	Call	Currency Future	2366	2597	2366	2597	0.00
20/08/2009	£ / R On 14-December-09	11.00	Put	Currency Future	42	38	42	38	0.00
20/08/2009	£ / R On 14-December-09	12.00	Call	Currency Future	1435	1653	1435	1653	0.00
20/08/2009	£ / R On 14-December-09	12.00	Put	Currency Future	111	94	111	94	0.00
20/08/2009	£ / R On 14-December-09	17.00	Call	Currency Future	43	56	43	56	0.00
20/08/2009	£ / R On 14-December-09	17.00	Put	Currency Future	3719	3497	3719	3497	0.00
20/08/2009	£ / R On 14-December-09	19.00	Call	Currency Future	20	24	20	24	0.00
20/08/2009	£ / R On 14-December-09	19.00	Put	Currency Future	5696	5465	5696	5465	0.00
20/08/2009	£ / R On 14-December-09	21.00	Call	Currency Future	10	13	10	13	0.00
20/08/2009	£ / R On 14-December-09	21.00	Put	Currency Future	7686	7454	7686	7454	0.00
20/08/2009	£ / R On 14-June-10	19.40	Call	Currency Future	138	163	138	163	0.00
20/08/2009	£ / R On 14-June-10	19.40	Put	Currency Future	5801	5585	5801	5585	0.00
20/08/2009	£ / R On 14-June-10	21.40	Call	Currency Future	68	86	68	86	0.00
20/08/2009	£ / R On 14-June-10	21.40	Put	Currency Future	7731	7507	7731	7507	0.00
20/08/2009	£ / R On 15-March-10	9.20	Call	Currency Future	4351	4585	4351	4585	0.00
20/08/2009	£ / R On 15-March-10	9.20	Put	Currency Future	17	13	17	13	0.00
20/08/2009	£ / R On 15-March-10	10.20	Call	Currency Future	3377	3612	3377	3612	0.00
20/08/2009	£ / R On 15-March-10	10.20	Put	Currency Future	42	39	42	39	0.00
20/08/2009	£ / R On 15-March-10	11.20	Call	Currency Future	2406	2642	2406	2642	0.00
20/08/2009	£ / R On 15-March-10	11.20	Put	Currency Future	71	70	71	70	0.00
20/08/2009	£ / R On 15-March-10	12.20	Call	Currency Future	1539	1746	1539	1746	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 15-March-10	12.20	Put	Currency Future	205	173	205	173	0.00
20/08/2009	£ / R On 15-March-10	15.20	Call	Currency Future	354	421	354	421	0.00
20/08/2009	£ / R On 15-March-10	15.20	Put	Currency Future	2020	1849	2020	1849	0.00
20/08/2009	£ / R On 15-March-10	17.20	Call	Currency Future	151	183	151	183	0.00
20/08/2009	£ / R On 15-March-10	17.20	Put	Currency Future	3817	3611	3817	3611	0.00
20/08/2009	£ / R On 15-March-10	19.20	Call	Currency Future	53	76	53	76	0.00
20/08/2009	£ / R On 15-March-10	19.20	Put	Currency Future	5719	5503	5719	5503	0.00
20/08/2009	£ / R On 15-March-10	21.20	Call	Currency Future	27	34	27	34	0.00
20/08/2009	£ / R On 15-March-10	21.20	Put	Currency Future	7692	7461	7692	7461	0.00
20/08/2009	£ / R On 15-March-10	9.35	Call	Currency Future	4205	4439	4205	4439	0.00
20/08/2009	£ / R On 15-March-10	9.35	Put	Currency Future	21	17	21	17	0.00
20/08/2009	£ / R On 15-March-10	10.35	Call	Currency Future	3231	3465	3231	3465	0.00
20/08/2009	£ / R On 15-March-10	10.35	Put	Currency Future	47	43	47	43	0.00
20/08/2009	£ / R On 15-March-10	11.35	Call	Currency Future	2261	2498	2261	2498	0.00
20/08/2009	£ / R On 15-March-10	11.35	Put	Currency Future	77	76	77	76	0.00
20/08/2009	£ / R On 15-March-10	12.35	Call	Currency Future	1429	1629	1429	1629	0.00
20/08/2009	£ / R On 15-March-10	12.35	Put	Currency Future	244	207	244	207	0.00
20/08/2009	£ / R On 15-March-10	15.35	Call	Currency Future	333	396	333	396	0.00
20/08/2009	£ / R On 15-March-10	15.35	Put	Currency Future	2148	1973	2148	1973	0.00
20/08/2009	£ / R On 15-March-10	17.35	Call	Currency Future	143	173	143	173	0.00
20/08/2009	£ / R On 15-March-10	17.35	Put	Currency Future	3958	3751	3958	3751	0.00
20/08/2009	£ / R On 15-March-10	19.35	Call	Currency Future	49	71	49	71	0.00
20/08/2009	£ / R On 15-March-10	19.35	Put	Currency Future	5865	5648	5865	5648	0.00
20/08/2009	£ / R On 15-March-10	21.35	Call	Currency Future	26	32	26	32	0.00
20/08/2009	£ / R On 15-March-10	21.35	Put	Currency Future	7841	7610	7841	7610	0.00
20/08/2009	£ / R On 14-December-09	9.15	Call	Currency Future	4181	4414	4181	4414	0.00
20/08/2009	£ / R On 14-December-09	9.15	Put	Currency Future	7	5	7	5	0.00
20/08/2009	£ / R On 14-December-09	10.15	Call	Currency Future	3195	3429	3195	3429	0.00
20/08/2009	£ / R On 14-December-09	10.15	Put	Currency Future	21	19	21	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-December-09	11.15	Call	Currency Future	2221	2451	2221	2451	0.00
20/08/2009	£ / R On 14-December-09	11.15	Put	Currency Future	47	42	47	42	0.00
20/08/2009	£ / R On 14-December-09	12.15	Call	Currency Future	1303	1520	1303	1520	0.00
20/08/2009	£ / R On 14-December-09	12.15	Put	Currency Future	129	111	129	111	0.00
20/08/2009	£ / R On 14-December-09	15.15	Call	Currency Future	167	212	167	212	0.00
20/08/2009	£ / R On 14-December-09	15.15	Put	Currency Future	1993	1803	1993	1803	0.00
20/08/2009	£ / R On 14-December-09	17.15	Call	Currency Future	39	50	39	50	0.00
20/08/2009	£ / R On 14-December-09	17.15	Put	Currency Future	3865	3641	3865	3641	0.00
20/08/2009	£ / R On 14-December-09	19.15	Call	Currency Future	19	23	19	23	0.00
20/08/2009	£ / R On 14-December-09	19.15	Put	Currency Future	5845	5614	5845	5614	0.00
20/08/2009	£ / R On 14-December-09	21.15	Call	Currency Future	10	12	10	12	0.00
20/08/2009	£ / R On 14-December-09	21.15	Put	Currency Future	7836	7603	7836	7603	0.00
20/08/2009	£ / R On 14-June-10	9.60	Call	Currency Future	4176	4410	4176	4410	0.00
20/08/2009	£ / R On 14-June-10	9.60	Put	Currency Future	39	31	39	31	0.00
20/08/2009	£ / R On 14-June-10	10.60	Call	Currency Future	3204	3442	3204	3442	0.00
20/08/2009	£ / R On 14-June-10	10.60	Put	Currency Future	67	63	67	63	0.00
20/08/2009	£ / R On 14-June-10	12.60	Call	Currency Future	1526	1720	1526	1720	0.00
20/08/2009	£ / R On 14-June-10	12.60	Put	Currency Future	388	341	388	341	0.00
20/08/2009	£ / R On 14-June-10	19.60	Call	Currency Future	131	154	131	154	0.00
20/08/2009	£ / R On 14-June-10	19.60	Put	Currency Future	5993	5775	5993	5775	0.00
20/08/2009	£ / R On 14-June-10	21.60	Call	Currency Future	63	81	63	81	0.00
20/08/2009	£ / R On 14-June-10	21.60	Put	Currency Future	7926	7702	7926	7702	0.00
20/08/2009	£ / R On 14-September-09	9.05	Call	Currency Future	4057	4290	4057	4290	0.00
20/08/2009	£ / R On 14-September-09	9.05	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	10.05	Call	Currency Future	3058	3291	3058	3291	0.00
20/08/2009	£ / R On 14-September-09	10.05	Put	Currency Future	1	1	1	1	0.00
20/08/2009	£ / R On 14-September-09	11.05	Call	Currency Future	2064	2295	2064	2295	0.00
20/08/2009	£ / R On 14-September-09	11.05	Put	Currency Future	7	6	7	6	0.00
20/08/2009	£ / R On 14-September-09	12.05	Call	Currency Future	1093	1313	1093	1313	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-September-09	12.05	Put	Currency Future	36	23	36	23	0.00
20/08/2009	£ / R On 14-September-09	17.05	Call	Currency Future	3	4	3	4	0.00
20/08/2009	£ / R On 14-September-09	17.05	Put	Currency Future	3946	3714	3946	3714	0.00
20/08/2009	£ / R On 14-September-09	19.05	Call	Currency Future	1	1	1	1	0.00
20/08/2009	£ / R On 14-September-09	19.05	Put	Currency Future	5944	5712	5944	5712	0.00
20/08/2009	£ / R On 14-September-09	21.05	Call	Currency Future	0	1	0	1	0.00
20/08/2009	£ / R On 14-September-09	21.05	Put	Currency Future	7943	7711	7943	7711	0.00
20/08/2009	£ / R On 14-December-09	9.25	Call	Currency Future	4082	4315	4082	4315	0.00
20/08/2009	£ / R On 14-December-09	9.25	Put	Currency Future	8	6	8	6	0.00
20/08/2009	£ / R On 14-December-09	10.25	Call	Currency Future	3098	3330	3098	3330	0.00
20/08/2009	£ / R On 14-December-09	10.25	Put	Currency Future	24	21	24	21	0.00
20/08/2009	£ / R On 14-December-09	11.25	Call	Currency Future	2125	2355	2125	2355	0.00
20/08/2009	£ / R On 14-December-09	11.25	Put	Currency Future	51	45	51	45	0.00
20/08/2009	£ / R On 14-December-09	12.25	Call	Currency Future	1218	1433	1218	1433	0.00
20/08/2009	£ / R On 14-December-09	12.25	Put	Currency Future	144	124	144	124	0.00
20/08/2009	£ / R On 14-December-09	15.25	Call	Currency Future	157	200	157	200	0.00
20/08/2009	£ / R On 14-December-09	15.25	Put	Currency Future	2083	1891	2083	1891	0.00
20/08/2009	£ / R On 14-December-09	17.25	Call	Currency Future	36	46	36	46	0.00
20/08/2009	£ / R On 14-December-09	17.25	Put	Currency Future	3962	3737	3962	3737	0.00
20/08/2009	£ / R On 14-December-09	19.25	Call	Currency Future	19	23	19	23	0.00
20/08/2009	£ / R On 14-December-09	19.25	Put	Currency Future	5945	5714	5945	5714	0.00
20/08/2009	£ / R On 14-December-09	21.25	Call	Currency Future	9	12	9	12	0.00
20/08/2009	£ / R On 14-December-09	21.25	Put	Currency Future	7935	7703	7935	7703	0.00
20/08/2009	£ / R On 14-June-10	15.70	Call	Currency Future	462	531	462	531	0.00
20/08/2009	£ / R On 14-June-10	15.70	Put	Currency Future	2424	2252	2424	2252	0.00
20/08/2009	£ / R On 14-June-10	17.70	Call	Currency Future	236	275	236	275	0.00
20/08/2009	£ / R On 14-June-10	17.70	Put	Currency Future	4199	3996	4199	3996	0.00
20/08/2009	£ / R On 14-June-10	19.70	Call	Currency Future	127	150	127	150	0.00
20/08/2009	£ / R On 14-June-10	19.70	Put	Currency Future	6090	5871	6090	5871	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-June-10	21.70	Call	Currency Future	61	78	61	78	0.00
20/08/2009	£ / R On 14-June-10	21.70	Put	Currency Future	8024	7799	8024	7799	0.00
20/08/2009	£ / R On 15-March-10	19.50	Call	Currency Future	45	66	45	66	0.00
20/08/2009	£ / R On 15-March-10	19.50	Put	Currency Future	6011	5794	6011	5794	0.00
20/08/2009	£ / R On 15-March-10	21.50	Call	Currency Future	25	30	25	30	0.00
20/08/2009	£ / R On 15-March-10	21.50	Put	Currency Future	7990	7758	7990	7758	0.00
20/08/2009	£ / R On 14-December-09	9.40	Call	Currency Future	3934	4168	3934	4168	0.00
20/08/2009	£ / R On 14-December-09	9.40	Put	Currency Future	10	9	10	9	0.00
20/08/2009	£ / R On 14-December-09	10.40	Call	Currency Future	2951	3183	2951	3183	0.00
20/08/2009	£ / R On 14-December-09	10.40	Put	Currency Future	27	24	27	24	0.00
20/08/2009	£ / R On 14-December-09	11.40	Call	Currency Future	1982	2210	1982	2210	0.00
20/08/2009	£ / R On 14-December-09	11.40	Put	Currency Future	58	51	58	51	0.00
20/08/2009	£ / R On 14-December-09	12.40	Call	Currency Future	1097	1305	1097	1305	0.00
20/08/2009	£ / R On 14-December-09	12.40	Put	Currency Future	173	145	173	145	0.00
20/08/2009	£ / R On 14-December-09	15.40	Call	Currency Future	143	184	143	184	0.00
20/08/2009	£ / R On 14-December-09	15.40	Put	Currency Future	2219	2025	2219	2025	0.00
20/08/2009	£ / R On 14-December-09	17.40	Call	Currency Future	33	41	33	41	0.00
20/08/2009	£ / R On 14-December-09	17.40	Put	Currency Future	4109	3882	4109	3882	0.00
20/08/2009	£ / R On 14-December-09	19.40	Call	Currency Future	18	22	18	22	0.00
20/08/2009	£ / R On 14-December-09	19.40	Put	Currency Future	6094	5863	6094	5863	0.00
20/08/2009	£ / R On 14-December-09	21.40	Call	Currency Future	9	11	9	11	0.00
20/08/2009	£ / R On 14-December-09	21.40	Put	Currency Future	8085	7852	8085	7852	0.00
20/08/2009	£ / R On 14-December-09	9.60	Call	Currency Future	3737	3971	3737	3971	0.00
20/08/2009	£ / R On 14-December-09	9.60	Put	Currency Future	13	12	13	12	0.00
20/08/2009	£ / R On 14-December-09	11.60	Call	Currency Future	1796	2019	1796	2019	0.00
20/08/2009	£ / R On 14-December-09	11.60	Put	Currency Future	72	60	72	60	0.00
20/08/2009	£ / R On 14-December-09	17.60	Call	Currency Future	30	36	30	36	0.00
20/08/2009	£ / R On 14-December-09	17.60	Put	Currency Future	4306	4077	4306	4077	0.00
20/08/2009	£ / R On 14-December-09	21.60	Call	Currency Future	8	10	8	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 14-December-09	21.60	Put	Currency Future	8284	8051	8284	8051	0.00
20/08/2009	£ / R On 14-June-10	15.85	Call	Currency Future	438	506	438	506	0.00
20/08/2009	£ / R On 14-June-10	15.85	Put	Currency Future	2551	2377	2551	2377	0.00
20/08/2009	£ / R On 14-June-10	17.85	Call	Currency Future	225	263	225	263	0.00
20/08/2009	£ / R On 14-June-10	17.85	Put	Currency Future	4337	4134	4337	4134	0.00
20/08/2009	£ / R On 14-June-10	19.85	Call	Currency Future	121	144	121	144	0.00
20/08/2009	£ / R On 14-June-10	19.85	Put	Currency Future	6233	6015	6233	6015	0.00
20/08/2009	£ / R On 14-June-10	21.85	Call	Currency Future	57	74	57	74	0.00
20/08/2009	£ / R On 14-June-10	21.85	Put	Currency Future	8170	7946	8170	7946	0.00
20/08/2009	£ / R On 14-September-09	9.65	Call	Currency Future	3457	3690	3457	3690	0.00
20/08/2009	£ / R On 14-September-09	9.65	Put	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	11.65	Call	Currency Future	1476	1703	1476	1703	0.00
20/08/2009	£ / R On 14-September-09	11.65	Put	Currency Future	19	13	19	13	0.00
20/08/2009	£ / R On 14-September-09	17.65	Call	Currency Future	2	3	2	3	0.00
20/08/2009	£ / R On 14-September-09	17.65	Put	Currency Future	4545	4313	4545	4313	0.00
20/08/2009	£ / R On 14-September-09	21.65	Call	Currency Future	0	0	0	0	0.00
20/08/2009	£ / R On 14-September-09	21.65	Put	Currency Future	8543	8311	8543	8311	0.00
20/08/2009	£ / R On 15-March-10	10.10	Call	Currency Future	3474	3709	3474	3709	0.00
20/08/2009	£ / R On 15-March-10	10.10	Put	Currency Future	40	37	40	37	0.00
20/08/2009	£ / R On 15-March-10	11.10	Call	Currency Future	2503	2738	2503	2738	0.00
20/08/2009	£ / R On 15-March-10	11.10	Put	Currency Future	68	66	68	66	0.00
20/08/2009	£ / R On 15-March-10	12.10	Call	Currency Future	1616	1826	1616	1826	0.00
20/08/2009	£ / R On 15-March-10	12.10	Put	Currency Future	181	153	181	153	0.00
20/08/2009	£ / R On 15-March-10	13.10	Call	Currency Future	973	1131	973	1131	0.00
20/08/2009	£ / R On 15-March-10	13.10	Put	Currency Future	538	459	538	459	0.00
20/08/2009	£ / R On 15-March-10	16.10	Call	Currency Future	239	288	239	288	0.00
20/08/2009	£ / R On 15-March-10	16.10	Put	Currency Future	2804	2616	2804	2616	0.00
20/08/2009	£ / R On 15-March-10	18.10	Call	Currency Future	98	126	98	126	0.00
20/08/2009	£ / R On 15-March-10	18.10	Put	Currency Future	4663	4454	4663	4454	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 15-March-10	20.10	Call	Currency Future	37	51	37	51	0.00
20/08/2009	£ / R On 15-March-10	20.10	Put	Currency Future	6602	6379	6602	6379	0.00
20/08/2009	£ / R On 15-March-10	22.10	Call	Currency Future	18	23	18	23	0.00
20/08/2009	£ / R On 15-March-10	22.10	Put	Currency Future	8583	8351	8583	8351	0.00
20/08/2009	£ / R On 14-December-09	9.90	Call	Currency Future	3441	3675	3441	3675	0.00
20/08/2009	£ / R On 14-December-09	9.90	Put	Currency Future	17	16	17	16	0.00
20/08/2009	£ / R On 14-December-09	10.90	Call	Currency Future	2463	2695	2463	2695	0.00
20/08/2009	£ / R On 14-December-09	10.90	Put	Currency Future	39	35	39	35	0.00
20/08/2009	£ / R On 14-December-09	11.90	Call	Currency Future	1524	1743	1524	1743	0.00
20/08/2009	£ / R On 14-December-09	11.90	Put	Currency Future	100	84	100	84	0.00
20/08/2009	£ / R On 14-December-09	15.90	Call	Currency Future	98	129	98	129	0.00
20/08/2009	£ / R On 14-December-09	15.90	Put	Currency Future	2674	2470	2674	2470	0.00
20/08/2009	£ / R On 14-December-09	17.90	Call	Currency Future	27	33	27	33	0.00
20/08/2009	£ / R On 14-December-09	17.90	Put	Currency Future	4603	4373	4603	4373	0.00
20/08/2009	£ / R On 14-December-09	19.90	Call	Currency Future	15	19	15	19	0.00
20/08/2009	£ / R On 14-December-09	19.90	Put	Currency Future	6591	6360	6591	6360	0.00
20/08/2009	£ / R On 14-December-09	21.90	Call	Currency Future	6	9	6	9	0.00
20/08/2009	£ / R On 14-December-09	21.90	Put	Currency Future	8582	8349	8582	8349	0.00
20/08/2009	£ / R On 14-June-10	20.35	Call	Currency Future	100	122	100	122	0.00
20/08/2009	£ / R On 14-June-10	20.35	Put	Currency Future	6713	6493	6713	6493	0.00
20/08/2009	£ / R On 14-June-10	22.35	Call	Currency Future	46	61	46	61	0.00
20/08/2009	£ / R On 14-June-10	22.35	Put	Currency Future	8659	8432	8659	8432	0.00
20/08/2009	£ / R On 15-March-10	10.15	Call	Currency Future	3426	3660	3426	3660	0.00
20/08/2009	£ / R On 15-March-10	10.15	Put	Currency Future	41	38	41	38	0.00
20/08/2009	£ / R On 15-March-10	11.15	Call	Currency Future	2454	2690	2454	2690	0.00
20/08/2009	£ / R On 15-March-10	11.15	Put	Currency Future	70	68	70	68	0.00
20/08/2009	£ / R On 15-March-10	12.15	Call	Currency Future	1577	1785	1577	1785	0.00
20/08/2009	£ / R On 15-March-10	12.15	Put	Currency Future	193	163	193	163	0.00
20/08/2009	£ / R On 15-March-10	13.15	Call	Currency Future	948	1104	948	1104	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	£ / R On 15-March-10	13.15	Put	Currency Future	563	481	563	481	0.00
20/08/2009	£ / R On 15-March-10	16.15	Call	Currency Future	234	282	234	282	0.00
20/08/2009	£ / R On 15-March-10	16.15	Put	Currency Future	2849	2660	2849	2660	0.00
20/08/2009	£ / R On 15-March-10	18.15	Call	Currency Future	95	123	95	123	0.00
20/08/2009	£ / R On 15-March-10	18.15	Put	Currency Future	4711	4501	4711	4501	0.00
20/08/2009	£ / R On 15-March-10	20.15	Call	Currency Future	36	50	36	50	0.00
20/08/2009	£ / R On 15-March-10	20.15	Put	Currency Future	6652	6428	6652	6428	0.00
20/08/2009	£ / R On 15-March-10	22.15	Call	Currency Future	17	22	17	22	0.00
20/08/2009	£ / R On 15-March-10	22.15	Put	Currency Future	8633	8400	8633	8400	0.00
20/08/2009	£ / R On 15-March-10	10.00	Call	Currency Future	3572	3807	3572	3807	0.00
20/08/2009	£ / R On 15-March-10	10.00	Put	Currency Future	37	35	37	35	0.00
20/08/2009	£ / R On 15-March-10	11.00	Call	Currency Future	2599	2835	2599	2835	0.00
20/08/2009	£ / R On 15-March-10	11.00	Put	Currency Future	65	63	65	63	0.00
20/08/2009	£ / R On 15-March-10	12.00	Call	Currency Future	1694	1907	1694	1907	0.00
20/08/2009	£ / R On 15-March-10	12.00	Put	Currency Future	160	135	160	135	0.00
20/08/2009	£ / R On 15-March-10	13.00	Call	Currency Future	1025	1188	1025	1188	0.00
20/08/2009	£ / R On 15-March-10	13.00	Put	Currency Future	490	416	490	416	0.00
20/08/2009	£ / R On 15-March-10	16.00	Call	Currency Future	250	301	250	301	0.00
20/08/2009	£ / R On 15-March-10	16.00	Put	Currency Future	2715	2529	2715	2529	0.00
20/08/2009	£ / R On 15-March-10	18.00	Call	Currency Future	103	132	103	132	0.00
20/08/2009	£ / R On 15-March-10	18.00	Put	Currency Future	4569	4360	4569	4360	0.00
20/08/2009	£ / R On 15-March-10	20.00	Call	Currency Future	38	53	38	53	0.00
20/08/2009	£ / R On 15-March-10	20.00	Put	Currency Future	6503	6281	6503	6281	0.00
20/08/2009	£ / R On 15-March-10	22.00	Call	Currency Future	19	24	19	24	0.00
20/08/2009	£ / R On 15-March-10	22.00	Put	Currency Future	8485	8252	8485	8252	0.00
20/08/2009	£ / R On 14-June-10	20.05	Call	Currency Future	112	135	112	135	0.00
20/08/2009	£ / R On 14-June-10	20.05	Put	Currency Future	6424	6206	6424	6206	0.00
20/08/2009	£ / R On 14-June-10	22.05	Call	Currency Future	53	69	53	69	0.00
20/08/2009	£ / R On 14-June-10	22.05	Put	Currency Future	8365	8140	8365	8140	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 15-March-10			Currency Future	11.6900	11.8696	11.6850	11.8696	1360.00
20/08/2009	€ / R On 14-September-09			Currency Future	11.3200	11.4968	11.3177	11.4968	21080.00
20/08/2009	€ / R On 14-December-09			Currency Future	11.5100	11.6857	11.5051	11.6857	13406.00
20/08/2009	€ / R On 15-March-10	11.85	Call	Currency Future	606	694	606	694	0.00
20/08/2009	€ / R On 15-March-10	11.85	Put	Currency Future	771	674	771	674	0.00
20/08/2009	€ / R On 14-September-09	11.50	Call	Currency Future	142	222	142	222	0.00
20/08/2009	€ / R On 14-September-09	11.50	Put	Currency Future	324	225	324	225	0.00
20/08/2009	€ / R On 14-December-09	11.70	Call	Currency Future	410	495	410	495	0.00
20/08/2009	€ / R On 14-December-09	11.70	Put	Currency Future	605	510	605	510	0.00
20/08/2009	€ / R On 15-March-10	11.80	Call	Currency Future	623	715	623	715	0.00
20/08/2009	€ / R On 15-March-10	11.80	Put	Currency Future	738	645	738	645	0.00
20/08/2009	€ / R On 14-September-09	11.40	Call	Currency Future	173	280	173	280	0.00
20/08/2009	€ / R On 14-September-09	11.40	Put	Currency Future	256	183	256	183	0.00
20/08/2009	€ / R On 14-December-09	11.60	Call	Currency Future	445	540	445	540	0.00
20/08/2009	€ / R On 14-December-09	11.60	Put	Currency Future	540	454	540	454	0.00
20/08/2009	€ / R On 15-March-10	11.90	Call	Currency Future	589	675	589	675	0.00
20/08/2009	€ / R On 15-March-10	11.90	Put	Currency Future	804	705	804	705	0.00
20/08/2009	€ / R On 14-September-09	11.55	Call	Currency Future	129	202	129	202	0.00
20/08/2009	€ / R On 14-September-09	11.55	Put	Currency Future	361	255	361	255	0.00
20/08/2009	€ / R On 15-March-10	11.95	Call	Currency Future	573	657	573	657	0.00
20/08/2009	€ / R On 15-March-10	11.95	Put	Currency Future	838	737	838	737	0.00
20/08/2009	€ / R On 14-December-09	11.75	Call	Currency Future	394	476	394	476	0.00
20/08/2009	€ / R On 14-December-09	11.75	Put	Currency Future	639	540	639	540	0.00
20/08/2009	€ / R On 15-March-10	12.00	Call	Currency Future	557	639	557	639	0.00
20/08/2009	€ / R On 15-March-10	12.00	Put	Currency Future	872	769	872	769	0.00
20/08/2009	€ / R On 14-September-09	11.60	Call	Currency Future	117	184	117	184	0.00
20/08/2009	€ / R On 14-September-09	11.60	Put	Currency Future	399	287	399	287	0.00
20/08/2009	€ / R On 14-December-09	11.80	Call	Currency Future	379	458	379	458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-December-09	11.80	Put	Currency Future	674	572	674	572	0.00
20/08/2009	€ / R On 14-September-09	11.45	Call	Currency Future	157	250	157	250	0.00
20/08/2009	€ / R On 14-September-09	11.45	Put	Currency Future	289	203	289	203	0.00
20/08/2009	€ / R On 14-December-09	11.65	Call	Currency Future	427	517	427	517	0.00
20/08/2009	€ / R On 14-December-09	11.65	Put	Currency Future	572	482	572	482	0.00
20/08/2009	€ / R On 15-March-10	12.10	Call	Currency Future	527	605	527	605	0.00
20/08/2009	€ / R On 15-March-10	12.10	Put	Currency Future	942	835	942	835	0.00
20/08/2009	€ / R On 14-September-09	11.65	Call	Currency Future	106	168	106	168	0.00
20/08/2009	€ / R On 14-September-09	11.65	Put	Currency Future	438	321	438	321	0.00
20/08/2009	€ / R On 14-December-09	11.90	Call	Currency Future	350	424	350	424	0.00
20/08/2009	€ / R On 14-December-09	11.90	Put	Currency Future	745	638	745	638	0.00
20/08/2009	€ / R On 14-September-09	11.40	Call	Currency Future	173	280	173	280	0.00
20/08/2009	€ / R On 14-September-09	11.40	Put	Currency Future	256	183	256	183	0.00
20/08/2009	€ / R On 15-March-10	11.60	Call	Currency Future	700	805	700	805	0.00
20/08/2009	€ / R On 15-March-10	11.60	Put	Currency Future	615	536	615	536	0.00
20/08/2009	€ / R On 14-September-09	11.25	Call	Currency Future	242	379	242	379	0.00
20/08/2009	€ / R On 14-September-09	11.25	Put	Currency Future	174	132	174	132	0.00
20/08/2009	€ / R On 14-December-09	11.40	Call	Currency Future	529	640	529	640	0.00
20/08/2009	€ / R On 14-December-09	11.40	Put	Currency Future	424	354	424	354	0.00
20/08/2009	€ / R On 14-December-09	12.20	Call	Currency Future	277	337	277	337	13482.00
20/08/2009	€ / R On 14-December-09	12.20	Put	Currency Future	972	851	972	851	0.00
20/08/2009	€ / R On 14-December-09	14.60	Call	Currency Future	45	58	45	58	12547.00
20/08/2009	€ / R On 14-December-09	14.60	Put	Currency Future	3139	2972	3139	2972	0.00
20/08/2009	€ / R On 14-September-09	11.20	Call	Currency Future	274	414	274	414	0.00
20/08/2009	€ / R On 14-September-09	11.20	Put	Currency Future	156	118	156	118	0.00
20/08/2009	€ / R On 15-March-10	11.45	Call	Currency Future	768	880	768	880	0.00
20/08/2009	€ / R On 15-March-10	11.45	Put	Currency Future	533	461	533	461	0.00
20/08/2009	€ / R On 15-March-10	12.60	Call	Currency Future	404	464	404	464	13636.00
20/08/2009	€ / R On 15-March-10	12.60	Put	Currency Future	1319	1195	1319	1195	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-September-09	11.05	Call	Currency Future	379	530	379	530	0.00
20/08/2009	€ / R On 14-September-09	11.05	Put	Currency Future	112	83	112	83	0.00
20/08/2009	€ / R On 14-December-09	11.25	Call	Currency Future	604	724	604	724	0.00
20/08/2009	€ / R On 14-December-09	11.25	Put	Currency Future	349	288	349	288	0.00
20/08/2009	€ / R On 15-March-10	11.00	Call	Currency Future	1010	1141	1010	1141	13636.00
20/08/2009	€ / R On 15-March-10	11.00	Put	Currency Future	325	271	325	271	0.00
20/08/2009	€ / R On 14-December-09	11.45	Call	Currency Future	506	614	506	614	0.00
20/08/2009	€ / R On 14-December-09	11.45	Put	Currency Future	450	378	450	378	0.00
20/08/2009	€ / R On 15-March-10	11.55	Call	Currency Future	722	830	722	830	0.00
20/08/2009	€ / R On 15-March-10	11.55	Put	Currency Future	587	510	587	510	0.00
20/08/2009	€ / R On 14-September-09	11.15	Call	Currency Future	307	452	307	452	0.00
20/08/2009	€ / R On 14-September-09	11.15	Put	Currency Future	140	105	140	105	0.00
20/08/2009	€ / R On 14-December-09	11.35	Call	Currency Future	553	667	553	667	0.00
20/08/2009	€ / R On 14-December-09	11.35	Put	Currency Future	398	331	398	331	0.00
20/08/2009	€ / R On 14-September-09	11.15	Call	Currency Future	307	452	307	452	0.00
20/08/2009	€ / R On 14-September-09	11.15	Put	Currency Future	140	105	140	105	0.00
20/08/2009	€ / R On 15-March-10	11.40	Call	Currency Future	792	906	792	906	0.00
20/08/2009	€ / R On 15-March-10	11.40	Put	Currency Future	507	437	507	437	0.00
20/08/2009	€ / R On 14-September-09	11.00	Call	Currency Future	418	570	418	570	0.00
20/08/2009	€ / R On 14-September-09	11.00	Put	Currency Future	100	73	100	73	0.00
20/08/2009	€ / R On 14-December-09	11.20	Call	Currency Future	631	753	631	753	0.00
20/08/2009	€ / R On 14-December-09	11.20	Put	Currency Future	326	268	326	268	0.00
20/08/2009	€ / R On 14-September-09	11.10	Call	Currency Future	343	490	343	490	0.00
20/08/2009	€ / R On 14-September-09	11.10	Put	Currency Future	125	93	125	93	0.00
20/08/2009	€ / R On 15-March-10	12.05	Call	Currency Future	542	622	542	622	0.00
20/08/2009	€ / R On 15-March-10	12.05	Put	Currency Future	907	802	907	802	0.00
20/08/2009	€ / R On 14-September-09	11.65	Call	Currency Future	106	168	106	168	0.00
20/08/2009	€ / R On 14-September-09	11.65	Put	Currency Future	438	321	438	321	0.00
20/08/2009	€ / R On 14-December-09	11.85	Call	Currency Future	364	440	364	440	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-December-09	11.85	Put	Currency Future	709	605	709	605	0.00
20/08/2009	€ / R On 14-September-09	11.70	Call	Currency Future	96	153	96	153	0.00
20/08/2009	€ / R On 14-September-09	11.70	Put	Currency Future	479	356	479	356	0.00
20/08/2009	€ / R On 14-September-09	11.60	Call	Currency Future	117	184	117	184	0.00
20/08/2009	€ / R On 14-September-09	11.60	Put	Currency Future	399	287	399	287	0.00
20/08/2009	€ / R On 15-March-10	11.70	Call	Currency Future	659	759	659	759	0.00
20/08/2009	€ / R On 15-March-10	11.70	Put	Currency Future	674	589	674	589	0.00
20/08/2009	€ / R On 14-September-09	11.30	Call	Currency Future	211	344	211	344	0.00
20/08/2009	€ / R On 14-September-09	11.30	Put	Currency Future	194	147	194	147	0.00
20/08/2009	€ / R On 14-December-09	11.50	Call	Currency Future	483	588	483	588	0.00
20/08/2009	€ / R On 14-December-09	11.50	Put	Currency Future	478	403	478	403	0.00
20/08/2009	€ / R On 15-March-10	11.70	Call	Currency Future	659	759	659	759	0.00
20/08/2009	€ / R On 15-March-10	11.70	Put	Currency Future	674	589	674	589	0.00
20/08/2009	€ / R On 14-September-09	12.50	Call	Currency Future	25	38	25	38	100.00
20/08/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1208	1041	1208	1041	0.00
20/08/2009	€ / R On 15-March-10	11.50	Call	Currency Future	745	855	745	855	0.00
20/08/2009	€ / R On 15-March-10	11.50	Put	Currency Future	560	485	560	485	0.00
20/08/2009	€ / R On 14-December-09	11.30	Call	Currency Future	578	695	578	695	0.00
20/08/2009	€ / R On 14-December-09	11.30	Put	Currency Future	373	309	373	309	0.00
20/08/2009	€ / R On 15-March-10	11.35	Call	Currency Future	817	933	817	933	0.00
20/08/2009	€ / R On 15-March-10	11.35	Put	Currency Future	482	414	482	414	0.00
20/08/2009	€ / R On 14-September-09	11.35	Call	Currency Future	191	311	191	311	0.00
20/08/2009	€ / R On 14-September-09	11.35	Put	Currency Future	224	164	224	164	0.00
20/08/2009	€ / R On 14-December-09	11.55	Call	Currency Future	464	564	464	564	0.00
20/08/2009	€ / R On 14-December-09	11.55	Put	Currency Future	509	428	509	428	0.00
20/08/2009	€ / R On 14-September-09	11.45	Call	Currency Future	157	250	157	250	0.00
20/08/2009	€ / R On 14-September-09	11.45	Put	Currency Future	289	203	289	203	0.00
20/08/2009	€ / R On 15-March-10	11.75	Call	Currency Future	641	737	641	737	0.00
20/08/2009	€ / R On 15-March-10	11.75	Put	Currency Future	706	617	706	617	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-September-09	11.35	Call	Currency Future	191	311	191	311	0.00
20/08/2009	€ / R On 14-September-09	11.35	Put	Currency Future	224	164	224	164	0.00
20/08/2009	€ / R On 15-March-10	12.15	Call	Currency Future	513	589	513	589	0.00
20/08/2009	€ / R On 15-March-10	12.15	Put	Currency Future	978	869	978	869	0.00
20/08/2009	€ / R On 14-September-09	11.80	Call	Currency Future	80	127	80	127	0.00
20/08/2009	€ / R On 14-September-09	11.80	Put	Currency Future	562	430	562	430	0.00
20/08/2009	€ / R On 14-December-09	12.00	Call	Currency Future	323	392	323	392	0.00
20/08/2009	€ / R On 14-December-09	12.00	Put	Currency Future	818	706	818	706	0.00
20/08/2009	€ / R On 15-March-10	12.20	Call	Currency Future	499	573	499	573	0.00
20/08/2009	€ / R On 15-March-10	12.20	Put	Currency Future	1014	903	1014	903	0.00
20/08/2009	€ / R On 14-September-09	11.85	Call	Currency Future	73	116	73	116	0.00
20/08/2009	€ / R On 14-September-09	11.85	Put	Currency Future	605	469	605	469	0.00
20/08/2009	€ / R On 14-September-09	11.75	Call	Currency Future	88	139	88	139	0.00
20/08/2009	€ / R On 14-September-09	11.75	Put	Currency Future	520	393	520	393	0.00
20/08/2009	€ / R On 14-December-09	12.05	Call	Currency Future	311	377	311	377	0.00
20/08/2009	€ / R On 14-December-09	12.05	Put	Currency Future	856	742	856	742	0.00
20/08/2009	€ / R On 15-March-10	12.25	Call	Currency Future	486	558	486	558	0.00
20/08/2009	€ / R On 15-March-10	12.25	Put	Currency Future	1051	938	1051	938	0.00
20/08/2009	€ / R On 14-September-09	11.90	Call	Currency Future	67	106	67	106	0.00
20/08/2009	€ / R On 14-September-09	11.90	Put	Currency Future	649	509	649	509	0.00
20/08/2009	€ / R On 14-December-09	12.10	Call	Currency Future	299	363	299	363	0.00
20/08/2009	€ / R On 14-December-09	12.10	Put	Currency Future	894	777	894	777	0.00
20/08/2009	€ / R On 14-December-09	11.95	Call	Currency Future	336	407	336	407	0.00
20/08/2009	€ / R On 14-December-09	11.95	Put	Currency Future	781	672	781	672	0.00
20/08/2009	€ / R On 14-September-09	12.00	Call	Currency Future	56	88	56	88	0.00
20/08/2009	€ / R On 14-September-09	12.00	Put	Currency Future	738	591	738	591	0.00
20/08/2009	€ / R On 14-December-09	12.15	Call	Currency Future	288	349	288	349	0.00
20/08/2009	€ / R On 14-December-09	12.15	Put	Currency Future	932	814	932	814	0.00
20/08/2009	€ / R On 14-September-09	11.95	Call	Currency Future	61	97	61	97	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-September-09	11.95	Put	Currency Future	693	550	693	550	0.00
20/08/2009	€ / R On 14-September-09	12.05	Call	Currency Future	51	81	51	81	0.00
20/08/2009	€ / R On 14-September-09	12.05	Put	Currency Future	783	634	783	634	0.00
20/08/2009	€ / R On 14-September-09	12.10	Call	Currency Future	47	74	47	74	0.00
20/08/2009	€ / R On 14-September-09	12.10	Put	Currency Future	829	677	829	677	0.00
20/08/2009	€ / R On 14-December-09	12.25	Call	Currency Future	266	324	266	324	0.00
20/08/2009	€ / R On 14-December-09	12.25	Put	Currency Future	1011	888	1011	888	0.00
20/08/2009	€ / R On 14-September-09	12.40	Call	Currency Future	29	45	29	45	0.00
20/08/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1112	948	1112	948	0.00
20/08/2009	€ / R On 14-December-09	12.55	Call	Currency Future	213	260	213	260	0.00
20/08/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1258	1124	1258	1124	0.00
20/08/2009	€ / R On 14-September-09	12.30	Call	Currency Future	34	52	34	52	0.00
20/08/2009	€ / R On 14-September-09	12.30	Put	Currency Future	1016	856	1016	856	0.00
20/08/2009	€ / R On 14-December-09	12.45	Call	Currency Future	230	280	230	280	0.00
20/08/2009	€ / R On 14-December-09	12.45	Put	Currency Future	1174	1044	1174	1044	0.00
20/08/2009	€ / R On 14-September-09	12.25	Call	Currency Future	37	57	37	57	0.00
20/08/2009	€ / R On 14-September-09	12.25	Put	Currency Future	969	810	969	810	0.00
20/08/2009	€ / R On 14-December-09	12.40	Call	Currency Future	238	290	238	290	0.00
20/08/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1133	1004	1133	1004	0.00
20/08/2009	€ / R On 14-September-09	12.45	Call	Currency Future	27	41	27	41	0.00
20/08/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1160	994	1160	994	0.00
20/08/2009	€ / R On 14-December-09	12.65	Call	Currency Future	199	242	199	242	0.00
20/08/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1344	1206	1344	1206	0.00
20/08/2009	€ / R On 14-December-09	12.70	Call	Currency Future	192	234	192	234	0.00
20/08/2009	€ / R On 14-December-09	12.70	Put	Currency Future	1387	1248	1387	1248	0.00
20/08/2009	€ / R On 14-September-09	12.60	Call	Currency Future	22	33	22	33	0.00
20/08/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1304	1136	1304	1136	0.00
20/08/2009	€ / R On 14-December-09	12.75	Call	Currency Future	185	226	185	226	0.00
20/08/2009	€ / R On 14-December-09	12.75	Put	Currency Future	1430	1290	1430	1290	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-September-09	12.65	Call	Currency Future	21	30	21	30	0.00
20/08/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1353	1183	1353	1183	0.00
20/08/2009	€ / R On 14-December-09	12.80	Call	Currency Future	179	218	179	218	0.00
20/08/2009	€ / R On 14-December-09	12.80	Put	Currency Future	1474	1332	1474	1332	0.00
20/08/2009	€ / R On 14-September-09	12.80	Call	Currency Future	17	24	17	24	0.00
20/08/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1499	1327	1499	1327	0.00
20/08/2009	€ / R On 14-December-09	13.00	Call	Currency Future	157	191	157	191	0.00
20/08/2009	€ / R On 14-December-09	13.00	Put	Currency Future	1652	1505	1652	1505	0.00
20/08/2009	€ / R On 14-September-09	13.00	Call	Currency Future	14	18	14	18	0.00
20/08/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1696	1522	1696	1522	0.00
20/08/2009	€ / R On 14-December-09	13.20	Call	Currency Future	138	167	138	167	0.00
20/08/2009	€ / R On 14-December-09	13.20	Put	Currency Future	1833	1682	1833	1682	0.00
20/08/2009	€ / R On 14-September-09	13.20	Call	Currency Future	11	14	11	14	0.00
20/08/2009	€ / R On 14-September-09	13.20	Put	Currency Future	1893	1718	1893	1718	0.00
20/08/2009	€ / R On 14-December-09	13.40	Call	Currency Future	122	148	122	148	0.00
20/08/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2017	1862	2017	1862	0.00
20/08/2009	€ / R On 14-September-09	13.15	Call	Currency Future	12	15	12	15	0.00
20/08/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1844	1668	1844	1668	0.00
20/08/2009	€ / R On 14-December-09	13.30	Call	Currency Future	130	157	130	157	0.00
20/08/2009	€ / R On 14-December-09	13.30	Put	Currency Future	1925	1771	1925	1771	0.00
20/08/2009	€ / R On 14-September-09	13.15	Call	Currency Future	12	15	12	15	0.00
20/08/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1844	1668	1844	1668	0.00
20/08/2009	€ / R On 14-December-09	13.35	Call	Currency Future	126	152	126	152	0.00
20/08/2009	€ / R On 14-December-09	13.35	Put	Currency Future	1971	1817	1971	1817	0.00
20/08/2009	€ / R On 14-December-09	13.35	Call	Currency Future	126	152	126	152	0.00
20/08/2009	€ / R On 14-December-09	13.35	Put	Currency Future	1971	1817	1971	1817	0.00
20/08/2009	€ / R On 14-September-09	13.50	Call	Currency Future	8	10	8	10	0.00
20/08/2009	€ / R On 14-September-09	13.50	Put	Currency Future	2190	2013	2190	2013	0.00
20/08/2009	€ / R On 14-December-09	13.65	Call	Currency Future	101	128	101	128	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2246	2092	2246	2092	0.00
20/08/2009	€ / R On 14-September-09	13.55	Call	Currency Future	7	10	7	10	0.00
20/08/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2239	2063	2239	2063	0.00
20/08/2009	€ / R On 14-December-09	13.70	Call	Currency Future	97	124	97	124	0.00
20/08/2009	€ / R On 14-December-09	13.70	Put	Currency Future	2292	2138	2292	2138	0.00
20/08/2009	€ / R On 14-September-09	13.45	Call	Currency Future	8	11	8	11	0.00
20/08/2009	€ / R On 14-September-09	13.45	Put	Currency Future	2140	1964	2140	1964	0.00
20/08/2009	€ / R On 14-December-09	13.60	Call	Currency Future	106	131	106	131	0.00
20/08/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2201	2046	2201	2046	0.00
20/08/2009	€ / R On 14-September-09	13.40	Call	Currency Future	9	11	9	11	0.00
20/08/2009	€ / R On 14-September-09	13.40	Put	Currency Future	2091	1915	2091	1915	0.00
20/08/2009	€ / R On 14-December-09	13.55	Call	Currency Future	110	135	110	135	0.00
20/08/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2155	1999	2155	1999	0.00
20/08/2009	€ / R On 14-September-09	13.35	Call	Currency Future	9	12	9	12	0.00
20/08/2009	€ / R On 14-September-09	13.35	Put	Currency Future	2042	1865	2042	1865	0.00
20/08/2009	€ / R On 14-December-09	13.50	Call	Currency Future	115	139	115	139	0.00
20/08/2009	€ / R On 14-December-09	13.50	Put	Currency Future	2110	1954	2110	1954	0.00
20/08/2009	€ / R On 14-September-09	13.35	Call	Currency Future	9	12	9	12	0.00
20/08/2009	€ / R On 14-September-09	13.35	Put	Currency Future	2042	1865	2042	1865	0.00
20/08/2009	€ / R On 14-December-09	13.55	Call	Currency Future	110	135	110	135	0.00
20/08/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2155	1999	2155	1999	0.00
20/08/2009	€ / R On 14-September-09	13.25	Call	Currency Future	10	14	10	14	0.00
20/08/2009	€ / R On 14-September-09	13.25	Put	Currency Future	1943	1767	1943	1767	0.00
20/08/2009	€ / R On 14-December-09	13.45	Call	Currency Future	119	143	119	143	0.00
20/08/2009	€ / R On 14-December-09	13.45	Put	Currency Future	2063	1908	2063	1908	0.00
20/08/2009	€ / R On 14-September-09	13.70	Call	Currency Future	6	8	6	8	0.00
20/08/2009	€ / R On 14-September-09	13.70	Put	Currency Future	2388	2211	2388	2211	0.00
20/08/2009	€ / R On 14-December-09	13.85	Call	Currency Future	85	109	85	109	0.00
20/08/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2430	2274	2430	2274	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-September-09	13.85	Call	Currency Future	5	6	5	6	0.00
20/08/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2537	2360	2537	2360	0.00
20/08/2009	€ / R On 14-December-09	13.25	Call	Currency Future	134	162	134	162	0.00
20/08/2009	€ / R On 14-December-09	13.25	Put	Currency Future	1879	1726	1879	1726	0.00
20/08/2009	€ / R On 14-September-09	13.90	Call	Currency Future	5	6	5	6	0.00
20/08/2009	€ / R On 14-September-09	13.90	Put	Currency Future	2587	2409	2587	2409	0.00
20/08/2009	€ / R On 14-December-09	14.85	Call	Currency Future	36	47	36	47	0.00
20/08/2009	€ / R On 14-December-09	14.85	Put	Currency Future	3381	3211	3381	3211	0.00
20/08/2009	€ / R On 14-September-09	13.60	Call	Currency Future	7	9	7	9	0.00
20/08/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2289	2112	2289	2112	0.00
20/08/2009	€ / R On 14-September-09	13.30	Call	Currency Future	10	13	10	13	0.00
20/08/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1992	1816	1992	1816	0.00
20/08/2009	€ / R On 14-September-09	13.30	Call	Currency Future	10	13	10	13	0.00
20/08/2009	€ / R On 14-September-09	13.30	Put	Currency Future	1992	1816	1992	1816	0.00
20/08/2009	€ / R On 14-September-09	13.40	Call	Currency Future	9	11	9	11	0.00
20/08/2009	€ / R On 14-September-09	13.40	Put	Currency Future	2091	1915	2091	1915	0.00
20/08/2009	€ / R On 14-September-09	13.05	Call	Currency Future	13	17	13	17	0.00
20/08/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1745	1571	1745	1571	0.00
20/08/2009	€ / R On 14-September-09	13.75	Call	Currency Future	6	7	6	7	0.00
20/08/2009	€ / R On 14-September-09	13.75	Put	Currency Future	2438	2260	2438	2260	0.00
20/08/2009	€ / R On 14-September-09	13.65	Call	Currency Future	6	8	6	8	0.00
20/08/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2339	2161	2339	2161	0.00
20/08/2009	€ / R On 14-September-09	13.90	Call	Currency Future	5	6	5	6	0.00
20/08/2009	€ / R On 14-September-09	13.90	Put	Currency Future	2587	2409	2587	2409	0.00
20/08/2009	€ / R On 14-September-09	13.95	Call	Currency Future	4	6	4	6	0.00
20/08/2009	€ / R On 14-September-09	13.95	Put	Currency Future	2637	2459	2637	2459	0.00
20/08/2009	€ / R On 14-September-09	14.00	Call	Currency Future	4	5	4	5	0.00
20/08/2009	€ / R On 14-September-09	14.00	Put	Currency Future	2686	2508	2686	2508	0.00
20/08/2009	€ / R On 14-September-09	14.10	Call	Currency Future	4	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-September-09	14.10	Put	Currency Future	2786	2608	2786	2608	0.00
20/08/2009	€ / R On 14-September-09	13.80	Call	Currency Future	5	7	5	7	0.00
20/08/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2487	2310	2487	2310	0.00
20/08/2009	€ / R On 14-September-09	13.10	Call	Currency Future	12	16	12	16	0.00
20/08/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1794	1619	1794	1619	0.00
20/08/2009	€ / R On 14-September-09	14.20	Call	Currency Future	3	4	3	4	0.00
20/08/2009	€ / R On 14-September-09	14.20	Put	Currency Future	2886	2707	2886	2707	0.00
20/08/2009	€ / R On 14-September-09	14.85	Call	Currency Future	2	2	2	2	0.00
20/08/2009	€ / R On 14-September-09	14.85	Put	Currency Future	3534	3355	3534	3355	0.00
20/08/2009	€ / R On 14-September-09	13.80	Call	Currency Future	5	7	5	7	0.00
20/08/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2487	2310	2487	2310	0.00
20/08/2009	€ / R On 14-September-09	14.10	Call	Currency Future	4	5	4	5	0.00
20/08/2009	€ / R On 14-September-09	14.10	Put	Currency Future	2786	2608	2786	2608	0.00
20/08/2009	€ / R On 14-September-09	14.30	Call	Currency Future	3	4	3	4	0.00
20/08/2009	€ / R On 14-September-09	14.30	Put	Currency Future	2985	2807	2985	2807	0.00
20/08/2009	€ / R On 14-September-09	14.40	Call	Currency Future	3	3	3	3	0.00
20/08/2009	€ / R On 14-September-09	14.40	Put	Currency Future	3085	2906	3085	2906	0.00
20/08/2009	€ / R On 14-September-09	14.50	Call	Currency Future	2	3	2	3	0.00
20/08/2009	€ / R On 14-September-09	14.50	Put	Currency Future	3185	3006	3185	3006	0.00
20/08/2009	€ / R On 14-September-09	14.60	Call	Currency Future	2	3	2	3	0.00
20/08/2009	€ / R On 14-September-09	14.60	Put	Currency Future	3284	3106	3284	3106	0.00
20/08/2009	€ / R On 14-September-09	13.60	Call	Currency Future	7	9	7	9	0.00
20/08/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2289	2112	2289	2112	0.00
20/08/2009	€ / R On 14-September-09	14.30	Call	Currency Future	3	4	3	4	0.00
20/08/2009	€ / R On 14-September-09	14.30	Put	Currency Future	2985	2807	2985	2807	0.00
20/08/2009	€ / R On 14-September-09	14.40	Call	Currency Future	3	3	3	3	0.00
20/08/2009	€ / R On 14-September-09	14.40	Put	Currency Future	3085	2906	3085	2906	0.00
20/08/2009	€ / R On 14-September-09	12.70	Call	Currency Future	19	28	19	28	0.00
20/08/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1402	1231	1402	1231	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-September-09	12.80	Call	Currency Future	17	24	17	24	0.00
20/08/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1499	1327	1499	1327	0.00
20/08/2009	€ / R On 14-September-09	12.90	Call	Currency Future	15	21	15	21	0.00
20/08/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1597	1424	1597	1424	0.00
20/08/2009	€ / R On 14-September-09	13.55	Call	Currency Future	7	10	7	10	0.00
20/08/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2239	2063	2239	2063	0.00
20/08/2009	€ / R On 14-September-09	14.05	Call	Currency Future	4	5	4	5	0.00
20/08/2009	€ / R On 14-September-09	14.05	Put	Currency Future	2736	2558	2736	2558	0.00
20/08/2009	€ / R On 14-September-09	14.15	Call	Currency Future	3	4	3	4	0.00
20/08/2009	€ / R On 14-September-09	14.15	Put	Currency Future	2836	2658	2836	2658	0.00
20/08/2009	€ / R On 14-September-09	14.25	Call	Currency Future	3	4	3	4	0.00
20/08/2009	€ / R On 14-September-09	14.25	Put	Currency Future	2935	2757	2935	2757	0.00
20/08/2009	€ / R On 14-September-09	13.10	Call	Currency Future	12	16	12	16	0.00
20/08/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1794	1619	1794	1619	0.00
20/08/2009	€ / R On 14-September-09	12.90	Call	Currency Future	15	21	15	21	0.00
20/08/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1597	1424	1597	1424	0.00
20/08/2009	€ / R On 14-September-09	12.85	Call	Currency Future	16	23	16	23	0.00
20/08/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1548	1376	1548	1376	0.00
20/08/2009	€ / R On 14-September-09	12.95	Call	Currency Future	14	20	14	20	0.00
20/08/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1647	1473	1647	1473	0.00
20/08/2009	€ / R On 14-September-09	13.85	Call	Currency Future	5	6	5	6	0.00
20/08/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2537	2360	2537	2360	0.00
20/08/2009	€ / R On 14-December-09	13.75	Call	Currency Future	93	119	93	119	0.00
20/08/2009	€ / R On 14-December-09	13.75	Put	Currency Future	2338	2183	2338	2183	0.00
20/08/2009	€ / R On 14-December-09	13.95	Call	Currency Future	78	100	78	100	0.00
20/08/2009	€ / R On 14-December-09	13.95	Put	Currency Future	2523	2365	2523	2365	0.00
20/08/2009	€ / R On 14-December-09	14.05	Call	Currency Future	72	92	72	92	0.00
20/08/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2616	2456	2616	2456	0.00
20/08/2009	€ / R On 14-December-09	14.15	Call	Currency Future	66	85	66	85	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-December-09	14.15	Put	Currency Future	2711	2549	2711	2549	0.00
20/08/2009	€ / R On 14-December-09	14.25	Call	Currency Future	60	78	60	78	0.00
20/08/2009	€ / R On 14-December-09	14.25	Put	Currency Future	2805	2642	2805	2642	0.00
20/08/2009	€ / R On 14-December-09	13.30	Call	Currency Future	130	157	130	157	0.00
20/08/2009	€ / R On 14-December-09	13.30	Put	Currency Future	1925	1771	1925	1771	0.00
20/08/2009	€ / R On 14-December-09	13.40	Call	Currency Future	122	148	122	148	0.00
20/08/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2017	1862	2017	1862	0.00
20/08/2009	€ / R On 14-December-09	13.80	Call	Currency Future	89	114	89	114	0.00
20/08/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2384	2228	2384	2228	0.00
20/08/2009	€ / R On 14-December-09	13.90	Call	Currency Future	81	105	81	105	0.00
20/08/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2476	2319	2476	2319	0.00
20/08/2009	€ / R On 14-December-09	14.00	Call	Currency Future	75	96	75	96	0.00
20/08/2009	€ / R On 14-December-09	14.00	Put	Currency Future	2570	2410	2570	2410	0.00
20/08/2009	€ / R On 14-December-09	13.05	Call	Currency Future	152	184	152	184	0.00
20/08/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1697	1549	1697	1549	0.00
20/08/2009	€ / R On 14-December-09	13.15	Call	Currency Future	142	173	142	173	0.00
20/08/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1787	1637	1787	1637	0.00
20/08/2009	€ / R On 14-December-09	13.65	Call	Currency Future	101	128	101	128	0.00
20/08/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2246	2092	2246	2092	0.00
20/08/2009	€ / R On 14-September-09	13.05	Call	Currency Future	13	17	13	17	0.00
20/08/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1745	1571	1745	1571	0.00
20/08/2009	€ / R On 14-December-09	13.15	Call	Currency Future	142	173	142	173	0.00
20/08/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1787	1637	1787	1637	0.00
20/08/2009	€ / R On 14-December-09	13.85	Call	Currency Future	85	109	85	109	0.00
20/08/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2430	2274	2430	2274	0.00
20/08/2009	€ / R On 14-December-09	13.10	Call	Currency Future	147	178	147	178	0.00
20/08/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1742	1593	1742	1593	0.00
20/08/2009	€ / R On 14-December-09	13.80	Call	Currency Future	89	114	89	114	0.00
20/08/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2384	2228	2384	2228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-September-09	13.65	Call	Currency Future	6	8	6	8	0.00
20/08/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2339	2161	2339	2161	0.00
20/08/2009	€ / R On 14-December-09	13.90	Call	Currency Future	81	105	81	105	0.00
20/08/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2476	2319	2476	2319	0.00
20/08/2009	€ / R On 14-December-09	14.10	Call	Currency Future	69	88	69	88	0.00
20/08/2009	€ / R On 14-December-09	14.10	Put	Currency Future	2663	2503	2663	2503	0.00
20/08/2009	€ / R On 14-December-09	14.05	Call	Currency Future	72	92	72	92	0.00
20/08/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2616	2456	2616	2456	0.00
20/08/2009	€ / R On 14-December-09	12.95	Call	Currency Future	162	197	162	197	0.00
20/08/2009	€ / R On 14-December-09	12.95	Put	Currency Future	1607	1461	1607	1461	0.00
20/08/2009	€ / R On 14-September-09	12.75	Call	Currency Future	18	26	18	26	0.00
20/08/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1450	1279	1450	1279	0.00
20/08/2009	€ / R On 14-December-09	12.90	Call	Currency Future	167	204	167	204	0.00
20/08/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1562	1418	1562	1418	0.00
20/08/2009	€ / R On 14-December-09	13.10	Call	Currency Future	147	178	147	178	0.00
20/08/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1742	1593	1742	1593	0.00
20/08/2009	€ / R On 14-December-09	13.60	Call	Currency Future	106	131	106	131	0.00
20/08/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2201	2046	2201	2046	0.00
20/08/2009	€ / R On 14-December-09	12.90	Call	Currency Future	167	204	167	204	0.00
20/08/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1562	1418	1562	1418	0.00
20/08/2009	€ / R On 14-September-09	12.60	Call	Currency Future	22	33	22	33	0.00
20/08/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1304	1136	1304	1136	0.00
20/08/2009	€ / R On 14-December-09	12.85	Call	Currency Future	173	211	173	211	0.00
20/08/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1518	1375	1518	1375	0.00
20/08/2009	€ / R On 14-December-09	13.05	Call	Currency Future	152	184	152	184	0.00
20/08/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1697	1549	1697	1549	0.00
20/08/2009	€ / R On 14-September-09	12.35	Call	Currency Future	32	48	32	48	0.00
20/08/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1064	901	1064	901	0.00
20/08/2009	€ / R On 14-September-09	12.55	Call	Currency Future	24	35	24	35	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1256	1088	1256	1088	0.00
20/08/2009	€ / R On 14-December-09	12.50	Call	Currency Future	221	270	221	270	0.00
20/08/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1216	1084	1216	1084	0.00
20/08/2009	€ / R On 14-December-09	12.60	Call	Currency Future	206	251	206	251	0.00
20/08/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1301	1165	1301	1165	0.00
20/08/2009	€ / R On 14-September-09	12.15	Call	Currency Future	43	68	43	68	0.00
20/08/2009	€ / R On 14-September-09	12.15	Put	Currency Future	876	721	876	721	0.00
20/08/2009	€ / R On 14-September-09	12.35	Call	Currency Future	32	48	32	48	0.00
20/08/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1064	901	1064	901	0.00
20/08/2009	€ / R On 14-September-09	12.85	Call	Currency Future	16	23	16	23	0.00
20/08/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1548	1376	1548	1376	0.00
20/08/2009	€ / R On 14-December-09	12.35	Call	Currency Future	247	301	247	301	0.00
20/08/2009	€ / R On 14-December-09	12.35	Put	Currency Future	1092	965	1092	965	0.00
20/08/2009	€ / R On 14-December-09	12.65	Call	Currency Future	199	242	199	242	0.00
20/08/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1344	1206	1344	1206	0.00
20/08/2009	€ / R On 14-September-09	12.10	Call	Currency Future	47	74	47	74	0.00
20/08/2009	€ / R On 14-September-09	12.10	Put	Currency Future	829	677	829	677	0.00
20/08/2009	€ / R On 14-September-09	12.20	Call	Currency Future	40	62	40	62	0.00
20/08/2009	€ / R On 14-September-09	12.20	Put	Currency Future	922	765	922	765	0.00
20/08/2009	€ / R On 14-December-09	12.30	Call	Currency Future	257	312	257	312	0.00
20/08/2009	€ / R On 14-December-09	12.30	Put	Currency Future	1051	927	1051	927	0.00
20/08/2009	€ / R On 14-December-09	12.40	Call	Currency Future	238	290	238	290	0.00
20/08/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1133	1004	1133	1004	0.00
20/08/2009	€ / R On 14-December-09	12.60	Call	Currency Future	206	251	206	251	0.00
20/08/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1301	1165	1301	1165	0.00
20/08/2009	€ / R On 14-September-09	12.15	Call	Currency Future	43	68	43	68	0.00
20/08/2009	€ / R On 14-September-09	12.15	Put	Currency Future	876	721	876	721	0.00
20/08/2009	€ / R On 14-September-09	12.65	Call	Currency Future	21	30	21	30	0.00
20/08/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1353	1183	1353	1183	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-December-09	10.65	Call	Currency Future	987	1142	987	1142	0.00
20/08/2009	€ / R On 14-December-09	10.65	Put	Currency Future	132	106	132	106	0.00
20/08/2009	€ / R On 14-December-09	11.15	Call	Currency Future	659	784	659	784	0.00
20/08/2009	€ / R On 14-December-09	11.15	Put	Currency Future	304	248	304	248	0.00
20/08/2009	€ / R On 14-December-09	14.65	Call	Currency Future	43	55	43	55	0.00
20/08/2009	€ / R On 14-December-09	14.65	Put	Currency Future	3188	3020	3188	3020	0.00
20/08/2009	€ / R On 14-December-09	10.45	Call	Currency Future	1147	1319	1147	1319	0.00
20/08/2009	€ / R On 14-December-09	10.45	Put	Currency Future	92	84	92	84	0.00
20/08/2009	€ / R On 14-December-09	10.95	Call	Currency Future	780	915	780	915	0.00
20/08/2009	€ / R On 14-December-09	10.95	Put	Currency Future	224	179	224	179	0.00
20/08/2009	€ / R On 14-December-09	14.75	Call	Currency Future	39	51	39	51	0.00
20/08/2009	€ / R On 14-December-09	14.75	Put	Currency Future	3284	3115	3284	3115	0.00
20/08/2009	€ / R On 14-September-09	6.40	Call	Currency Future	4918	5097	4918	5097	0.00
20/08/2009	€ / R On 14-September-09	6.40	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	7.90	Call	Currency Future	3418	3597	3418	3597	0.00
20/08/2009	€ / R On 14-September-09	7.90	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	9.40	Call	Currency Future	1922	2099	1922	2099	0.00
20/08/2009	€ / R On 14-September-09	9.40	Put	Currency Future	4	2	4	2	0.00
20/08/2009	€ / R On 14-September-09	10.90	Call	Currency Future	497	654	497	654	0.00
20/08/2009	€ / R On 14-September-09	10.90	Put	Currency Future	80	57	80	57	0.00
20/08/2009	€ / R On 14-September-09	15.40	Call	Currency Future	1	1	1	1	0.00
20/08/2009	€ / R On 14-September-09	15.40	Put	Currency Future	4083	3904	4083	3904	0.00
20/08/2009	€ / R On 14-September-09	16.90	Call	Currency Future	1	1	1	1	0.00
20/08/2009	€ / R On 14-September-09	16.90	Put	Currency Future	5583	5404	5583	5404	0.00
20/08/2009	€ / R On 14-September-09	18.40	Call	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	18.40	Put	Currency Future	7082	6903	7082	6903	0.00
20/08/2009	€ / R On 14-December-09	9.55	Call	Currency Future	1988	2166	1988	2166	0.00
20/08/2009	€ / R On 14-December-09	9.55	Put	Currency Future	33	30	33	30	0.00
20/08/2009	€ / R On 14-December-09	11.05	Call	Currency Future	718	848	718	848	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-December-09	11.05	Put	Currency Future	262	212	262	212	0.00
20/08/2009	€ / R On 14-December-09	15.55	Call	Currency Future	20	26	20	26	0.00
20/08/2009	€ / R On 14-December-09	15.55	Put	Currency Future	4065	3890	4065	3890	0.00
20/08/2009	€ / R On 14-December-09	17.05	Call	Currency Future	11	13	11	13	0.00
20/08/2009	€ / R On 14-December-09	17.05	Put	Currency Future	5556	5377	5556	5377	0.00
20/08/2009	€ / R On 14-December-09	18.55	Call	Currency Future	6	7	6	7	0.00
20/08/2009	€ / R On 14-December-09	18.55	Put	Currency Future	7051	6872	7051	6872	0.00
20/08/2009	€ / R On 14-September-09	6.10	Call	Currency Future	5218	5397	5218	5397	0.00
20/08/2009	€ / R On 14-September-09	6.10	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	7.60	Call	Currency Future	3718	3897	3718	3897	0.00
20/08/2009	€ / R On 14-September-09	7.60	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	9.10	Call	Currency Future	2219	2398	2219	2398	0.00
20/08/2009	€ / R On 14-September-09	9.10	Put	Currency Future	2	1	2	1	0.00
20/08/2009	€ / R On 14-September-09	10.60	Call	Currency Future	758	923	758	923	0.00
20/08/2009	€ / R On 14-September-09	10.60	Put	Currency Future	40	26	40	26	0.00
20/08/2009	€ / R On 14-September-09	15.10	Call	Currency Future	1	2	1	2	0.00
20/08/2009	€ / R On 14-September-09	15.10	Put	Currency Future	3784	3605	3784	3605	0.00
20/08/2009	€ / R On 14-September-09	16.60	Call	Currency Future	1	1	1	1	0.00
20/08/2009	€ / R On 14-September-09	16.60	Put	Currency Future	5283	5104	5283	5104	0.00
20/08/2009	€ / R On 14-September-09	18.10	Call	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	18.10	Put	Currency Future	6782	6604	6782	6604	0.00
20/08/2009	€ / R On 14-December-09	9.25	Call	Currency Future	2280	2459	2280	2459	0.00
20/08/2009	€ / R On 14-December-09	9.25	Put	Currency Future	25	23	25	23	0.00
20/08/2009	€ / R On 14-December-09	10.75	Call	Currency Future	914	1060	914	1060	0.00
20/08/2009	€ / R On 14-December-09	10.75	Put	Currency Future	159	124	159	124	0.00
20/08/2009	€ / R On 14-December-09	15.25	Call	Currency Future	26	33	26	33	0.00
20/08/2009	€ / R On 14-December-09	15.25	Put	Currency Future	3771	3598	3771	3598	0.00
20/08/2009	€ / R On 14-December-09	16.75	Call	Currency Future	12	14	12	14	0.00
20/08/2009	€ / R On 14-December-09	16.75	Put	Currency Future	5257	5079	5257	5079	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-December-09	18.25	Call	Currency Future	7	8	7	8	0.00
20/08/2009	€ / R On 14-December-09	18.25	Put	Currency Future	6752	6572	6752	6572	0.00
20/08/2009	€ / R On 14-December-09	12.20	Call	Currency Future	277	337	277	337	0.00
20/08/2009	€ / R On 14-December-09	12.20	Put	Currency Future	972	851	972	851	0.00
20/08/2009	€ / R On 14-September-09	5.95	Call	Currency Future	5368	5547	5368	5547	0.00
20/08/2009	€ / R On 14-September-09	5.95	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	7.45	Call	Currency Future	3868	4047	3868	4047	0.00
20/08/2009	€ / R On 14-September-09	7.45	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	8.95	Call	Currency Future	2369	2547	2369	2547	0.00
20/08/2009	€ / R On 14-September-09	8.95	Put	Currency Future	1	1	1	1	0.00
20/08/2009	€ / R On 14-September-09	10.45	Call	Currency Future	896	1065	896	1065	0.00
20/08/2009	€ / R On 14-September-09	10.45	Put	Currency Future	28	18	28	18	0.00
20/08/2009	€ / R On 14-September-09	14.95	Call	Currency Future	2	2	2	2	0.00
20/08/2009	€ / R On 14-September-09	14.95	Put	Currency Future	3634	3455	3634	3455	0.00
20/08/2009	€ / R On 14-September-09	16.45	Call	Currency Future	1	1	1	1	0.00
20/08/2009	€ / R On 14-September-09	16.45	Put	Currency Future	5133	4954	5133	4954	0.00
20/08/2009	€ / R On 14-September-09	17.95	Call	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	17.95	Put	Currency Future	6632	6454	6632	6454	0.00
20/08/2009	€ / R On 14-December-09	9.10	Call	Currency Future	2426	2606	2426	2606	0.00
20/08/2009	€ / R On 14-December-09	9.10	Put	Currency Future	21	20	21	20	0.00
20/08/2009	€ / R On 14-December-09	10.60	Call	Currency Future	1025	1186	1025	1186	0.00
20/08/2009	€ / R On 14-December-09	10.60	Put	Currency Future	120	100	120	100	0.00
20/08/2009	€ / R On 14-December-09	15.10	Call	Currency Future	29	38	29	38	0.00
20/08/2009	€ / R On 14-December-09	15.10	Put	Currency Future	3624	3452	3624	3452	0.00
20/08/2009	€ / R On 14-December-09	16.60	Call	Currency Future	13	15	13	15	0.00
20/08/2009	€ / R On 14-December-09	16.60	Put	Currency Future	5108	4929	5108	4929	0.00
20/08/2009	€ / R On 14-December-09	18.10	Call	Currency Future	7	9	7	9	0.00
20/08/2009	€ / R On 14-December-09	18.10	Put	Currency Future	6602	6423	6602	6423	0.00
20/08/2009	€ / R On 14-December-09	7.80	Call	Currency Future	3710	3891	3710	3891	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-December-09	7.80	Put	Currency Future	5	5	5	5	0.00
20/08/2009	€ / R On 14-December-09	8.80	Call	Currency Future	2721	2901	2721	2901	0.00
20/08/2009	€ / R On 14-December-09	8.80	Put	Currency Future	16	15	16	15	0.00
20/08/2009	€ / R On 14-December-09	9.80	Call	Currency Future	1749	1924	1749	1924	0.00
20/08/2009	€ / R On 14-December-09	9.80	Put	Currency Future	44	39	44	39	0.00
20/08/2009	€ / R On 14-December-09	10.80	Call	Currency Future	879	1022	879	1022	0.00
20/08/2009	€ / R On 14-December-09	10.80	Put	Currency Future	174	137	174	137	0.00
20/08/2009	€ / R On 14-December-09	14.80	Call	Currency Future	38	49	38	49	0.00
20/08/2009	€ / R On 14-December-09	14.80	Put	Currency Future	3333	3163	3333	3163	0.00
20/08/2009	€ / R On 14-December-09	15.80	Call	Currency Future	18	22	18	22	0.00
20/08/2009	€ / R On 14-December-09	15.80	Put	Currency Future	4313	4136	4313	4136	0.00
20/08/2009	€ / R On 14-December-09	7.70	Call	Currency Future	3810	3990	3810	3990	0.00
20/08/2009	€ / R On 14-December-09	7.70	Put	Currency Future	5	4	5	4	0.00
20/08/2009	€ / R On 14-December-09	8.70	Call	Currency Future	2820	3000	2820	3000	0.00
20/08/2009	€ / R On 14-December-09	8.70	Put	Currency Future	14	14	14	14	0.00
20/08/2009	€ / R On 14-December-09	9.70	Call	Currency Future	1844	2020	1844	2020	0.00
20/08/2009	€ / R On 14-December-09	9.70	Put	Currency Future	39	34	39	34	0.00
20/08/2009	€ / R On 14-December-09	10.70	Call	Currency Future	950	1098	950	1098	0.00
20/08/2009	€ / R On 14-December-09	10.70	Put	Currency Future	145	113	145	113	0.00
20/08/2009	€ / R On 14-December-09	14.70	Call	Currency Future	41	53	41	53	0.00
20/08/2009	€ / R On 14-December-09	14.70	Put	Currency Future	3236	3067	3236	3067	0.00
20/08/2009	€ / R On 14-December-09	15.70	Call	Currency Future	19	23	19	23	0.00
20/08/2009	€ / R On 14-December-09	15.70	Put	Currency Future	4214	4037	4214	4037	0.00
20/08/2009	€ / R On 14-December-09	7.65	Call	Currency Future	3860	4040	3860	4040	0.00
20/08/2009	€ / R On 14-December-09	7.65	Put	Currency Future	4	4	4	4	0.00
20/08/2009	€ / R On 14-December-09	8.65	Call	Currency Future	2869	3049	2869	3049	0.00
20/08/2009	€ / R On 14-December-09	8.65	Put	Currency Future	14	13	14	13	0.00
20/08/2009	€ / R On 14-December-09	9.65	Call	Currency Future	1892	2068	1892	2068	0.00
20/08/2009	€ / R On 14-December-09	9.65	Put	Currency Future	37	33	37	33	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-December-09	15.65	Call	Currency Future	19	24	19	24	0.00
20/08/2009	€ / R On 14-December-09	15.65	Put	Currency Future	4164	3988	4164	3988	0.00
20/08/2009	€ / R On 14-September-09	11.90	Call	Currency Future	67	106	67	106	0.00
20/08/2009	€ / R On 14-September-09	11.90	Put	Currency Future	649	509	649	509	0.00
20/08/2009	€ / R On 14-December-09	7.90	Call	Currency Future	3611	3791	3611	3791	0.00
20/08/2009	€ / R On 14-December-09	7.90	Put	Currency Future	6	6	6	6	0.00
20/08/2009	€ / R On 14-December-09	8.90	Call	Currency Future	2623	2803	2623	2803	0.00
20/08/2009	€ / R On 14-December-09	8.90	Put	Currency Future	18	17	18	17	0.00
20/08/2009	€ / R On 14-December-09	9.90	Call	Currency Future	1654	1829	1654	1829	0.00
20/08/2009	€ / R On 14-December-09	9.90	Put	Currency Future	49	43	49	43	0.00
20/08/2009	€ / R On 14-December-09	10.90	Call	Currency Future	812	950	812	950	0.00
20/08/2009	€ / R On 14-December-09	10.90	Put	Currency Future	207	164	207	164	0.00
20/08/2009	€ / R On 14-December-09	14.90	Call	Currency Future	35	45	35	45	0.00
20/08/2009	€ / R On 14-December-09	14.90	Put	Currency Future	3429	3259	3429	3259	0.00
20/08/2009	€ / R On 14-December-09	15.90	Call	Currency Future	17	21	17	21	0.00
20/08/2009	€ / R On 14-December-09	15.90	Put	Currency Future	4412	4235	4412	4235	0.00
20/08/2009	€ / R On 14-December-09	8.00	Call	Currency Future	3512	3692	3512	3692	0.00
20/08/2009	€ / R On 14-December-09	8.00	Put	Currency Future	7	6	7	6	0.00
20/08/2009	€ / R On 14-December-09	9.00	Call	Currency Future	2524	2704	2524	2704	0.00
20/08/2009	€ / R On 14-December-09	9.00	Put	Currency Future	19	18	19	18	0.00
20/08/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1560	1735	1560	1735	0.00
20/08/2009	€ / R On 14-December-09	10.00	Put	Currency Future	55	49	55	49	0.00
20/08/2009	€ / R On 14-December-09	11.00	Call	Currency Future	748	881	748	881	0.00
20/08/2009	€ / R On 14-December-09	11.00	Put	Currency Future	243	195	243	195	0.00
20/08/2009	€ / R On 14-December-09	15.00	Call	Currency Future	32	41	32	41	0.00
20/08/2009	€ / R On 14-December-09	15.00	Put	Currency Future	3527	3355	3527	3355	0.00
20/08/2009	€ / R On 14-December-09	16.00	Call	Currency Future	16	20	16	20	0.00
20/08/2009	€ / R On 14-December-09	16.00	Put	Currency Future	4511	4334	4511	4334	0.00
20/08/2009	€ / R On 14-December-09	8.10	Call	Currency Future	3413	3593	3413	3593	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-December-09	8.10	Put	Currency Future	8	7	8	7	0.00
20/08/2009	€ / R On 14-December-09	10.10	Call	Currency Future	1467	1641	1467	1641	0.00
20/08/2009	€ / R On 14-December-09	10.10	Put	Currency Future	61	55	61	55	0.00
20/08/2009	€ / R On 14-December-09	11.10	Call	Currency Future	688	815	688	815	0.00
20/08/2009	€ / R On 14-December-09	11.10	Put	Currency Future	283	230	283	230	0.00
20/08/2009	€ / R On 14-December-09	16.10	Call	Currency Future	16	19	16	19	0.00
20/08/2009	€ / R On 14-December-09	16.10	Put	Currency Future	4611	4433	4611	4433	0.00
20/08/2009	€ / R On 15-March-10	8.25	Call	Currency Future	3456	3639	3456	3639	0.00
20/08/2009	€ / R On 15-March-10	8.25	Put	Currency Future	21	20	21	20	0.00
20/08/2009	€ / R On 15-March-10	9.25	Call	Currency Future	2475	2657	2475	2657	0.00
20/08/2009	€ / R On 15-March-10	9.25	Put	Currency Future	40	37	40	37	0.00
20/08/2009	€ / R On 15-March-10	10.25	Call	Currency Future	1557	1719	1557	1719	0.00
20/08/2009	€ / R On 15-March-10	10.25	Put	Currency Future	122	99	122	99	0.00
20/08/2009	€ / R On 15-March-10	11.25	Call	Currency Future	869	989	869	989	0.00
20/08/2009	€ / R On 15-March-10	11.25	Put	Currency Future	434	369	434	369	0.00
20/08/2009	€ / R On 15-March-10	13.25	Call	Currency Future	295	339	295	339	0.00
20/08/2009	€ / R On 15-March-10	13.25	Put	Currency Future	1860	1719	1860	1719	0.00
20/08/2009	€ / R On 15-March-10	14.25	Call	Currency Future	189	218	189	218	0.00
20/08/2009	€ / R On 15-March-10	14.25	Put	Currency Future	2754	2598	2754	2598	0.00
20/08/2009	€ / R On 15-March-10	15.25	Call	Currency Future	127	146	127	146	0.00
20/08/2009	€ / R On 15-March-10	15.25	Put	Currency Future	3692	3526	3692	3526	0.00
20/08/2009	€ / R On 15-March-10	16.25	Call	Currency Future	85	100	85	100	0.00
20/08/2009	€ / R On 15-March-10	16.25	Put	Currency Future	4650	4480	4650	4480	0.00
20/08/2009	€ / R On 14-December-09	8.05	Call	Currency Future	3462	3642	3462	3642	0.00
20/08/2009	€ / R On 14-December-09	8.05	Put	Currency Future	7	7	7	7	0.00
20/08/2009	€ / R On 14-December-09	9.05	Call	Currency Future	2475	2655	2475	2655	0.00
20/08/2009	€ / R On 14-December-09	9.05	Put	Currency Future	20	19	20	19	0.00
20/08/2009	€ / R On 14-December-09	10.05	Call	Currency Future	1513	1688	1513	1688	0.00
20/08/2009	€ / R On 14-December-09	10.05	Put	Currency Future	58	52	58	52	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-December-09	15.05	Call	Currency Future	30	39	30	39	0.00
20/08/2009	€ / R On 14-December-09	15.05	Put	Currency Future	3575	3404	3575	3404	0.00
20/08/2009	€ / R On 14-December-09	16.05	Call	Currency Future	16	19	16	19	0.00
20/08/2009	€ / R On 14-December-09	16.05	Put	Currency Future	4561	4384	4561	4384	0.00
20/08/2009	€ / R On 15-March-10	8.20	Call	Currency Future	3505	3689	3505	3689	0.00
20/08/2009	€ / R On 15-March-10	8.20	Put	Currency Future	20	19	20	19	0.00
20/08/2009	€ / R On 15-March-10	9.20	Call	Currency Future	2524	2706	2524	2706	0.00
20/08/2009	€ / R On 15-March-10	9.20	Put	Currency Future	39	36	39	36	0.00
20/08/2009	€ / R On 15-March-10	10.20	Call	Currency Future	1599	1762	1599	1762	0.00
20/08/2009	€ / R On 15-March-10	10.20	Put	Currency Future	114	92	114	92	0.00
20/08/2009	€ / R On 15-March-10	11.20	Call	Currency Future	895	1018	895	1018	0.00
20/08/2009	€ / R On 15-March-10	11.20	Put	Currency Future	410	348	410	348	0.00
20/08/2009	€ / R On 15-March-10	13.20	Call	Currency Future	302	347	302	347	0.00
20/08/2009	€ / R On 15-March-10	13.20	Put	Currency Future	1817	1677	1817	1677	0.00
20/08/2009	€ / R On 15-March-10	14.20	Call	Currency Future	193	223	193	223	0.00
20/08/2009	€ / R On 15-March-10	14.20	Put	Currency Future	2708	2553	2708	2553	0.00
20/08/2009	€ / R On 15-March-10	15.20	Call	Currency Future	129	149	129	149	0.00
20/08/2009	€ / R On 15-March-10	15.20	Put	Currency Future	3644	3479	3644	3479	0.00
20/08/2009	€ / R On 15-March-10	16.20	Call	Currency Future	87	102	87	102	0.00
20/08/2009	€ / R On 15-March-10	16.20	Put	Currency Future	4602	4432	4602	4432	0.00
20/08/2009	€ / R On 15-March-10	8.10	Call	Currency Future	3603	3787	3603	3787	0.00
20/08/2009	€ / R On 15-March-10	8.10	Put	Currency Future	18	18	18	18	0.00
20/08/2009	€ / R On 15-March-10	9.10	Call	Currency Future	2621	2804	2621	2804	0.00
20/08/2009	€ / R On 15-March-10	9.10	Put	Currency Future	36	34	36	34	0.00
20/08/2009	€ / R On 15-March-10	10.10	Call	Currency Future	1684	1849	1684	1849	0.00
20/08/2009	€ / R On 15-March-10	10.10	Put	Currency Future	99	79	99	79	0.00
20/08/2009	€ / R On 15-March-10	11.10	Call	Currency Future	951	1078	951	1078	0.00
20/08/2009	€ / R On 15-March-10	11.10	Put	Currency Future	366	308	366	308	0.00
20/08/2009	€ / R On 15-March-10	13.10	Call	Currency Future	317	363	317	363	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 15-March-10	13.10	Put	Currency Future	1732	1594	1732	1594	0.00
20/08/2009	€ / R On 15-March-10	14.10	Call	Currency Future	202	233	202	233	0.00
20/08/2009	€ / R On 15-March-10	14.10	Put	Currency Future	2617	2463	2617	2463	0.00
20/08/2009	€ / R On 15-March-10	15.10	Call	Currency Future	134	154	134	154	0.00
20/08/2009	€ / R On 15-March-10	15.10	Put	Currency Future	3549	3385	3549	3385	0.00
20/08/2009	€ / R On 15-March-10	16.10	Call	Currency Future	91	106	91	106	0.00
20/08/2009	€ / R On 15-March-10	16.10	Put	Currency Future	4506	4337	4506	4337	0.00
20/08/2009	€ / R On 14-December-09	7.85	Call	Currency Future	3661	3841	3661	3841	0.00
20/08/2009	€ / R On 14-December-09	7.85	Put	Currency Future	6	5	6	5	0.00
20/08/2009	€ / R On 14-December-09	8.85	Call	Currency Future	2672	2852	2672	2852	0.00
20/08/2009	€ / R On 14-December-09	8.85	Put	Currency Future	17	16	17	16	0.00
20/08/2009	€ / R On 14-December-09	9.85	Call	Currency Future	1702	1877	1702	1877	0.00
20/08/2009	€ / R On 14-December-09	9.85	Put	Currency Future	46	41	46	41	0.00
20/08/2009	€ / R On 14-December-09	10.85	Call	Currency Future	845	986	845	986	0.00
20/08/2009	€ / R On 14-December-09	10.85	Put	Currency Future	190	150	190	150	0.00
20/08/2009	€ / R On 14-December-09	15.85	Call	Currency Future	18	21	18	21	0.00
20/08/2009	€ / R On 14-December-09	15.85	Put	Currency Future	4362	4186	4362	4186	0.00
20/08/2009	€ / R On 15-March-10	8.05	Call	Currency Future	3653	3837	3653	3837	0.00
20/08/2009	€ / R On 15-March-10	8.05	Put	Currency Future	18	17	18	17	0.00
20/08/2009	€ / R On 15-March-10	9.05	Call	Currency Future	2670	2853	2670	2853	0.00
20/08/2009	€ / R On 15-March-10	9.05	Put	Currency Future	35	33	35	33	0.00
20/08/2009	€ / R On 15-March-10	10.05	Call	Currency Future	1728	1893	1728	1893	0.00
20/08/2009	€ / R On 15-March-10	10.05	Put	Currency Future	93	73	93	73	0.00
20/08/2009	€ / R On 15-March-10	11.05	Call	Currency Future	980	1109	980	1109	0.00
20/08/2009	€ / R On 15-March-10	11.05	Put	Currency Future	345	290	345	290	0.00
20/08/2009	€ / R On 15-March-10	13.05	Call	Currency Future	324	372	324	372	0.00
20/08/2009	€ / R On 15-March-10	13.05	Put	Currency Future	1689	1552	1689	1552	0.00
20/08/2009	€ / R On 15-March-10	14.05	Call	Currency Future	206	238	206	238	0.00
20/08/2009	€ / R On 15-March-10	14.05	Put	Currency Future	2571	2419	2571	2419	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 15-March-10	15.05	Call	Currency Future	137	157	137	157	0.00
20/08/2009	€ / R On 15-March-10	15.05	Put	Currency Future	3502	3338	3502	3338	0.00
20/08/2009	€ / R On 15-March-10	16.05	Call	Currency Future	93	109	93	109	0.00
20/08/2009	€ / R On 15-March-10	16.05	Put	Currency Future	4458	4289	4458	4289	0.00
20/08/2009	€ / R On 15-March-10	8.15	Call	Currency Future	3554	3738	3554	3738	0.00
20/08/2009	€ / R On 15-March-10	8.15	Put	Currency Future	19	18	19	18	0.00
20/08/2009	€ / R On 15-March-10	9.15	Call	Currency Future	2572	2755	2572	2755	0.00
20/08/2009	€ / R On 15-March-10	9.15	Put	Currency Future	37	35	37	35	0.00
20/08/2009	€ / R On 15-March-10	10.15	Call	Currency Future	1642	1805	1642	1805	0.00
20/08/2009	€ / R On 15-March-10	10.15	Put	Currency Future	107	86	107	86	0.00
20/08/2009	€ / R On 15-March-10	11.15	Call	Currency Future	923	1048	923	1048	0.00
20/08/2009	€ / R On 15-March-10	11.15	Put	Currency Future	388	328	388	328	0.00
20/08/2009	€ / R On 15-March-10	13.15	Call	Currency Future	309	355	309	355	0.00
20/08/2009	€ / R On 15-March-10	13.15	Put	Currency Future	1774	1635	1774	1635	0.00
20/08/2009	€ / R On 15-March-10	14.15	Call	Currency Future	197	228	197	228	0.00
20/08/2009	€ / R On 15-March-10	14.15	Put	Currency Future	2662	2508	2662	2508	0.00
20/08/2009	€ / R On 15-March-10	15.15	Call	Currency Future	132	151	132	151	0.00
20/08/2009	€ / R On 15-March-10	15.15	Put	Currency Future	3597	3432	3597	3432	0.00
20/08/2009	€ / R On 15-March-10	16.15	Call	Currency Future	89	104	89	104	0.00
20/08/2009	€ / R On 15-March-10	16.15	Put	Currency Future	4554	4385	4554	4385	0.00
20/08/2009	€ / R On 14-September-09	11.85	Call	Currency Future	73	116	73	116	0.00
20/08/2009	€ / R On 14-September-09	11.85	Put	Currency Future	605	469	605	469	0.00
20/08/2009	€ / R On 15-March-10	7.90	Call	Currency Future	3801	3985	3801	3985	0.00
20/08/2009	€ / R On 15-March-10	7.90	Put	Currency Future	16	15	16	15	0.00
20/08/2009	€ / R On 15-March-10	8.90	Call	Currency Future	2817	3000	2817	3000	0.00
20/08/2009	€ / R On 15-March-10	8.90	Put	Currency Future	32	31	32	31	0.00
20/08/2009	€ / R On 15-March-10	9.90	Call	Currency Future	1860	2027	1860	2027	0.00
20/08/2009	€ / R On 15-March-10	9.90	Put	Currency Future	75	57	75	57	0.00
20/08/2009	€ / R On 15-March-10	10.90	Call	Currency Future	1071	1207	1071	1207	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 15-March-10	10.90	Put	Currency Future	286	237	286	237	0.00
20/08/2009	€ / R On 15-March-10	12.90	Call	Currency Future	348	400	348	400	0.00
20/08/2009	€ / R On 15-March-10	12.90	Put	Currency Future	1563	1430	1563	1430	0.00
20/08/2009	€ / R On 15-March-10	13.90	Call	Currency Future	221	255	221	255	0.00
20/08/2009	€ / R On 15-March-10	13.90	Put	Currency Future	2436	2285	2436	2285	0.00
20/08/2009	€ / R On 15-March-10	14.90	Call	Currency Future	145	167	145	167	0.00
20/08/2009	€ / R On 15-March-10	14.90	Put	Currency Future	3360	3197	3360	3197	0.00
20/08/2009	€ / R On 15-March-10	15.90	Call	Currency Future	99	116	99	116	0.00
20/08/2009	€ / R On 15-March-10	15.90	Put	Currency Future	4314	4146	4314	4146	0.00
20/08/2009	€ / R On 15-March-10	7.80	Call	Currency Future	3900	4083	3900	4083	0.00
20/08/2009	€ / R On 15-March-10	7.80	Put	Currency Future	15	14	15	14	0.00
20/08/2009	€ / R On 15-March-10	8.80	Call	Currency Future	2915	3098	2915	3098	0.00
20/08/2009	€ / R On 15-March-10	8.80	Put	Currency Future	30	29	30	29	0.00
20/08/2009	€ / R On 15-March-10	9.80	Call	Currency Future	1949	2121	1949	2121	0.00
20/08/2009	€ / R On 15-March-10	9.80	Put	Currency Future	64	51	64	51	0.00
20/08/2009	€ / R On 15-March-10	10.80	Call	Currency Future	1135	1278	1135	1278	0.00
20/08/2009	€ / R On 15-March-10	10.80	Put	Currency Future	250	208	250	208	0.00
20/08/2009	€ / R On 15-March-10	12.80	Call	Currency Future	366	420	366	420	0.00
20/08/2009	€ / R On 15-March-10	12.80	Put	Currency Future	1481	1350	1481	1350	0.00
20/08/2009	€ / R On 15-March-10	13.80	Call	Currency Future	231	266	231	266	0.00
20/08/2009	€ / R On 15-March-10	13.80	Put	Currency Future	2346	2197	2346	2197	0.00
20/08/2009	€ / R On 15-March-10	14.80	Call	Currency Future	151	173	151	173	0.00
20/08/2009	€ / R On 15-March-10	14.80	Put	Currency Future	3266	3104	3266	3104	0.00
20/08/2009	€ / R On 15-March-10	15.80	Call	Currency Future	103	120	103	120	0.00
20/08/2009	€ / R On 15-March-10	15.80	Put	Currency Future	4218	4051	4218	4051	0.00
20/08/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3850	4034	3850	4034	0.00
20/08/2009	€ / R On 15-March-10	7.85	Put	Currency Future	15	15	15	15	0.00
20/08/2009	€ / R On 15-March-10	8.85	Call	Currency Future	2866	3049	2866	3049	0.00
20/08/2009	€ / R On 15-March-10	8.85	Put	Currency Future	31	30	31	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
20/08/2009	€ / R On 15-March-10	9.85	Call	Currency Future	1904	2072	1904	2072	0.00
20/08/2009	€ / R On 15-March-10	9.85	Put	Currency Future	69	53	69	53	0.00
20/08/2009	€ / R On 15-March-10	10.85	Call	Currency Future	1103	1240	1103	1240	0.00
20/08/2009	€ / R On 15-March-10	10.85	Put	Currency Future	268	221	268	221	0.00
20/08/2009	€ / R On 15-March-10	12.85	Call	Currency Future	357	410	357	410	0.00
20/08/2009	€ / R On 15-March-10	12.85	Put	Currency Future	1522	1390	1522	1390	0.00
20/08/2009	€ / R On 15-March-10	13.85	Call	Currency Future	226	261	226	261	0.00
20/08/2009	€ / R On 15-March-10	13.85	Put	Currency Future	2391	2241	2391	2241	0.00
20/08/2009	€ / R On 15-March-10	14.85	Call	Currency Future	148	170	148	170	0.00
20/08/2009	€ / R On 15-March-10	14.85	Put	Currency Future	3313	3150	3313	3150	0.00
20/08/2009	€ / R On 15-March-10	15.85	Call	Currency Future	101	118	101	118	0.00
20/08/2009	€ / R On 15-March-10	15.85	Put	Currency Future	4266	4099	4266	4099	0.00
20/08/2009	€ / R On 15-March-10	8.00	Call	Currency Future	3702	3886	3702	3886	0.00
20/08/2009	€ / R On 15-March-10	8.00	Put	Currency Future	17	17	17	17	0.00
20/08/2009	€ / R On 15-March-10	9.00	Call	Currency Future	2719	2902	2719	2902	0.00
20/08/2009	€ / R On 15-March-10	9.00	Put	Currency Future	34	32	34	32	0.00
20/08/2009	€ / R On 15-March-10	10.00	Call	Currency Future	1771	1937	1771	1937	0.00
20/08/2009	€ / R On 15-March-10	10.00	Put	Currency Future	86	68	86	68	0.00
20/08/2009	€ / R On 15-March-10	13.00	Call	Currency Future	332	381	332	381	0.00
20/08/2009	€ / R On 15-March-10	13.00	Put	Currency Future	1647	1511	1647	1511	0.00
20/08/2009	€ / R On 15-March-10	14.00	Call	Currency Future	211	244	211	244	0.00
20/08/2009	€ / R On 15-March-10	14.00	Put	Currency Future	2526	2374	2526	2374	0.00
20/08/2009	€ / R On 15-March-10	15.00	Call	Currency Future	139	160	139	160	0.00
20/08/2009	€ / R On 15-March-10	15.00	Put	Currency Future	3454	3291	3454	3291	0.00
20/08/2009	€ / R On 15-March-10	16.00	Call	Currency Future	95	111	95	111	0.00
20/08/2009	€ / R On 15-March-10	16.00	Put	Currency Future	4410	4241	4410	4241	0.00
20/08/2009	€ / R On 14-December-09	7.75	Call	Currency Future	3760	3940	3760	3940	0.00
20/08/2009	€ / R On 14-December-09	7.75	Put	Currency Future	5	5	5	5	0.00
20/08/2009	€ / R On 14-December-09	8.75	Call	Currency Future	2770	2950	2770	2950	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-December-09	8.75	Put	Currency Future	15	15	15	15	0.00
20/08/2009	€ / R On 14-December-09	9.75	Call	Currency Future	1797	1972	1797	1972	0.00
20/08/2009	€ / R On 14-December-09	9.75	Put	Currency Future	42	36	42	36	0.00
20/08/2009	€ / R On 14-December-09	15.75	Call	Currency Future	18	22	18	22	0.00
20/08/2009	€ / R On 14-December-09	15.75	Put	Currency Future	4263	4087	4263	4087	0.00
20/08/2009	€ / R On 15-March-10	7.95	Call	Currency Future	3751	3936	3751	3936	0.00
20/08/2009	€ / R On 15-March-10	7.95	Put	Currency Future	16	16	16	16	0.00
20/08/2009	€ / R On 15-March-10	8.95	Call	Currency Future	2768	2951	2768	2951	0.00
20/08/2009	€ / R On 15-March-10	8.95	Put	Currency Future	33	32	33	32	0.00
20/08/2009	€ / R On 15-March-10	9.95	Call	Currency Future	1815	1982	1815	1982	0.00
20/08/2009	€ / R On 15-March-10	9.95	Put	Currency Future	80	62	80	62	0.00
20/08/2009	€ / R On 15-March-10	10.95	Call	Currency Future	1040	1173	1040	1173	0.00
20/08/2009	€ / R On 15-March-10	10.95	Put	Currency Future	305	254	305	254	0.00
20/08/2009	€ / R On 15-March-10	12.95	Call	Currency Future	340	390	340	390	0.00
20/08/2009	€ / R On 15-March-10	12.95	Put	Currency Future	1605	1471	1605	1471	0.00
20/08/2009	€ / R On 15-March-10	13.95	Call	Currency Future	216	249	216	249	0.00
20/08/2009	€ / R On 15-March-10	13.95	Put	Currency Future	2481	2330	2481	2330	0.00
20/08/2009	€ / R On 15-March-10	14.95	Call	Currency Future	142	163	142	163	0.00
20/08/2009	€ / R On 15-March-10	14.95	Put	Currency Future	3407	3244	3407	3244	0.00
20/08/2009	€ / R On 15-March-10	15.95	Call	Currency Future	97	113	97	113	0.00
20/08/2009	€ / R On 15-March-10	15.95	Put	Currency Future	4362	4194	4362	4194	0.00
20/08/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3909	4089	3909	4089	0.00
20/08/2009	€ / R On 14-December-09	7.60	Put	Currency Future	4	3	4	3	0.00
20/08/2009	€ / R On 14-December-09	8.60	Call	Currency Future	2918	3098	2918	3098	0.00
20/08/2009	€ / R On 14-December-09	8.60	Put	Currency Future	13	13	13	13	0.00
20/08/2009	€ / R On 14-December-09	9.60	Call	Currency Future	1940	2117	1940	2117	0.00
20/08/2009	€ / R On 14-December-09	9.60	Put	Currency Future	35	31	35	31	0.00
20/08/2009	€ / R On 14-December-09	15.60	Call	Currency Future	20	25	20	25	0.00
20/08/2009	€ / R On 14-December-09	15.60	Put	Currency Future	4115	3939	4115	3939	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3909	4089	3909	4089	0.00
20/08/2009	€ / R On 14-December-09	7.60	Put	Currency Future	4	3	4	3	0.00
20/08/2009	€ / R On 15-March-10	7.75	Call	Currency Future	3949	4132	3949	4132	0.00
20/08/2009	€ / R On 15-March-10	7.75	Put	Currency Future	14	12	14	12	0.00
20/08/2009	€ / R On 15-March-10	8.75	Call	Currency Future	2964	3147	2964	3147	0.00
20/08/2009	€ / R On 15-March-10	8.75	Put	Currency Future	29	28	29	28	0.00
20/08/2009	€ / R On 15-March-10	9.75	Call	Currency Future	1994	2169	1994	2169	0.00
20/08/2009	€ / R On 15-March-10	9.75	Put	Currency Future	59	50	59	50	0.00
20/08/2009	€ / R On 15-March-10	10.75	Call	Currency Future	1169	1315	1169	1315	0.00
20/08/2009	€ / R On 15-March-10	10.75	Put	Currency Future	234	196	234	196	0.00
20/08/2009	€ / R On 15-March-10	12.75	Call	Currency Future	375	431	375	431	0.00
20/08/2009	€ / R On 15-March-10	12.75	Put	Currency Future	1440	1311	1440	1311	0.00
20/08/2009	€ / R On 15-March-10	13.75	Call	Currency Future	237	272	237	272	0.00
20/08/2009	€ / R On 15-March-10	13.75	Put	Currency Future	2302	2152	2302	2152	0.00
20/08/2009	€ / R On 15-March-10	14.75	Call	Currency Future	154	177	154	177	0.00
20/08/2009	€ / R On 15-March-10	14.75	Put	Currency Future	3219	3057	3219	3057	0.00
20/08/2009	€ / R On 15-March-10	15.75	Call	Currency Future	106	122	106	122	0.00
20/08/2009	€ / R On 15-March-10	15.75	Put	Currency Future	4171	4003	4171	4003	0.00
20/08/2009	€ / R On 14-September-09	10.95	Call	Currency Future	457	612	457	612	0.00
20/08/2009	€ / R On 14-September-09	10.95	Put	Currency Future	89	65	89	65	0.00
20/08/2009	€ / R On 14-December-09	7.50	Call	Currency Future	4009	4188	4009	4188	0.00
20/08/2009	€ / R On 14-December-09	7.50	Put	Currency Future	4	3	4	3	0.00
20/08/2009	€ / R On 14-December-09	8.50	Call	Currency Future	3017	3197	3017	3197	0.00
20/08/2009	€ / R On 14-December-09	8.50	Put	Currency Future	12	11	12	11	0.00
20/08/2009	€ / R On 14-December-09	9.50	Call	Currency Future	2037	2214	2037	2214	0.00
20/08/2009	€ / R On 14-December-09	9.50	Put	Currency Future	32	29	32	29	0.00
20/08/2009	€ / R On 14-December-09	10.50	Call	Currency Future	1102	1274	1102	1274	0.00
20/08/2009	€ / R On 14-December-09	10.50	Put	Currency Future	97	89	97	89	0.00
20/08/2009	€ / R On 14-December-09	14.50	Call	Currency Future	49	63	49	63	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-December-09	14.50	Put	Currency Future	3043	2877	3043	2877	0.00
20/08/2009	€ / R On 14-December-09	15.50	Call	Currency Future	21	27	21	27	0.00
20/08/2009	€ / R On 14-December-09	15.50	Put	Currency Future	4016	3841	4016	3841	0.00
20/08/2009	€ / R On 15-March-10	7.70	Call	Currency Future	3998	4181	3998	4181	0.00
20/08/2009	€ / R On 15-March-10	7.70	Put	Currency Future	13	11	13	11	0.00
20/08/2009	€ / R On 15-March-10	8.70	Call	Currency Future	3014	3197	3014	3197	0.00
20/08/2009	€ / R On 15-March-10	8.70	Put	Currency Future	29	27	29	27	0.00
20/08/2009	€ / R On 15-March-10	9.70	Call	Currency Future	2040	2218	2040	2218	0.00
20/08/2009	€ / R On 15-March-10	9.70	Put	Currency Future	55	48	55	48	0.00
20/08/2009	€ / R On 15-March-10	10.70	Call	Currency Future	1202	1353	1202	1353	0.00
20/08/2009	€ / R On 15-March-10	10.70	Put	Currency Future	217	184	217	184	0.00
20/08/2009	€ / R On 15-March-10	12.70	Call	Currency Future	384	442	384	442	0.00
20/08/2009	€ / R On 15-March-10	12.70	Put	Currency Future	1399	1272	1399	1272	0.00
20/08/2009	€ / R On 15-March-10	13.70	Call	Currency Future	242	278	242	278	0.00
20/08/2009	€ / R On 15-March-10	13.70	Put	Currency Future	2257	2108	2257	2108	0.00
20/08/2009	€ / R On 15-March-10	14.70	Call	Currency Future	157	180	157	180	0.00
20/08/2009	€ / R On 15-March-10	14.70	Put	Currency Future	3172	3011	3172	3011	0.00
20/08/2009	€ / R On 15-March-10	15.70	Call	Currency Future	108	124	108	124	0.00
20/08/2009	€ / R On 15-March-10	15.70	Put	Currency Future	4123	3955	4123	3955	0.00
20/08/2009	€ / R On 14-September-09	10.75	Call	Currency Future	624	786	624	786	0.00
20/08/2009	€ / R On 14-September-09	10.75	Put	Currency Future	56	39	56	39	0.00
20/08/2009	€ / R On 14-September-09	10.85	Call	Currency Future	539	697	539	697	0.00
20/08/2009	€ / R On 14-September-09	10.85	Put	Currency Future	71	51	71	51	0.00
20/08/2009	€ / R On 14-December-09	7.30	Call	Currency Future	4207	4387	4207	4387	0.00
20/08/2009	€ / R On 14-December-09	7.30	Put	Currency Future	2	2	2	2	0.00
20/08/2009	€ / R On 14-December-09	8.30	Call	Currency Future	3215	3395	3215	3395	0.00
20/08/2009	€ / R On 14-December-09	8.30	Put	Currency Future	10	9	10	9	0.00
20/08/2009	€ / R On 14-December-09	9.30	Call	Currency Future	2231	2410	2231	2410	0.00
20/08/2009	€ / R On 14-December-09	9.30	Put	Currency Future	26	24	26	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
20/08/2009	€ / R On 14-December-09	10.30	Call	Currency Future	1282	1456	1282	1456	0.00
20/08/2009	€ / R On 14-December-09	10.30	Put	Currency Future	77	70	77	70	0.00
20/08/2009	€ / R On 14-December-09	14.30	Call	Currency Future	58	75	58	75	0.00
20/08/2009	€ / R On 14-December-09	14.30	Put	Currency Future	2853	2689	2853	2689	0.00
20/08/2009	€ / R On 14-December-09	15.30	Call	Currency Future	25	32	25	32	0.00
20/08/2009	€ / R On 14-December-09	15.30	Put	Currency Future	3820	3646	3820	3646	0.00
20/08/2009	€ / R On 15-March-10	7.50	Call	Currency Future	4195	4377	4195	4377	0.00
20/08/2009	€ / R On 15-March-10	7.50	Put	Currency Future	10	8	10	8	0.00
20/08/2009	€ / R On 15-March-10	8.50	Call	Currency Future	3210	3393	3210	3393	0.00
20/08/2009	€ / R On 15-March-10	8.50	Put	Currency Future	25	23	25	23	0.00
20/08/2009	€ / R On 15-March-10	9.50	Call	Currency Future	2231	2413	2231	2413	0.00
20/08/2009	€ / R On 15-March-10	9.50	Put	Currency Future	46	43	46	43	0.00
20/08/2009	€ / R On 15-March-10	10.50	Call	Currency Future	1353	1511	1353	1511	0.00
20/08/2009	€ / R On 15-March-10	10.50	Put	Currency Future	168	141	168	141	0.00
20/08/2009	€ / R On 15-March-10	12.50	Call	Currency Future	426	489	426	489	0.00
20/08/2009	€ / R On 15-March-10	12.50	Put	Currency Future	1241	1119	1241	1119	0.00
20/08/2009	€ / R On 15-March-10	13.50	Call	Currency Future	265	303	265	303	0.00
20/08/2009	€ / R On 15-March-10	13.50	Put	Currency Future	2080	1933	2080	1933	0.00
20/08/2009	€ / R On 15-March-10	14.50	Call	Currency Future	170	196	170	196	0.00
20/08/2009	€ / R On 15-March-10	14.50	Put	Currency Future	2985	2826	2985	2826	0.00
20/08/2009	€ / R On 15-March-10	15.50	Call	Currency Future	116	133	116	133	0.00
20/08/2009	€ / R On 15-March-10	15.50	Put	Currency Future	3931	3764	3931	3764	0.00
20/08/2009	€ / R On 14-September-09	10.70	Call	Currency Future	668	831	668	831	0.00
20/08/2009	€ / R On 14-September-09	10.70	Put	Currency Future	50	34	50	34	0.00
20/08/2009	€ / R On 14-September-09	10.80	Call	Currency Future	581	741	581	741	0.00
20/08/2009	€ / R On 14-September-09	10.80	Put	Currency Future	63	45	63	45	0.00
20/08/2009	€ / R On 14-December-09	7.20	Call	Currency Future	4307	4487	4307	4487	0.00
20/08/2009	€ / R On 14-December-09	7.20	Put	Currency Future	2	1	2	1	0.00
20/08/2009	€ / R On 14-December-09	8.20	Call	Currency Future	3314	3494	3314	3494	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-December-09	8.20	Put	Currency Future	8	8	8	8	0.00
20/08/2009	€ / R On 14-December-09	9.20	Call	Currency Future	2329	2508	2329	2508	0.00
20/08/2009	€ / R On 14-December-09	9.20	Put	Currency Future	23	22	23	22	0.00
20/08/2009	€ / R On 14-December-09	10.20	Call	Currency Future	1374	1548	1374	1548	0.00
20/08/2009	€ / R On 14-December-09	10.20	Put	Currency Future	69	62	69	62	0.00
20/08/2009	€ / R On 14-December-09	14.20	Call	Currency Future	63	81	63	81	0.00
20/08/2009	€ / R On 14-December-09	14.20	Put	Currency Future	2758	2595	2758	2595	0.00
20/08/2009	€ / R On 14-December-09	15.20	Call	Currency Future	27	35	27	35	0.00
20/08/2009	€ / R On 14-December-09	15.20	Put	Currency Future	3722	3549	3722	3549	0.00
20/08/2009	€ / R On 15-March-10	7.35	Call	Currency Future	4342	4525	4342	4525	0.00
20/08/2009	€ / R On 15-March-10	7.35	Put	Currency Future	7	6	7	6	0.00
20/08/2009	€ / R On 15-March-10	8.35	Call	Currency Future	3357	3541	3357	3541	0.00
20/08/2009	€ / R On 15-March-10	8.35	Put	Currency Future	22	21	22	21	0.00
20/08/2009	€ / R On 15-March-10	9.35	Call	Currency Future	2377	2559	2377	2559	0.00
20/08/2009	€ / R On 15-March-10	9.35	Put	Currency Future	42	39	42	39	0.00
20/08/2009	€ / R On 15-March-10	10.35	Call	Currency Future	1474	1634	1474	1634	0.00
20/08/2009	€ / R On 15-March-10	10.35	Put	Currency Future	139	115	139	115	0.00
20/08/2009	€ / R On 15-March-10	12.35	Call	Currency Future	460	529	460	529	0.00
20/08/2009	€ / R On 15-March-10	12.35	Put	Currency Future	1125	1009	1125	1009	0.00
20/08/2009	€ / R On 15-March-10	13.35	Call	Currency Future	282	324	282	324	0.00
20/08/2009	€ / R On 15-March-10	13.35	Put	Currency Future	1947	1804	1947	1804	0.00
20/08/2009	€ / R On 15-March-10	14.35	Call	Currency Future	181	209	181	209	0.00
20/08/2009	€ / R On 15-March-10	14.35	Put	Currency Future	2846	2689	2846	2689	0.00
20/08/2009	€ / R On 15-March-10	15.35	Call	Currency Future	123	141	123	141	0.00
20/08/2009	€ / R On 15-March-10	15.35	Put	Currency Future	3788	3621	3788	3621	0.00
20/08/2009	€ / R On 14-September-09	7.00	Call	Currency Future	4318	4497	4318	4497	0.00
20/08/2009	€ / R On 14-September-09	7.00	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	8.00	Call	Currency Future	3318	3497	3318	3497	0.00
20/08/2009	€ / 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
20/08/2009	€ / R On 14-September-09	9.00	Call	Currency Future	2319	2497	2319	2497	0.00
20/08/2009	€ / R On 14-September-09	9.00	Put	Currency Future	1	1	1	1	0.00
20/08/2009	€ / R On 14-September-09	10.00	Call	Currency Future	1329	1505	1329	1505	0.00
20/08/2009	€ / R On 14-September-09	10.00	Put	Currency Future	11	8	11	8	0.00
20/08/2009	€ / R On 14-September-09	15.00	Call	Currency Future	2	2	2	2	0.00
20/08/2009	€ / R On 14-September-09	15.00	Put	Currency Future	3684	3505	3684	3505	0.00
20/08/2009	€ / R On 14-September-09	17.00	Call	Currency Future	1	1	1	1	0.00
20/08/2009	€ / R On 14-September-09	17.00	Put	Currency Future	5683	5504	5683	5504	0.00
20/08/2009	€ / R On 14-September-09	19.00	Call	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	19.00	Put	Currency Future	7682	7503	7682	7503	0.00
20/08/2009	€ / R On 14-December-09	17.20	Call	Currency Future	10	12	10	12	0.00
20/08/2009	€ / R On 14-December-09	17.20	Put	Currency Future	5705	5526	5705	5526	0.00
20/08/2009	€ / R On 14-December-09	19.20	Call	Currency Future	5	6	5	6	0.00
20/08/2009	€ / R On 14-December-09	19.20	Put	Currency Future	7700	7520	7700	7520	0.00
20/08/2009	€ / R On 15-March-10	17.35	Call	Currency Future	55	65	55	65	0.00
20/08/2009	€ / R On 15-March-10	17.35	Put	Currency Future	5720	5546	5720	5546	0.00
20/08/2009	€ / R On 15-March-10	19.35	Call	Currency Future	16	20	16	20	0.00
20/08/2009	€ / R On 15-March-10	19.35	Put	Currency Future	7681	7500	7681	7500	0.00
20/08/2009	€ / R On 14-September-09	7.15	Call	Currency Future	4168	4347	4168	4347	0.00
20/08/2009	€ / R On 14-September-09	7.15	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	8.15	Call	Currency Future	3168	3347	3168	3347	0.00
20/08/2009	€ / R On 14-September-09	8.15	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	9.15	Call	Currency Future	2170	2348	2170	2348	0.00
20/08/2009	€ / R On 14-September-09	9.15	Put	Currency Future	2	1	2	1	0.00
20/08/2009	€ / R On 14-September-09	10.15	Call	Currency Future	1183	1357	1183	1357	0.00
20/08/2009	€ / R On 14-September-09	10.15	Put	Currency Future	15	10	15	10	0.00
20/08/2009	€ / R On 14-September-09	15.15	Call	Currency Future	1	2	1	2	0.00
20/08/2009	€ / R On 14-September-09	15.15	Put	Currency Future	3834	3655	3834	3655	0.00
20/08/2009	€ / R On 14-September-09	17.15	Call	Currency Future	0	1	0	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
20/08/2009	€ / R On 14-September-09	17.15	Put	Currency Future	5833	5654	5833	5654	0.00
20/08/2009	€ / R On 14-September-09	19.15	Call	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	19.15	Put	Currency Future	7832	7653	7832	7653	0.00
20/08/2009	€ / R On 14-December-09	17.30	Call	Currency Future	10	12	10	12	0.00
20/08/2009	€ / R On 14-December-09	17.30	Put	Currency Future	5805	5626	5805	5626	0.00
20/08/2009	€ / R On 14-December-09	19.30	Call	Currency Future	4	5	4	5	0.00
20/08/2009	€ / R On 14-December-09	19.30	Put	Currency Future	7799	7620	7799	7620	0.00
20/08/2009	€ / R On 15-March-10	17.50	Call	Currency Future	52	62	52	62	0.00
20/08/2009	€ / R On 15-March-10	17.50	Put	Currency Future	5867	5692	5867	5692	0.00
20/08/2009	€ / R On 15-March-10	19.50	Call	Currency Future	14	18	14	18	0.00
20/08/2009	€ / R On 15-March-10	19.50	Put	Currency Future	7829	7648	7829	7648	0.00
20/08/2009	€ / R On 14-September-09	7.25	Call	Currency Future	4068	4247	4068	4247	0.00
20/08/2009	€ / R On 14-September-09	7.25	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	8.25	Call	Currency Future	3068	3247	3068	3247	0.00
20/08/2009	€ / R On 14-September-09	8.25	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	9.25	Call	Currency Future	2070	2248	2070	2248	0.00
20/08/2009	€ / R On 14-September-09	9.25	Put	Currency Future	3	1	3	1	0.00
20/08/2009	€ / R On 14-September-09	10.25	Call	Currency Future	1086	1259	1086	1259	0.00
20/08/2009	€ / R On 14-September-09	10.25	Put	Currency Future	18	12	18	12	0.00
20/08/2009	€ / R On 14-September-09	15.25	Call	Currency Future	1	1	1	1	0.00
20/08/2009	€ / R On 14-September-09	15.25	Put	Currency Future	3934	3755	3934	3755	0.00
20/08/2009	€ / R On 14-September-09	17.25	Call	Currency Future	0	1	0	1	0.00
20/08/2009	€ / R On 14-September-09	17.25	Put	Currency Future	5933	5754	5933	5754	0.00
20/08/2009	€ / R On 14-September-09	19.25	Call	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	19.25	Put	Currency Future	7932	7753	7932	7753	0.00
20/08/2009	€ / R On 14-December-09	7.40	Call	Currency Future	4108	4288	4108	4288	0.00
20/08/2009	€ / R On 14-December-09	7.40	Put	Currency Future	3	2	3	2	0.00
20/08/2009	€ / R On 14-December-09	8.40	Call	Currency Future	3116	3296	3116	3296	0.00
20/08/2009	€ / R On 14-December-09	8.40	Put	Currency Future	11	10	11	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-December-09	9.40	Call	Currency Future	2134	2312	2134	2312	0.00
20/08/2009	€ / R On 14-December-09	9.40	Put	Currency Future	29	26	29	26	0.00
20/08/2009	€ / R On 14-December-09	10.40	Call	Currency Future	1192	1364	1192	1364	0.00
20/08/2009	€ / R On 14-December-09	10.40	Put	Currency Future	87	79	87	79	0.00
20/08/2009	€ / R On 14-December-09	15.40	Call	Currency Future	23	29	23	29	0.00
20/08/2009	€ / R On 14-December-09	15.40	Put	Currency Future	3918	3744	3918	3744	0.00
20/08/2009	€ / R On 14-December-09	17.40	Call	Currency Future	9	11	9	11	0.00
20/08/2009	€ / R On 14-December-09	17.40	Put	Currency Future	5904	5726	5904	5726	0.00
20/08/2009	€ / R On 14-December-09	19.40	Call	Currency Future	4	5	4	5	0.00
20/08/2009	€ / R On 14-December-09	19.40	Put	Currency Future	7899	7720	7899	7720	0.00
20/08/2009	€ / R On 15-March-10	7.60	Call	Currency Future	4097	4279	4097	4279	0.00
20/08/2009	€ / R On 15-March-10	7.60	Put	Currency Future	12	9	12	9	0.00
20/08/2009	€ / R On 15-March-10	8.60	Call	Currency Future	3112	3295	3112	3295	0.00
20/08/2009	€ / R On 15-March-10	8.60	Put	Currency Future	27	25	27	25	0.00
20/08/2009	€ / R On 15-March-10	9.60	Call	Currency Future	2134	2315	2134	2315	0.00
20/08/2009	€ / R On 15-March-10	9.60	Put	Currency Future	49	46	49	46	0.00
20/08/2009	€ / R On 15-March-10	10.60	Call	Currency Future	1275	1431	1275	1431	0.00
20/08/2009	€ / R On 15-March-10	10.60	Put	Currency Future	190	162	190	162	0.00
20/08/2009	€ / R On 15-March-10	13.60	Call	Currency Future	254	290	254	290	0.00
20/08/2009	€ / R On 15-March-10	13.60	Put	Currency Future	2169	2020	2169	2020	0.00
20/08/2009	€ / R On 15-March-10	15.60	Call	Currency Future	112	129	112	129	0.00
20/08/2009	€ / R On 15-March-10	15.60	Put	Currency Future	4027	3859	4027	3859	0.00
20/08/2009	€ / R On 15-March-10	17.60	Call	Currency Future	50	59	50	59	0.00
20/08/2009	€ / R On 15-March-10	17.60	Put	Currency Future	5965	5790	5965	5790	0.00
20/08/2009	€ / R On 15-March-10	19.60	Call	Currency Future	13	16	13	16	0.00
20/08/2009	€ / R On 15-March-10	19.60	Put	Currency Future	7928	7747	7928	7747	0.00
20/08/2009	€ / R On 14-September-09	7.30	Call	Currency Future	4018	4197	4018	4197	0.00
20/08/2009	€ / R On 14-September-09	7.30	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	8.30	Call	Currency Future	3018	3197	3018	3197	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-September-09	8.30	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	9.30	Call	Currency Future	2021	2199	2021	2199	0.00
20/08/2009	€ / R On 14-September-09	9.30	Put	Currency Future	3	2	3	2	0.00
20/08/2009	€ / R On 14-September-09	10.30	Call	Currency Future	1038	1210	1038	1210	0.00
20/08/2009	€ / R On 14-September-09	10.30	Put	Currency Future	20	14	20	14	0.00
20/08/2009	€ / R On 14-September-09	15.30	Call	Currency Future	1	1	1	1	0.00
20/08/2009	€ / R On 14-September-09	15.30	Put	Currency Future	3984	3805	3984	3805	0.00
20/08/2009	€ / R On 14-September-09	17.30	Call	Currency Future	0	1	0	1	0.00
20/08/2009	€ / R On 14-September-09	17.30	Put	Currency Future	5983	5804	5983	5804	0.00
20/08/2009	€ / R On 14-September-09	19.30	Call	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	19.30	Put	Currency Future	7982	7803	7982	7803	0.00
20/08/2009	€ / R On 14-December-09	17.50	Call	Currency Future	9	11	9	11	0.00
20/08/2009	€ / R On 14-December-09	17.50	Put	Currency Future	6004	5825	6004	5825	0.00
20/08/2009	€ / R On 14-December-09	19.50	Call	Currency Future	4	5	4	5	0.00
20/08/2009	€ / R On 14-December-09	19.50	Put	Currency Future	7999	7819	7999	7819	0.00
20/08/2009	€ / R On 15-March-10	17.70	Call	Currency Future	47	57	47	57	0.00
20/08/2009	€ / R On 15-March-10	17.70	Put	Currency Future	6062	5888	6062	5888	0.00
20/08/2009	€ / R On 15-March-10	19.70	Call	Currency Future	12	15	12	15	0.00
20/08/2009	€ / R On 15-March-10	19.70	Put	Currency Future	8027	7846	8027	7846	0.00
20/08/2009	€ / R On 14-September-09	7.50	Call	Currency Future	3818	3997	3818	3997	0.00
20/08/2009	€ / R On 14-September-09	7.50	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	8.50	Call	Currency Future	2818	2997	2818	2997	0.00
20/08/2009	€ / R On 14-September-09	8.50	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	9.50	Call	Currency Future	1822	2000	1822	2000	0.00
20/08/2009	€ / R On 14-September-09	9.50	Put	Currency Future	5	3	5	3	0.00
20/08/2009	€ / R On 14-September-09	10.50	Call	Currency Future	849	1017	849	1017	0.00
20/08/2009	€ / R On 14-September-09	10.50	Put	Currency Future	32	20	32	20	0.00
20/08/2009	€ / R On 14-September-09	15.50	Call	Currency Future	1	1	1	1	0.00
20/08/2009	€ / R On 14-September-09	15.50	Put	Currency Future	4183	4004	4183	4004	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-September-09	17.50	Call	Currency Future	0	1	0	1	0.00
20/08/2009	€ / R On 14-September-09	17.50	Put	Currency Future	6183	6004	6183	6004	0.00
20/08/2009	€ / R On 14-September-09	19.50	Call	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	19.50	Put	Currency Future	8182	8003	8182	8003	0.00
20/08/2009	€ / R On 14-December-09	17.65	Call	Currency Future	9	10	9	10	0.00
20/08/2009	€ / R On 14-December-09	17.65	Put	Currency Future	6153	5975	6153	5975	0.00
20/08/2009	€ / R On 14-December-09	19.65	Call	Currency Future	4	5	4	5	0.00
20/08/2009	€ / R On 14-December-09	19.65	Put	Currency Future	8149	7969	8149	7969	0.00
20/08/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3850	4034	3850	4034	0.00
20/08/2009	€ / R On 15-March-10	7.85	Put	Currency Future	15	15	15	15	0.00
20/08/2009	€ / R On 15-March-10	17.85	Call	Currency Future	43	54	43	54	0.00
20/08/2009	€ / R On 15-March-10	17.85	Put	Currency Future	6208	6035	6208	6035	0.00
20/08/2009	€ / R On 15-March-10	19.85	Call	Currency Future	11	14	11	14	0.00
20/08/2009	€ / R On 15-March-10	19.85	Put	Currency Future	8176	7994	8176	7994	0.00
20/08/2009	€ / R On 14-September-09	7.55	Call	Currency Future	3768	3947	3768	3947	0.00
20/08/2009	€ / R On 14-September-09	7.55	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	8.55	Call	Currency Future	2768	2947	2768	2947	0.00
20/08/2009	€ / R On 14-September-09	8.55	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	9.55	Call	Currency Future	1773	1950	1773	1950	0.00
20/08/2009	€ / R On 14-September-09	9.55	Put	Currency Future	5	4	5	4	0.00
20/08/2009	€ / R On 14-September-09	10.55	Call	Currency Future	803	970	803	970	0.00
20/08/2009	€ / R On 14-September-09	10.55	Put	Currency Future	35	23	35	23	0.00
20/08/2009	€ / R On 14-September-09	15.55	Call	Currency Future	1	1	1	1	0.00
20/08/2009	€ / R On 14-September-09	15.55	Put	Currency Future	4233	4054	4233	4054	0.00
20/08/2009	€ / R On 14-September-09	17.55	Call	Currency Future	0	1	0	1	0.00
20/08/2009	€ / R On 14-September-09	17.55	Put	Currency Future	6233	6054	6233	6054	0.00
20/08/2009	€ / R On 14-September-09	19.55	Call	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	19.55	Put	Currency Future	8232	8053	8232	8053	0.00
20/08/2009	€ / R On 14-September-09	8.60	Call	Currency Future	2718	2897	2718	2897	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-September-09	8.60	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	9.60	Call	Currency Future	1723	1901	1723	1901	0.00
20/08/2009	€ / R On 14-September-09	9.60	Put	Currency Future	5	4	5	4	0.00
20/08/2009	€ / R On 14-September-09	15.60	Call	Currency Future	1	1	1	1	0.00
20/08/2009	€ / R On 14-September-09	15.60	Put	Currency Future	4283	4104	4283	4104	0.00
20/08/2009	€ / R On 14-September-09	17.60	Call	Currency Future	0	1	0	1	0.00
20/08/2009	€ / R On 14-September-09	17.60	Put	Currency Future	6283	6104	6283	6104	0.00
20/08/2009	€ / R On 14-September-09	19.60	Call	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	19.60	Put	Currency Future	8282	8103	8282	8103	0.00
20/08/2009	€ / R On 14-December-09	17.75	Call	Currency Future	8	10	8	10	0.00
20/08/2009	€ / R On 14-December-09	17.75	Put	Currency Future	6253	6074	6253	6074	0.00
20/08/2009	€ / R On 14-December-09	19.75	Call	Currency Future	3	5	3	5	0.00
20/08/2009	€ / R On 14-December-09	19.75	Put	Currency Future	8248	8069	8248	8069	0.00
20/08/2009	€ / R On 15-March-10	17.95	Call	Currency Future	40	51	40	51	0.00
20/08/2009	€ / R On 15-March-10	17.95	Put	Currency Future	6305	6131	6305	6131	0.00
20/08/2009	€ / R On 15-March-10	19.95	Call	Currency Future	10	13	10	13	0.00
20/08/2009	€ / R On 15-March-10	19.95	Put	Currency Future	8275	8093	8275	8093	0.00
20/08/2009	€ / R On 14-September-09	7.70	Call	Currency Future	3618	3797	3618	3797	0.00
20/08/2009	€ / R On 14-September-09	7.70	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	8.70	Call	Currency Future	2618	2797	2618	2797	0.00
20/08/2009	€ / R On 14-September-09	8.70	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	9.70	Call	Currency Future	1624	1801	1624	1801	0.00
20/08/2009	€ / R On 14-September-09	9.70	Put	Currency Future	6	5	6	5	0.00
20/08/2009	€ / R On 14-September-09	15.70	Call	Currency Future	1	1	1	1	0.00
20/08/2009	€ / R On 14-September-09	15.70	Put	Currency Future	4383	4204	4383	4204	0.00
20/08/2009	€ / R On 14-September-09	17.70	Call	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	17.70	Put	Currency Future	6383	6204	6383	6204	0.00
20/08/2009	€ / R On 14-September-09	19.70	Call	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	19.70	Put	Currency Future	8382	8203	8382	8203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-December-09	17.90	Call	Currency Future	8	9	8	9	0.00
20/08/2009	€ / R On 14-December-09	17.90	Put	Currency Future	6403	6224	6403	6224	0.00
20/08/2009	€ / R On 14-December-09	19.90	Call	Currency Future	3	4	3	4	0.00
20/08/2009	€ / R On 14-December-09	19.90	Put	Currency Future	8398	8218	8398	8218	0.00
20/08/2009	€ / R On 15-March-10	18.10	Call	Currency Future	36	46	36	46	0.00
20/08/2009	€ / R On 15-March-10	18.10	Put	Currency Future	6451	6277	6451	6277	0.00
20/08/2009	€ / R On 15-March-10	20.10	Call	Currency Future	9	12	9	12	0.00
20/08/2009	€ / R On 15-March-10	20.10	Put	Currency Future	8424	8242	8424	8242	0.00
20/08/2009	€ / R On 14-September-09	7.65	Call	Currency Future	3668	3847	3668	3847	0.00
20/08/2009	€ / R On 14-September-09	7.65	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	8.65	Call	Currency Future	2668	2847	2668	2847	0.00
20/08/2009	€ / R On 14-September-09	8.65	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	9.65	Call	Currency Future	1674	1851	1674	1851	0.00
20/08/2009	€ / R On 14-September-09	9.65	Put	Currency Future	6	4	6	4	0.00
20/08/2009	€ / R On 14-September-09	10.65	Call	Currency Future	712	877	712	877	0.00
20/08/2009	€ / R On 14-September-09	10.65	Put	Currency Future	45	30	45	30	0.00
20/08/2009	€ / R On 14-September-09	15.65	Call	Currency Future	1	1	1	1	0.00
20/08/2009	€ / R On 14-September-09	15.65	Put	Currency Future	4333	4154	4333	4154	0.00
20/08/2009	€ / R On 14-September-09	17.65	Call	Currency Future	0	1	0	1	0.00
20/08/2009	€ / R On 14-September-09	17.65	Put	Currency Future	6333	6154	6333	6154	0.00
20/08/2009	€ / R On 14-September-09	19.65	Call	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	19.65	Put	Currency Future	8332	8153	8332	8153	0.00
20/08/2009	€ / R On 14-December-09	17.85	Call	Currency Future	8	10	8	10	0.00
20/08/2009	€ / R On 14-December-09	17.85	Put	Currency Future	6353	6174	6353	6174	0.00
20/08/2009	€ / R On 14-December-09	19.85	Call	Currency Future	3	4	3	4	0.00
20/08/2009	€ / R On 14-December-09	19.85	Put	Currency Future	8348	8169	8348	8169	0.00
20/08/2009	€ / R On 15-March-10	18.05	Call	Currency Future	38	48	38	48	0.00
20/08/2009	€ / R On 15-March-10	18.05	Put	Currency Future	6403	6228	6403	6228	0.00
20/08/2009	€ / R On 15-March-10	20.05	Call	Currency Future	10	12	10	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
20/08/2009	€ / R On 15-March-10	20.05	Put	Currency Future	8375	8192	8375	8192	0.00
20/08/2009	€ / R On 14-September-09	7.40	Call	Currency Future	3918	4097	3918	4097	0.00
20/08/2009	€ / R On 14-September-09	7.40	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	8.40	Call	Currency Future	2918	3097	2918	3097	0.00
20/08/2009	€ / R On 14-September-09	8.40	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	10.40	Call	Currency Future	943	1113	943	1113	0.00
20/08/2009	€ / R On 14-September-09	10.40	Put	Currency Future	25	17	25	17	0.00
20/08/2009	€ / R On 14-September-09	17.40	Call	Currency Future	0	1	0	1	0.00
20/08/2009	€ / R On 14-September-09	17.40	Put	Currency Future	6083	5904	6083	5904	0.00
20/08/2009	€ / R On 14-September-09	19.40	Call	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	19.40	Put	Currency Future	8082	7903	8082	7903	0.00
20/08/2009	€ / R On 14-September-09	7.20	Call	Currency Future	4118	4297	4118	4297	0.00
20/08/2009	€ / R On 14-September-09	7.20	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	8.20	Call	Currency Future	3118	3297	3118	3297	0.00
20/08/2009	€ / R On 14-September-09	8.20	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	9.20	Call	Currency Future	2120	2298	2120	2298	0.00
20/08/2009	€ / R On 14-September-09	9.20	Put	Currency Future	2	1	2	1	0.00
20/08/2009	€ / R On 14-September-09	10.20	Call	Currency Future	1134	1308	1134	1308	0.00
20/08/2009	€ / R On 14-September-09	10.20	Put	Currency Future	16	11	16	11	0.00
20/08/2009	€ / R On 14-September-09	15.20	Call	Currency Future	1	1	1	1	0.00
20/08/2009	€ / R On 14-September-09	15.20	Put	Currency Future	3884	3705	3884	3705	0.00
20/08/2009	€ / R On 14-September-09	17.20	Call	Currency Future	0	1	0	1	0.00
20/08/2009	€ / R On 14-September-09	17.20	Put	Currency Future	5883	5704	5883	5704	0.00
20/08/2009	€ / R On 14-September-09	19.20	Call	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	19.20	Put	Currency Future	7882	7703	7882	7703	0.00
20/08/2009	€ / R On 14-December-09	17.60	Call	Currency Future	9	11	9	11	0.00
20/08/2009	€ / R On 14-December-09	17.60	Put	Currency Future	6104	5925	6104	5925	0.00
20/08/2009	€ / R On 14-December-09	19.60	Call	Currency Future	4	5	4	5	0.00
20/08/2009	€ / R On 14-December-09	19.60	Put	Currency Future	8099	7919	8099	7919	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 15-March-10	17.80	Call	Currency Future	44	55	44	55	0.00
20/08/2009	€ / R On 15-March-10	17.80	Put	Currency Future	6159	5986	6159	5986	0.00
20/08/2009	€ / R On 15-March-10	19.80	Call	Currency Future	11	14	11	14	0.00
20/08/2009	€ / R On 15-March-10	19.80	Put	Currency Future	8126	7945	8126	7945	0.00
20/08/2009	€ / R On 14-September-09	7.05	Call	Currency Future	4268	4447	4268	4447	0.00
20/08/2009	€ / R On 14-September-09	7.05	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	8.05	Call	Currency Future	3268	3447	3268	3447	0.00
20/08/2009	€ / R On 14-September-09	8.05	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	9.05	Call	Currency Future	2269	2448	2269	2448	0.00
20/08/2009	€ / R On 14-September-09	9.05	Put	Currency Future	1	1	1	1	0.00
20/08/2009	€ / R On 14-September-09	10.05	Call	Currency Future	1280	1455	1280	1455	0.00
20/08/2009	€ / R On 14-September-09	10.05	Put	Currency Future	12	9	12	9	0.00
20/08/2009	€ / R On 14-September-09	15.05	Call	Currency Future	1	2	1	2	0.00
20/08/2009	€ / R On 14-September-09	15.05	Put	Currency Future	3734	3555	3734	3555	0.00
20/08/2009	€ / R On 14-September-09	17.05	Call	Currency Future	1	1	1	1	0.00
20/08/2009	€ / R On 14-September-09	17.05	Put	Currency Future	5733	5554	5733	5554	0.00
20/08/2009	€ / R On 14-September-09	19.05	Call	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	19.05	Put	Currency Future	7732	7553	7732	7553	0.00
20/08/2009	€ / R On 14-December-09	7.25	Call	Currency Future	4257	4437	4257	4437	0.00
20/08/2009	€ / R On 14-December-09	7.25	Put	Currency Future	2	1	2	1	0.00
20/08/2009	€ / R On 14-December-09	8.25	Call	Currency Future	3264	3444	3264	3444	0.00
20/08/2009	€ / R On 14-December-09	8.25	Put	Currency Future	9	8	9	8	0.00
20/08/2009	€ / R On 14-December-09	10.25	Call	Currency Future	1328	1502	1328	1502	0.00
20/08/2009	€ / R On 14-December-09	10.25	Put	Currency Future	73	66	73	66	0.00
20/08/2009	€ / R On 14-December-09	17.25	Call	Currency Future	10	12	10	12	0.00
20/08/2009	€ / R On 14-December-09	17.25	Put	Currency Future	5755	5576	5755	5576	0.00
20/08/2009	€ / R On 14-December-09	19.25	Call	Currency Future	5	6	5	6	0.00
20/08/2009	€ / R On 14-December-09	19.25	Put	Currency Future	7749	7570	7749	7570	0.00
20/08/2009	€ / R On 15-March-10	7.45	Call	Currency Future	4244	4427	4244	4427	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 15-March-10	7.45	Put	Currency Future	9	7	9	7	0.00
20/08/2009	€ / R On 15-March-10	8.45	Call	Currency Future	3259	3442	3259	3442	0.00
20/08/2009	€ / R On 15-March-10	8.45	Put	Currency Future	24	23	24	23	0.00
20/08/2009	€ / R On 15-March-10	9.45	Call	Currency Future	2280	2461	2280	2461	0.00
20/08/2009	€ / R On 15-March-10	9.45	Put	Currency Future	45	42	45	42	0.00
20/08/2009	€ / R On 15-March-10	10.45	Call	Currency Future	1393	1552	1393	1552	0.00
20/08/2009	€ / R On 15-March-10	10.45	Put	Currency Future	158	132	158	132	0.00
20/08/2009	€ / R On 15-March-10	13.45	Call	Currency Future	270	309	270	309	0.00
20/08/2009	€ / R On 15-March-10	13.45	Put	Currency Future	2035	1890	2035	1890	0.00
20/08/2009	€ / R On 15-March-10	15.45	Call	Currency Future	118	136	118	136	0.00
20/08/2009	€ / R On 15-March-10	15.45	Put	Currency Future	3883	3716	3883	3716	0.00
20/08/2009	€ / R On 15-March-10	17.45	Call	Currency Future	53	63	53	63	0.00
20/08/2009	€ / R On 15-March-10	17.45	Put	Currency Future	5818	5643	5818	5643	0.00
20/08/2009	€ / R On 15-March-10	19.45	Call	Currency Future	15	18	15	18	0.00
20/08/2009	€ / R On 15-March-10	19.45	Put	Currency Future	7780	7599	7780	7599	0.00
20/08/2009	€ / R On 14-December-09	7.35	Call	Currency Future	4158	4338	4158	4338	0.00
20/08/2009	€ / R On 14-December-09	7.35	Put	Currency Future	3	2	3	2	0.00
20/08/2009	€ / R On 14-December-09	8.35	Call	Currency Future	3165	3345	3165	3345	0.00
20/08/2009	€ / R On 14-December-09	8.35	Put	Currency Future	10	9	10	9	0.00
20/08/2009	€ / R On 14-December-09	9.35	Call	Currency Future	2182	2361	2182	2361	0.00
20/08/2009	€ / R On 14-December-09	9.35	Put	Currency Future	27	25	27	25	0.00
20/08/2009	€ / R On 14-December-09	10.35	Call	Currency Future	1237	1410	1237	1410	0.00
20/08/2009	€ / R On 14-December-09	10.35	Put	Currency Future	82	74	82	74	0.00
20/08/2009	€ / R On 14-December-09	15.35	Call	Currency Future	24	31	24	31	0.00
20/08/2009	€ / R On 14-December-09	15.35	Put	Currency Future	3869	3695	3869	3695	0.00
20/08/2009	€ / R On 14-December-09	17.35	Call	Currency Future	10	12	10	12	0.00
20/08/2009	€ / R On 14-December-09	17.35	Put	Currency Future	5855	5676	5855	5676	0.00
20/08/2009	€ / R On 14-December-09	19.35	Call	Currency Future	4	5	4	5	0.00
20/08/2009	€ / R On 14-December-09	19.35	Put	Currency Future	7849	7670	7849	7670	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 15-March-10	7.40	Call	Currency Future	4293	4476	4293	4476	0.00
20/08/2009	€ / R On 15-March-10	7.40	Put	Currency Future	8	6	8	6	0.00
20/08/2009	€ / R On 15-March-10	8.40	Call	Currency Future	3308	3491	3308	3491	0.00
20/08/2009	€ / R On 15-March-10	8.40	Put	Currency Future	23	22	23	22	0.00
20/08/2009	€ / R On 15-March-10	9.40	Call	Currency Future	2328	2510	2328	2510	0.00
20/08/2009	€ / R On 15-March-10	9.40	Put	Currency Future	43	41	43	41	0.00
20/08/2009	€ / R On 15-March-10	10.40	Call	Currency Future	1433	1593	1433	1593	0.00
20/08/2009	€ / R On 15-March-10	10.40	Put	Currency Future	148	123	148	123	0.00
20/08/2009	€ / R On 15-March-10	13.40	Call	Currency Future	276	316	276	316	0.00
20/08/2009	€ / R On 15-March-10	13.40	Put	Currency Future	1991	1847	1991	1847	0.00
20/08/2009	€ / R On 15-March-10	15.40	Call	Currency Future	120	138	120	138	0.00
20/08/2009	€ / R On 15-March-10	15.40	Put	Currency Future	3835	3669	3835	3669	0.00
20/08/2009	€ / R On 15-March-10	17.40	Call	Currency Future	54	64	54	64	0.00
20/08/2009	€ / R On 15-March-10	17.40	Put	Currency Future	5769	5594	5769	5594	0.00
20/08/2009	€ / R On 15-March-10	19.40	Call	Currency Future	15	19	15	19	0.00
20/08/2009	€ / R On 15-March-10	19.40	Put	Currency Future	7730	7549	7730	7549	0.00
20/08/2009	€ / R On 15-March-10	7.55	Call	Currency Future	4146	4328	4146	4328	0.00
20/08/2009	€ / R On 15-March-10	7.55	Put	Currency Future	11	9	11	9	0.00
20/08/2009	€ / R On 15-March-10	8.55	Call	Currency Future	3161	3344	3161	3344	0.00
20/08/2009	€ / R On 15-March-10	8.55	Put	Currency Future	26	24	26	24	0.00
20/08/2009	€ / R On 15-March-10	9.55	Call	Currency Future	2183	2364	2183	2364	0.00
20/08/2009	€ / R On 15-March-10	9.55	Put	Currency Future	48	44	48	44	0.00
20/08/2009	€ / R On 15-March-10	10.55	Call	Currency Future	1314	1471	1314	1471	0.00
20/08/2009	€ / R On 15-March-10	10.55	Put	Currency Future	179	151	179	151	0.00
20/08/2009	€ / R On 15-March-10	13.55	Call	Currency Future	259	296	259	296	0.00
20/08/2009	€ / R On 15-March-10	13.55	Put	Currency Future	2124	1977	2124	1977	0.00
20/08/2009	€ / R On 15-March-10	15.55	Call	Currency Future	114	131	114	131	0.00
20/08/2009	€ / R On 15-March-10	15.55	Put	Currency Future	3979	3811	3979	3811	0.00
20/08/2009	€ / R On 15-March-10	17.55	Call	Currency Future	51	61	51	61	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 15-March-10	17.55	Put	Currency Future	5916	5741	5916	5741	0.00
20/08/2009	€ / R On 15-March-10	19.55	Call	Currency Future	14	17	14	17	0.00
20/08/2009	€ / R On 15-March-10	19.55	Put	Currency Future	7879	7697	7879	7697	0.00
20/08/2009	€ / R On 14-December-09	7.45	Call	Currency Future	4058	4238	4058	4238	0.00
20/08/2009	€ / R On 14-December-09	7.45	Put	Currency Future	3	2	3	2	0.00
20/08/2009	€ / R On 14-December-09	8.45	Call	Currency Future	3066	3246	3066	3246	0.00
20/08/2009	€ / R On 14-December-09	8.45	Put	Currency Future	11	11	11	11	0.00
20/08/2009	€ / R On 14-December-09	9.45	Call	Currency Future	2085	2263	2085	2263	0.00
20/08/2009	€ / R On 14-December-09	9.45	Put	Currency Future	30	27	30	27	0.00
20/08/2009	€ / R On 14-December-09	15.45	Call	Currency Future	22	28	22	28	0.00
20/08/2009	€ / R On 14-December-09	15.45	Put	Currency Future	3967	3793	3967	3793	0.00
20/08/2009	€ / R On 14-December-09	17.45	Call	Currency Future	9	11	9	11	0.00
20/08/2009	€ / R On 14-December-09	17.45	Put	Currency Future	5954	5775	5954	5775	0.00
20/08/2009	€ / R On 14-December-09	19.45	Call	Currency Future	4	5	4	5	0.00
20/08/2009	€ / R On 14-December-09	19.45	Put	Currency Future	7949	7770	7949	7770	0.00
20/08/2009	€ / R On 15-March-10	17.75	Call	Currency Future	46	56	46	56	0.00
20/08/2009	€ / R On 15-March-10	17.75	Put	Currency Future	6111	5937	6111	5937	0.00
20/08/2009	€ / R On 15-March-10	19.75	Call	Currency Future	12	15	12	15	0.00
20/08/2009	€ / R On 15-March-10	19.75	Put	Currency Future	8077	7895	8077	7895	0.00
20/08/2009	€ / R On 14-September-09	8.45	Call	Currency Future	2868	3047	2868	3047	0.00
20/08/2009	€ / R On 14-September-09	8.45	Put	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	9.45	Call	Currency Future	1872	2050	1872	2050	0.00
20/08/2009	€ / R On 14-September-09	9.45	Put	Currency Future	4	3	4	3	0.00
20/08/2009	€ / R On 14-September-09	15.45	Call	Currency Future	1	1	1	1	0.00
20/08/2009	€ / R On 14-September-09	15.45	Put	Currency Future	4133	3954	4133	3954	0.00
20/08/2009	€ / R On 14-September-09	17.45	Call	Currency Future	0	1	0	1	0.00
20/08/2009	€ / R On 14-September-09	17.45	Put	Currency Future	6133	5954	6133	5954	0.00
20/08/2009	€ / R On 14-September-09	19.45	Call	Currency Future	0	0	0	0	0.00
20/08/2009	€ / R On 14-September-09	19.45	Put	Currency Future	8132	7953	8132	7953	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	€ / R On 14-December-09	17.80	Call	Currency Future	8	10	8	10	0.00
20/08/2009	€ / R On 14-December-09	17.80	Put	Currency Future	6303	6124	6303	6124	0.00
20/08/2009	€ / R On 14-December-09	19.80	Call	Currency Future	3	4	3	4	0.00
20/08/2009	€ / R On 14-December-09	19.80	Put	Currency Future	8298	8119	8298	8119	0.00
20/08/2009	€ / R On 15-March-10	18.00	Call	Currency Future	39	49	39	49	0.00
20/08/2009	€ / R On 15-March-10	18.00	Put	Currency Future	6354	6180	6354	6180	0.00
20/08/2009	€ / R On 15-March-10	20.00	Call	Currency Future	10	12	10	12	0.00
20/08/2009	€ / R On 15-March-10	20.00	Put	Currency Future	8325	8143	8325	8143	0.00
20/08/2009	€ / R On 14-December-09	17.70	Call	Currency Future	8	10	8	10	0.00
20/08/2009	€ / R On 14-December-09	17.70	Put	Currency Future	6203	6025	6203	6025	0.00
20/08/2009	€ / R On 14-December-09	19.70	Call	Currency Future	4	5	4	5	0.00
20/08/2009	€ / R On 14-December-09	19.70	Put	Currency Future	8198	8019	8198	8019	0.00
20/08/2009	€ / R On 15-March-10	17.90	Call	Currency Future	41	53	41	53	0.00
20/08/2009	€ / R On 15-March-10	17.90	Put	Currency Future	6256	6083	6256	6083	0.00
20/08/2009	€ / R On 15-March-10	19.90	Call	Currency Future	11	13	11	13	0.00
20/08/2009	€ / R On 15-March-10	19.90	Put	Currency Future	8226	8044	8226	8044	0.00
20/08/2009	€ / R On 15-March-10	7.65	Call	Currency Future	4048	0	4048	0	0.00
20/08/2009	€ / R On 15-March-10	7.65	Put	Currency Future	13	0	13	0	0.00
20/08/2009	€ / R On 15-March-10	8.65	Call	Currency Future	3063	0	3063	0	0.00
20/08/2009	€ / R On 15-March-10	8.65	Put	Currency Future	28	0	28	0	0.00
20/08/2009	€ / R On 15-March-10	9.65	Call	Currency Future	2086	0	2086	0	0.00
20/08/2009	€ / R On 15-March-10	9.65	Put	Currency Future	51	0	51	0	0.00
20/08/2009	€ / R On 15-March-10	10.65	Call	Currency Future	1237	0	1237	0	0.00
20/08/2009	€ / R On 15-March-10	10.65	Put	Currency Future	202	0	202	0	0.00
20/08/2009	€ / R On 15-March-10	11.65	Call	Currency Future	679	0	679	0	0.00
20/08/2009	€ / R On 15-March-10	11.65	Put	Currency Future	644	0	644	0	0.00
20/08/2009	€ / R On 15-March-10	13.65	Call	Currency Future	248	0	248	0	0.00
20/08/2009	€ / R On 15-March-10	13.65	Put	Currency Future	2213	0	2213	0	0.00
20/08/2009	€ / R On 15-March-10	15.65	Call	Currency Future	111	0	111	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
20/08/2009	€ / R On 15-March-10	15.65	Put	Currency Future	4076	0	4076	0	0.00
20/08/2009	€ / R On 15-March-10	17.65	Call	Currency Future	49	0	49	0	0.00
20/08/2009	€ / R On 15-March-10	17.65	Put	Currency Future	6014	0	6014	0	0.00
20/08/2009	€ / R On 15-March-10	19.65	Call	Currency Future	13	0	13	0	0.00
20/08/2009	€ / R On 15-March-10	19.65	Put	Currency Future	7978	0	7978	0	0.00
20/08/2009	AL13 On 05-November-09			Index Future	249.2300	248.9490	249.2260	248.9490	10.00
20/08/2009	ALBI On 04-February-10			Index Future	305.3100	304.7540	305.3050	304.7540	0.00
20/08/2009	ALBI On 05-November-09			Index Future	299.7800	299.2400	299.7820	299.2400	694.00
20/08/2009	CRD1 On 04-February-10			Index Future	130.1100	129.9680	130.1120	129.9680	0.00
20/08/2009	CRD1 On 05-November-09			Index Future	127.7600	127.6160	127.7580	127.6160	2.00
20/08/2009	GOVI On 04-February-10			jGovi	307.1300	306.5720	307.1285	306.5720	0.00
20/08/2009	GOVI On 05-November-09			jGovi	301.5700	301.0250	301.5725	301.0250	543.00
20/08/2009	ILBI On 05-November-09			Index Future	364.6000	363.9950	364.5980	363.9950	3.00
20/08/2009	J153 On 31-August-10			jSwap	7.5100	7.5240	0.0002	0.0004	0.00
20/08/2009	J157 On 15-September-15			jSwap	8.4800	8.5120	0.0397	0.0381	0.00
20/08/2009	J186 On 21-December-26			jSwap	8.1200	8.1590	0.0570	0.0608	0.00
20/08/2009	J201 On 22-December-14			jSwap	8.3200	8.3520	0.0365	0.0377	0.00
20/08/2009	J203 On 15-September-17			jSwap	8.6100	8.6410	0.0693	0.0711	0.00
20/08/2009	J204 On 21-December-18			jSwap	8.5800	8.6170	0.0708	0.0732	0.00
20/08/2009	J207 On 15-January-20			jSwap	8.5700	8.6090	0.0394	0.0422	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
20/08/2009	JFRA On 04-February-10			jFra	6.7900	6.7980	0.0166	0.0167	0.00
20/08/2009	JFRA On 06-May-10			jFra	6.9000	6.9220	0.0169	0.0170	0.00
20/08/2009	JFRA On 05-August-10			jFra	7.1800	7.2110	0.0176	0.0177	0.00
20/08/2009	JFRA On 05-November-09			jFra	6.8100	6.8240	0.0167	0.0167	0.00
20/08/2009	JFRA On 04-November-10			jFra	7.5100	7.5220	0.0184	0.0184	0.00
20/08/2009	JN02 On 04-February-10			jNote	7.6500	7.6640	0.1407	0.1410	0.00
20/08/2009	JN02 On 05-November-09			jNote	7.4200	7.4410	0.1368	0.1372	0.00
20/08/2009	JN05 On 04-February-10			jNote	8.4300	8.4630	0.3443	0.3455	0.00
20/08/2009	JN05 On 05-November-09			jNote	8.3000	8.3290	0.3403	0.3414	0.00
20/08/2009	JN10 On 04-February-10			jNote	8.5900	8.6260	0.5755	0.5772	0.00
20/08/2009	JN10 On 05-November-09			jNote	8.5300	8.5720	0.5744	0.5761	0.00
20/08/2009	JROD On 31-August-09			jRod	7.1300	7.1310	0.0021	0.0021	0.00
20/08/2009	JROD On 30-September-09			jRod	7.0500	7.0500	0.0022	0.0022	0.00
20/08/2009	JROD On 30-October-09			jRod	7.0500	7.0530	0.0022	0.0022	0.00
20/08/2009	JROD On 30-November-09			jRod	7.1700	7.1690	0.0040	0.0040	0.00
20/08/2009	JROD On 31-December-09			jRod	7.2200	7.2270	0.0037	0.0037	0.00
20/08/2009	OTH1 On 04-February-10			Index Future	295.3000	294.7750	295.2970	294.7750	0.00
20/08/2009	OTH1 On 05-November-09			Index Future	289.9600	289.4410	289.9550	289.4410	3.00
20/08/2009	R153 On 05-November-09			Bond Future	7.5400	7.5880	106.7015	106.6656	0.00
20/08/2009	R153 On 05-November-09	6.50	Call	Option on Bond Future	22	19	22	19	0.00
20/08/2009	R153 On 05-November-09	6.50	Put	Option on Bond Future	857	891	857	891	0.00
20/08/2009	R155 On 05-November-09			Bond Future	7.6800	7.7390	111.3184	111.2220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	R155 On 05-November-09	7.75	Call	Option on Bond Future	568	520	568	520	0.00
20/08/2009	R155 On 05-November-09	7.75	Put	Option on Bond Future	452	501	452	501	0.00
20/08/2009	R157 On 04-February-10			Bond Future	8.2900	8.3200	128.4303	128.2593	0.00
20/08/2009	R157 On 06-May-10			Bond Future	8.3000	8.3400	124.1288	123.9551	0.00
20/08/2009	R157 On 05-August-10			Bond Future	8.2800	8.3180	126.7951	126.6148	0.00
20/08/2009	R157 On 05-November-09			Bond Future	8.2300	8.2580	126.1556	125.9824	5970.00
20/08/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	1226	1177	1226	1177	0.00
20/08/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	3963	4085	3963	4085	0.00
20/08/2009	R157 On 06-May-10	8.50	Call	Option on Bond Future	3198	3106	3198	3106	0.00
20/08/2009	R157 On 06-May-10	8.50	Put	Option on Bond Future	2256	2337	2256	2337	0.00
20/08/2009	R157 On 05-August-10	8.75	Call	Option on Bond Future	4297	4190	4297	4190	0.00
20/08/2009	R157 On 05-August-10	8.75	Put	Option on Bond Future	2142	2215	2142	2215	0.00
20/08/2009	R157 On 05-November-09	7.50	Call	Option on Bond Future	368	345	368	345	0.00
20/08/2009	R157 On 05-November-09	7.50	Put	Option on Bond Future	4253	4404	4253	4404	0.00
20/08/2009	R186 On 04-February-10			Bond Future	8.7900	8.8240	116.2938	115.9851	0.00
20/08/2009	R186 On 06-May-10			Bond Future	8.8100	8.8440	118.6404	118.3252	0.00
20/08/2009	R186 On 05-August-10			Bond Future	8.8100	8.8460	115.9233	115.6012	0.00
20/08/2009	R186 On 05-November-09			Bond Future	8.7500	8.7850	119.3956	119.0928	11509.00
20/08/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	2391	2301	2391	2301	0.00
20/08/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	7814	8032	7814	8032	0.00
20/08/2009	R186 On 06-May-10	9.00	Call	Option on Bond Future	6378	6209	6378	6209	0.00
20/08/2009	R186 On 06-May-10	9.00	Put	Option on Bond Future	4591	4736	4591	4736	0.00
20/08/2009	R186 On 05-August-10	9.25	Call	Option on Bond Future	8304	8111	8304	8111	0.00
20/08/2009	R186 On 05-August-10	9.25	Put	Option on Bond Future	4256	4384	4256	4384	0.00
20/08/2009	R186 On 05-November-09	8.75	Call	Option on Bond Future	3028	2895	3028	2895	0.00
20/08/2009	R186 On 05-November-09	8.75	Put	Option on Bond Future	3067	3237	3067	3237	240.00
20/08/2009	R186 On 05-November-09	7.50	Call	Option on Bond Future	156	147	156	147	5000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	R186 On 05-November-09	7.50	Put	Option on Bond Future	13471	13764	13471	13764	0.00
20/08/2009	R186 On 05-November-09	9.00	Call	Option on Bond Future	4363	4192	4363	4192	0.00
20/08/2009	R186 On 05-November-09	9.00	Put	Option on Bond Future	1993	2125	1993	2125	5000.00
20/08/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	337	317	337	317	240.00
20/08/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	10822	11105	10822	11105	0.00
20/08/2009	R201 On 04-February-10			Bond Future	8.3300	8.3500	102.8477	102.7563	0.00
20/08/2009	R201 On 06-May-10			Bond Future	8.3400	8.3640	104.9213	104.8262	0.00
20/08/2009	R201 On 05-August-10			Bond Future	8.3100	8.3340	102.7911	102.6967	0.00
20/08/2009	R201 On 05-November-09			Bond Future	8.2800	8.2970	105.3272	105.2359	2.00
20/08/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	602	585	602	585	0.00
20/08/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	3956	4030	3956	4030	0.00
20/08/2009	R201 On 06-May-10	8.50	Call	Option on Bond Future	2428	2380	2428	2380	0.00
20/08/2009	R201 On 06-May-10	8.50	Put	Option on Bond Future	1818	1865	1818	1865	0.00
20/08/2009	R201 On 05-August-10	9.00	Call	Option on Bond Future	3751	3691	3751	3691	0.00
20/08/2009	R201 On 05-August-10	9.00	Put	Option on Bond Future	1275	1309	1275	1309	0.00
20/08/2009	R201 On 05-November-09	7.50	Call	Option on Bond Future	240	231	240	231	0.00
20/08/2009	R201 On 05-November-09	7.50	Put	Option on Bond Future	3521	3603	3521	3603	0.00
20/08/2009	R203 On 04-February-10			Bond Future	8.8100	8.8400	100.2989	100.1226	0.00
20/08/2009	R203 On 06-May-10			Bond Future	8.8400	8.8700	98.1411	97.9639	0.00
20/08/2009	R203 On 05-August-10			Bond Future	8.8400	8.8710	100.2907	100.1076	0.00
20/08/2009	R203 On 05-November-09			Bond Future	8.7500	8.7780	98.4837	98.3081	1570.00
20/08/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	1497	1446	1497	1446	0.00
20/08/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	4814	4940	4814	4940	0.00
20/08/2009	R203 On 06-May-10	9.00	Call	Option on Bond Future	3866	3775	3866	3775	0.00
20/08/2009	R203 On 06-May-10	9.00	Put	Option on Bond Future	3015	3101	3015	3101	0.00
20/08/2009	R203 On 05-August-10	9.25	Call	Option on Bond Future	5135	5031	5135	5031	0.00
20/08/2009	R203 On 05-August-10	9.25	Put	Option on Bond Future	3051	3130	3051	3130	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	R203 On 05-November-09	7.50	Call	Option on Bond Future	182	173	182	173	0.00
20/08/2009	R203 On 05-November-09	7.50	Put	Option on Bond Future	7346	7512	7346	7512	0.00
20/08/2009	R204 On 04-February-10			Bond Future	8.7800	8.8220	96.3580	96.0995	0.00
20/08/2009	R204 On 06-May-10			Bond Future	8.8000	8.8490	98.2998	98.0407	0.00
20/08/2009	R204 On 05-August-10			Bond Future	8.8100	8.8520	96.4033	96.1379	0.00
20/08/2009	R204 On 05-November-09			Bond Future	8.7300	8.7700	98.5835	98.3252	2301.00
20/08/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	1702	1623	1702	1623	0.00
20/08/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	5184	5364	5184	5364	0.00
20/08/2009	R204 On 06-May-10	9.00	Call	Option on Bond Future	4357	4219	4357	4219	0.00
20/08/2009	R204 On 06-May-10	9.00	Put	Option on Bond Future	3235	3356	3235	3356	0.00
20/08/2009	R204 On 05-August-10	9.25	Call	Option on Bond Future	5418	5262	5418	5262	0.00
20/08/2009	R204 On 05-August-10	9.25	Put	Option on Bond Future	2943	3052	2943	3052	0.00
20/08/2009	R204 On 05-November-09	7.50	Call	Option on Bond Future	207	191	207	191	0.00
20/08/2009	R204 On 05-November-09	7.50	Put	Option on Bond Future	7973	8215	7973	8215	0.00
20/08/2009	R206 On 04-February-10			Bond Future	8.3800	8.3990	97.6255	97.5511	0.00
20/08/2009	R206 On 06-May-10			Bond Future	8.4000	8.4230	99.5958	99.5163	0.00
20/08/2009	R206 On 05-August-10			Bond Future	8.3700	8.3950	98.0004	97.9226	0.00
20/08/2009	R206 On 05-November-09			Bond Future	8.3100	8.3370	99.5622	99.4838	1121.00
20/08/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	488	474	488	474	0.00
20/08/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	3372	3433	3372	3433	0.00
20/08/2009	R206 On 06-May-10	8.75	Call	Option on Bond Future	2344	2299	2344	2299	0.00
20/08/2009	R206 On 06-May-10	8.75	Put	Option on Bond Future	1272	1307	1272	1307	0.00
20/08/2009	R206 On 05-August-10	9.00	Call	Option on Bond Future	2861	2812	2861	2812	0.00
20/08/2009	R206 On 05-August-10	9.00	Put	Option on Bond Future	1060	1089	1060	1089	0.00
20/08/2009	R206 On 05-November-09	7.50	Call	Option on Bond Future	187	180	187	180	0.00
20/08/2009	R206 On 05-November-09	7.50	Put	Option on Bond Future	3014	3085	3014	3085	0.00
20/08/2009	R207 On 04-February-10			Bond Future	8.8700	8.9050	89.9293	89.7298	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	R207 On 06-May-10			Bond Future	8.9000	8.9350	91.7405	91.5383	0.00
20/08/2009	R207 On 05-August-10			Bond Future	8.9100	8.9420	90.1002	89.8954	0.00
20/08/2009	R207 On 05-November-09			Bond Future	8.8200	8.8550	91.8753	91.6844	600.00
20/08/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	1679	1622	1679	1622	0.00
20/08/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	5552	5694	5552	5694	0.00
20/08/2009	R207 On 06-May-10	9.25	Call	Option on Bond Future	5048	4934	5048	4934	0.00
20/08/2009	R207 On 06-May-10	9.25	Put	Option on Bond Future	3001	3089	3001	3089	0.00
20/08/2009	R207 On 05-August-10	9.50	Call	Option on Bond Future	6114	5987	6114	5987	0.00
20/08/2009	R207 On 05-August-10	9.50	Put	Option on Bond Future	2725	2803	2725	2803	0.00
20/08/2009	R207 On 05-November-09	7.50	Call	Option on Bond Future	167	159	167	159	0.00
20/08/2009	R207 On 05-November-09	7.50	Put	Option on Bond Future	8843	9026	8843	9026	0.00
20/08/2009	R208 On 04-February-10			Bond Future	8.8700	8.9110	87.6361	87.3663	0.00
20/08/2009	R208 On 06-May-10			Bond Future	8.8900	8.9360	85.9962	85.7239	0.00
20/08/2009	R208 On 05-August-10			Bond Future	8.9000	8.9410	87.8792	87.5980	0.00
20/08/2009	R208 On 05-November-09			Bond Future	8.8200	8.8630	86.0487	85.7874	5125.00
20/08/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	1974	1878	1974	1878	0.00
20/08/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	4330	4504	4330	4504	0.00
20/08/2009	R208 On 06-May-10	9.25	Call	Option on Bond Future	4831	4672	4831	4672	0.00
20/08/2009	R208 On 06-May-10	9.25	Put	Option on Bond Future	2648	2762	2648	2762	0.00
20/08/2009	R208 On 05-August-10	9.50	Call	Option on Bond Future	6286	6109	6286	6109	0.00
20/08/2009	R208 On 05-August-10	9.50	Put	Option on Bond Future	2683	2787	2683	2787	0.00
20/08/2009	R208 On 05-November-09	7.75	Call	Option on Bond Future	203	186	203	186	0.00
20/08/2009	R208 On 05-November-09	7.75	Put	Option on Bond Future	7428	7673	7428	7673	0.00
20/08/2009	R209 On 04-February-10			Bond Future	8.3100	8.3460	80.3810	80.1031	0.00
20/08/2009	R209 On 06-May-10			Bond Future	8.3200	8.3500	78.8422	78.5649	0.00
20/08/2009	R209 On 05-August-10			Bond Future	8.3100	8.3400	80.5695	80.2835	0.00
20/08/2009	R209 On 05-November-09			Bond Future	8.3000	8.3260	78.9266	78.6561	3051.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	1308	1250	1308	1250	2500.00
20/08/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	8948	9168	8948	9168	0.00
20/08/2009	R209 On 06-May-10	8.50	Call	Option on Bond Future	5536	5385	5536	5385	0.00
20/08/2009	R209 On 06-May-10	8.50	Put	Option on Bond Future	3980	4106	3980	4106	0.00
20/08/2009	R209 On 05-August-10	8.75	Call	Option on Bond Future	7559	7385	7559	7385	0.00
20/08/2009	R209 On 05-August-10	8.75	Put	Option on Bond Future	3856	3968	3856	3968	0.00
20/08/2009	R209 On 05-November-09	9.00	Call	Option on Bond Future	6455	6245	6455	6245	0.00
20/08/2009	R209 On 05-November-09	9.00	Put	Option on Bond Future	659	719	659	719	0.00
20/08/2009	R209 On 05-November-09	7.00	Call	Option on Bond Future	95	89	95	89	5000.00
20/08/2009	R209 On 05-November-09	7.00	Put	Option on Bond Future	12893	13157	12893	13157	0.00
20/08/2009	R209 On 05-November-09	7.25	Call	Option on Bond Future	224	209	224	209	0.00
20/08/2009	R209 On 05-November-09	7.25	Put	Option on Bond Future	10305	10561	10305	10561	0.00
20/08/2009	R209 On 05-November-09	7.50	Call	Option on Bond Future	469	440	469	440	960.00
20/08/2009	R209 On 05-November-09	7.50	Put	Option on Bond Future	7958	8200	7958	8200	960.00
20/08/2009	R209 On 05-November-09	9.75	Call	Option on Bond Future	11329	11073	11329	11073	0.00
20/08/2009	R209 On 05-November-09	9.75	Put	Option on Bond Future	107	122	107	122	2970.00
20/08/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	13120	12871	13120	12871	0.00
20/08/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	417	446	417	446	0.00
20/08/2009	TRT1 On 04-February-10			Index Future	303.2300	302.6860	303.2330	302.6860	0.00
20/08/2009	TRT1 On 05-November-09			Index Future	297.7500	297.2090	297.7480	297.2090	100.00
20/08/2009	ZAAD On 15-March-10			Currency Future	6.7000	6.7773	6.7011	6.7773	4.00
20/08/2009	ZAAD On 14-September-09			Currency Future	6.5900	6.6667	6.5907	6.6667	240943.00
20/08/2009	ZAAD On 14-December-09			Currency Future	6.6500	6.7257	6.6509	6.7257	705.00
20/08/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	327	361	327	361	0.00
20/08/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	426	384	426	384	0.00
20/08/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	94	128	94	128	0.00
20/08/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	153	111	153	111	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	225	259	225	259	0.00
20/08/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	324	283	324	283	0.00
20/08/2009	ZAAD On 15-March-10	6.75	Call	Currency Future	346	381	346	381	0.00
20/08/2009	ZAAD On 15-March-10	6.75	Put	Currency Future	394	354	394	354	0.00
20/08/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	244	279	244	279	0.00
20/08/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	293	253	293	253	0.00
20/08/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	327	361	327	361	0.00
20/08/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	426	384	426	384	0.00
20/08/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	78	107	78	107	0.00
20/08/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	187	140	187	140	0.00
20/08/2009	ZAAD On 15-March-10	6.90	Call	Currency Future	294	325	294	325	0.00
20/08/2009	ZAAD On 15-March-10	6.90	Put	Currency Future	493	448	493	448	0.00
20/08/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	54	75	54	75	0.00
20/08/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	263	208	263	208	0.00
20/08/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	192	222	192	222	0.00
20/08/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	391	346	391	346	0.00
20/08/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	192	222	192	222	0.00
20/08/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	391	346	391	346	0.00
20/08/2009	ZAAD On 15-March-10	6.85	Call	Currency Future	310	343	310	343	0.00
20/08/2009	ZAAD On 15-March-10	6.85	Put	Currency Future	459	415	459	415	0.00
20/08/2009	ZAAD On 14-September-09	6.75	Call	Currency Future	65	90	65	90	0.00
20/08/2009	ZAAD On 14-September-09	6.75	Put	Currency Future	224	173	224	173	0.00
20/08/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	208	239	208	239	0.00
20/08/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	357	314	357	314	0.00
20/08/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	208	239	208	239	0.00
20/08/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	357	314	357	314	0.00
20/08/2009	ZAAD On 15-March-10	6.95	Call	Currency Future	279	309	279	309	0.00
20/08/2009	ZAAD On 15-March-10	6.95	Put	Currency Future	528	481	528	481	0.00
20/08/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	54	75	54	75	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	263	208	263	208	0.00
20/08/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	178	205	178	205	0.00
20/08/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	427	380	427	380	0.00
20/08/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	94	128	94	128	0.00
20/08/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	153	111	153	111	0.00
20/08/2009	ZAAD On 15-March-10	6.65	Call	Currency Future	387	428	387	428	0.00
20/08/2009	ZAAD On 15-March-10	6.65	Put	Currency Future	336	301	336	301	0.00
20/08/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	142	193	142	193	0.00
20/08/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	101	76	101	76	0.00
20/08/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	289	334	289	334	0.00
20/08/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	238	208	238	208	0.00
20/08/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	411	454	411	454	0.00
20/08/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	310	276	310	276	0.00
20/08/2009	ZAAD On 14-September-09	6.50	Call	Currency Future	175	229	175	229	0.00
20/08/2009	ZAAD On 14-September-09	6.50	Put	Currency Future	84	63	84	63	0.00
20/08/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	317	363	317	363	0.00
20/08/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	216	187	216	187	0.00
20/08/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	317	363	317	363	0.00
20/08/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	216	187	216	187	0.00
20/08/2009	ZAAD On 15-March-10	6.55	Call	Currency Future	435	480	435	480	0.00
20/08/2009	ZAAD On 15-March-10	6.55	Put	Currency Future	284	253	284	253	0.00
20/08/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	248	309	248	309	0.00
20/08/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	57	42	57	42	0.00
20/08/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	376	426	376	426	0.00
20/08/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	175	151	175	151	0.00
20/08/2009	ZAAD On 15-March-10	6.50	Call	Currency Future	461	508	461	508	0.00
20/08/2009	ZAAD On 15-March-10	6.50	Put	Currency Future	260	230	260	230	0.00
20/08/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	248	309	248	309	0.00
20/08/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	57	42	57	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
20/08/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	376	426	376	426	0.00
20/08/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	175	151	175	151	0.00
20/08/2009	ZAAD On 15-March-10	6.45	Call	Currency Future	488	537	488	537	0.00
20/08/2009	ZAAD On 15-March-10	6.45	Put	Currency Future	237	209	237	209	0.00
20/08/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	330	395	330	395	0.00
20/08/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	39	28	39	28	0.00
20/08/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	407	460	407	460	0.00
20/08/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	156	134	156	134	0.00
20/08/2009	ZAAD On 14-September-09	6.35	Call	Currency Future	288	351	288	351	0.00
20/08/2009	ZAAD On 14-September-09	6.35	Put	Currency Future	47	34	47	34	0.00
20/08/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	407	460	407	460	0.00
20/08/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	156	134	156	134	0.00
20/08/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	365	404	365	404	0.00
20/08/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	364	327	364	327	0.00
20/08/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	112	159	112	159	0.00
20/08/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	122	92	122	92	0.00
20/08/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	264	306	264	306	0.00
20/08/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	263	230	263	230	0.00
20/08/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	142	193	142	193	0.00
20/08/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	101	76	101	76	0.00
20/08/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	210	268	210	268	0.00
20/08/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	70	51	70	51	0.00
20/08/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	345	394	345	394	0.00
20/08/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	195	168	195	168	0.00
20/08/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	411	454	411	454	0.00
20/08/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	310	276	310	276	0.00
20/08/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	210	268	210	268	0.00
20/08/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	70	51	70	51	0.00
20/08/2009	ZAAD On 15-March-10	6.40	Call	Currency Future	517	567	517	567	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	ZAAD On 15-March-10	6.40	Put	Currency Future	216	189	216	189	0.00
20/08/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	330	395	330	395	0.00
20/08/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	39	28	39	28	0.00
20/08/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	440	495	440	495	0.00
20/08/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	139	119	139	119	0.00
20/08/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	365	404	365	404	0.00
20/08/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	364	327	364	327	0.00
20/08/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	264	306	264	306	0.00
20/08/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	263	230	263	230	0.00
20/08/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	112	159	112	159	0.00
20/08/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	122	92	122	92	0.00
20/08/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	244	279	244	279	0.00
20/08/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	293	253	293	253	0.00
20/08/2009	ZAAD On 14-September-09	6.25	Call	Currency Future	373	440	373	440	0.00
20/08/2009	ZAAD On 14-September-09	6.25	Put	Currency Future	32	23	32	23	0.00
20/08/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	475	531	475	531	0.00
20/08/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	124	106	124	106	0.00
20/08/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	475	531	475	531	0.00
20/08/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	124	106	124	106	0.00
20/08/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	417	485	417	485	0.00
20/08/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	26	19	26	19	0.00
20/08/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	511	569	511	569	0.00
20/08/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	110	93	110	93	0.00
20/08/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	78	107	78	107	0.00
20/08/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	187	140	187	140	0.00
20/08/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	38	52	38	52	0.00
20/08/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	347	286	347	286	0.00
20/08/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	178	205	178	205	0.00
20/08/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	427	380	427	380	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	ZAAD On 14-September-09	7.00	Call	Currency Future	26	37	26	37	0.00
20/08/2009	ZAAD On 14-September-09	7.00	Put	Currency Future	436	370	436	370	0.00
20/08/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	38	52	38	52	0.00
20/08/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	347	286	347	286	0.00
20/08/2009	ZAAD On 14-September-09	6.85	Call	Currency Future	45	63	45	63	0.00
20/08/2009	ZAAD On 14-September-09	6.85	Put	Currency Future	304	246	304	246	0.00
20/08/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	31	44	31	44	0.00
20/08/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	391	327	391	327	0.00
20/08/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	22	31	22	31	0.00
20/08/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	482	414	482	414	0.00
20/08/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	31	44	31	44	0.00
20/08/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	391	327	391	327	0.00
20/08/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	22	31	22	31	0.00
20/08/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	482	414	482	414	0.00
20/08/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	16	22	16	22	0.00
20/08/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	575	505	575	505	0.00
20/08/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	19	26	19	26	0.00
20/08/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	528	459	528	459	0.00
20/08/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	19	26	19	26	0.00
20/08/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	528	459	528	459	0.00
20/08/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	14	18	14	18	0.00
20/08/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	623	552	623	552	0.00
20/08/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	10	13	10	13	0.00
20/08/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	719	647	719	647	0.00
20/08/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	16	22	16	22	0.00
20/08/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	575	505	575	505	0.00
20/08/2009	ZAAD On 14-September-09	7.25	Call	Currency Future	12	16	12	16	0.00
20/08/2009	ZAAD On 14-September-09	7.25	Put	Currency Future	671	599	671	599	0.00
20/08/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	10	13	10	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	719	647	719	647	0.00
20/08/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	8	10	8	10	0.00
20/08/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	817	743	817	743	0.00
20/08/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	14	18	14	18	0.00
20/08/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	623	552	623	552	0.00
20/08/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	8	10	8	10	0.00
20/08/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	817	743	817	743	0.00
20/08/2009	ZAAD On 14-September-09	7.50	Call	Currency Future	6	7	6	7	0.00
20/08/2009	ZAAD On 14-September-09	7.50	Put	Currency Future	915	841	915	841	0.00
20/08/2009	ZAAD On 14-September-09	7.35	Call	Currency Future	9	11	9	11	0.00
20/08/2009	ZAAD On 14-September-09	7.35	Put	Currency Future	768	695	768	695	0.00
20/08/2009	ZAAD On 14-September-09	7.45	Call	Currency Future	7	9	7	9	0.00
20/08/2009	ZAAD On 14-September-09	7.45	Put	Currency Future	866	792	866	792	0.00
20/08/2009	ZAAD On 14-September-09	7.55	Call	Currency Future	5	6	5	6	0.00
20/08/2009	ZAAD On 14-September-09	7.55	Put	Currency Future	964	890	964	890	0.00
20/08/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	152	176	152	176	0.00
20/08/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	501	451	501	451	0.00
20/08/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	130	151	130	151	0.00
20/08/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	579	526	579	526	0.00
20/08/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	112	130	112	130	0.00
20/08/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	661	605	661	605	0.00
20/08/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	96	112	96	112	0.00
20/08/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	745	687	745	687	0.00
20/08/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	164	190	164	190	0.00
20/08/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	463	415	463	415	0.00
20/08/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	141	163	141	163	0.00
20/08/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	540	488	540	488	0.00
20/08/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	121	140	121	140	0.00
20/08/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	620	565	620	565	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	164	190	164	190	0.00
20/08/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	463	415	463	415	0.00
20/08/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	121	140	121	140	0.00
20/08/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	620	565	620	565	0.00
20/08/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	104	121	104	121	0.00
20/08/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	703	645	703	645	0.00
20/08/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	417	485	417	485	0.00
20/08/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	26	19	26	19	0.00
20/08/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	141	163	141	163	0.00
20/08/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	540	488	540	488	0.00
20/08/2009	ZAAD On 14-September-09	0.75	Call	Currency Future	5841	5917	5841	5917	0.00
20/08/2009	ZAAD On 14-September-09	0.75	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	2.25	Call	Currency Future	4341	4417	4341	4417	0.00
20/08/2009	ZAAD On 14-September-09	2.25	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	3.75	Call	Currency Future	2841	2917	2841	2917	0.00
20/08/2009	ZAAD On 14-September-09	3.75	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	5.25	Call	Currency Future	1341	1417	1341	1417	0.00
20/08/2009	ZAAD On 14-September-09	5.25	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1661	1585	1661	1585	0.00
20/08/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	3159	3084	3159	3084	0.00
20/08/2009	ZAAD On 14-September-09	11.25	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	11.25	Put	Currency Future	4659	4583	4659	4583	0.00
20/08/2009	ZAAD On 14-September-09	12.75	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	12.75	Put	Currency Future	6159	6083	6159	6083	0.00
20/08/2009	ZAAD On 14-December-09	0.85	Call	Currency Future	5801	5876	5801	5876	0.00
20/08/2009	ZAAD On 14-December-09	0.85	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	2.35	Call	Currency Future	4301	4376	4301	4376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	ZAAD On 14-December-09	2.35	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	3.85	Call	Currency Future	2801	2876	2801	2876	0.00
20/08/2009	ZAAD On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	1311	1385	1311	1385	0.00
20/08/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	10	9	10	9	0.00
20/08/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	25	30	25	30	0.00
20/08/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	1724	1654	1724	1654	0.00
20/08/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	5	6	5	6	0.00
20/08/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	3204	3130	3204	3130	0.00
20/08/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	4700	4626	4700	4626	0.00
20/08/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	6200	6125	6200	6125	0.00
20/08/2009	ZAAD On 14-September-09	0.55	Call	Currency Future	6041	6117	6041	6117	0.00
20/08/2009	ZAAD On 14-September-09	0.55	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	2.05	Call	Currency Future	4541	4617	4541	4617	0.00
20/08/2009	ZAAD On 14-September-09	2.05	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	3.55	Call	Currency Future	3041	3117	3041	3117	0.00
20/08/2009	ZAAD On 14-September-09	3.55	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	5.05	Call	Currency Future	1541	1617	1541	1617	0.00
20/08/2009	ZAAD On 14-September-09	5.05	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	8.05	Call	Currency Future	2	2	2	2	0.00
20/08/2009	ZAAD On 14-September-09	8.05	Put	Currency Future	1461	1385	1461	1385	0.00
20/08/2009	ZAAD On 14-September-09	9.55	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	9.55	Put	Currency Future	2960	2884	2960	2884	0.00
20/08/2009	ZAAD On 14-September-09	11.05	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	11.05	Put	Currency Future	4459	4383	4459	4383	0.00
20/08/2009	ZAAD On 14-September-09	12.55	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	12.55	Put	Currency Future	5959	5883	5959	5883	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	ZAAD On 14-December-09	0.60	Call	Currency Future	6051	6126	6051	6126	0.00
20/08/2009	ZAAD On 14-December-09	0.60	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	2.10	Call	Currency Future	4551	4626	4551	4626	0.00
20/08/2009	ZAAD On 14-December-09	2.10	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	3.60	Call	Currency Future	3051	3126	3051	3126	0.00
20/08/2009	ZAAD On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	1557	1631	1557	1631	0.00
20/08/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	6	5	6	5	0.00
20/08/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	33	39	33	39	0.00
20/08/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	1482	1413	1482	1413	0.00
20/08/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	6	7	6	7	0.00
20/08/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	2955	2881	2955	2881	0.00
20/08/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	2	2	2	2	0.00
20/08/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	4451	4376	4451	4376	0.00
20/08/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	5950	5875	5950	5875	0.00
20/08/2009	ZAAD On 14-September-09	0.50	Call	Currency Future	6091	6167	6091	6167	0.00
20/08/2009	ZAAD On 14-September-09	0.50	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	2.00	Call	Currency Future	4591	4667	4591	4667	0.00
20/08/2009	ZAAD On 14-September-09	2.00	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	3.50	Call	Currency Future	3091	3167	3091	3167	0.00
20/08/2009	ZAAD On 14-September-09	3.50	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	5.00	Call	Currency Future	1591	1667	1591	1667	0.00
20/08/2009	ZAAD On 14-September-09	5.00	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	2	2	2	2	0.00
20/08/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1411	1335	1411	1335	0.00
20/08/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	2910	2834	2910	2834	0.00
20/08/2009	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
20/08/2009	ZAAD On 14-September-09	11.00	Put	Currency Future	4409	4333	4409	4333	0.00
20/08/2009	ZAAD On 14-September-09	12.50	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	12.50	Put	Currency Future	5909	5833	5909	5833	0.00
20/08/2009	ZAAD On 14-December-09	0.55	Call	Currency Future	6101	6176	6101	6176	0.00
20/08/2009	ZAAD On 14-December-09	0.55	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	2.05	Call	Currency Future	4601	4676	4601	4676	0.00
20/08/2009	ZAAD On 14-December-09	2.05	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	3.55	Call	Currency Future	3101	3176	3101	3176	0.00
20/08/2009	ZAAD On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	5.05	Call	Currency Future	1606	1681	1606	1681	0.00
20/08/2009	ZAAD On 14-December-09	5.05	Put	Currency Future	6	5	6	5	0.00
20/08/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	35	41	35	41	0.00
20/08/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	1434	1366	1434	1366	0.00
20/08/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	6	8	6	8	0.00
20/08/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	2905	2832	2905	2832	0.00
20/08/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	2	2	2	2	0.00
20/08/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	4401	4326	4401	4326	0.00
20/08/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	5900	5825	5900	5825	0.00
20/08/2009	ZAAD On 14-September-09	6.05	Call	Currency Future	555	627	555	627	0.00
20/08/2009	ZAAD On 14-September-09	6.05	Put	Currency Future	15	10	15	10	0.00
20/08/2009	ZAAD On 14-September-09	6.15	Call	Currency Future	462	532	462	532	0.00
20/08/2009	ZAAD On 14-September-09	6.15	Put	Currency Future	22	15	22	15	0.00
20/08/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	625	688	625	688	0.00
20/08/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	74	62	74	62	0.00
20/08/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	548	607	548	607	0.00
20/08/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	97	82	97	82	0.00
20/08/2009	ZAAD On 14-September-09	5.80	Call	Currency Future	796	870	796	870	0.00
20/08/2009	ZAAD On 14-September-09	5.80	Put	Currency Future	6	4	6	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
20/08/2009	ZAAD On 14-September-09	5.90	Call	Currency Future	699	772	699	772	0.00
20/08/2009	ZAAD On 14-September-09	5.90	Put	Currency Future	8	5	8	5	0.00
20/08/2009	ZAAD On 14-September-09	6.00	Call	Currency Future	603	675	603	675	0.00
20/08/2009	ZAAD On 14-September-09	6.00	Put	Currency Future	12	8	12	8	0.00
20/08/2009	ZAAD On 14-September-09	6.10	Call	Currency Future	508	579	508	579	0.00
20/08/2009	ZAAD On 14-September-09	6.10	Put	Currency Future	18	12	18	12	0.00
20/08/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	792	860	792	860	0.00
20/08/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	41	34	41	34	0.00
20/08/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	707	772	707	772	0.00
20/08/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	56	47	56	47	0.00
20/08/2009	ZAAD On 14-September-09	5.85	Call	Currency Future	747	821	747	821	0.00
20/08/2009	ZAAD On 14-September-09	5.85	Put	Currency Future	7	4	7	4	0.00
20/08/2009	ZAAD On 14-September-09	5.95	Call	Currency Future	651	723	651	723	0.00
20/08/2009	ZAAD On 14-September-09	5.95	Put	Currency Future	10	7	10	7	0.00
20/08/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	586	647	586	647	0.00
20/08/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	85	71	85	71	0.00
20/08/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	548	607	548	607	0.00
20/08/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	97	82	97	82	0.00
20/08/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	665	730	665	730	0.00
20/08/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	64	54	64	54	0.00
20/08/2009	ZAAD On 14-September-09	6.10	Call	Currency Future	508	579	508	579	0.00
20/08/2009	ZAAD On 14-September-09	6.10	Put	Currency Future	18	12	18	12	0.00
20/08/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	440	495	440	495	0.00
20/08/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	139	119	139	119	0.00
20/08/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	577	630	577	630	0.00
20/08/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	176	153	176	153	0.00
20/08/2009	ZAAD On 15-March-10	7.00	Call	Currency Future	265	293	265	293	0.00
20/08/2009	ZAAD On 15-March-10	7.00	Put	Currency Future	564	516	564	516	0.00
20/08/2009	ZAAD On 15-March-10	7.10	Call	Currency Future	239	264	239	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
20/08/2009	ZAAD On 15-March-10	7.10	Put	Currency Future	638	587	638	587	0.00
20/08/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	642	699	642	699	0.00
20/08/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	141	121	141	121	0.00
20/08/2009	ZAAD On 15-March-10	6.15	Call	Currency Future	676	735	676	735	0.00
20/08/2009	ZAAD On 15-March-10	6.15	Put	Currency Future	125	107	125	107	0.00
20/08/2009	ZAAD On 15-March-10	6.25	Call	Currency Future	609	664	609	664	0.00
20/08/2009	ZAAD On 15-March-10	6.25	Put	Currency Future	158	137	158	137	0.00
20/08/2009	ZAAD On 15-March-10	6.35	Call	Currency Future	546	598	546	598	0.00
20/08/2009	ZAAD On 15-March-10	6.35	Put	Currency Future	195	171	195	171	0.00
20/08/2009	ZAAD On 14-September-09	5.95	Call	Currency Future	651	723	651	723	0.00
20/08/2009	ZAAD On 14-September-09	5.95	Put	Currency Future	10	7	10	7	0.00
20/08/2009	ZAAD On 15-March-10	6.05	Call	Currency Future	749	810	749	810	0.00
20/08/2009	ZAAD On 15-March-10	6.05	Put	Currency Future	97	83	97	83	0.00
20/08/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	749	816	749	816	0.00
20/08/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	48	40	48	40	0.00
20/08/2009	ZAAD On 15-March-10	6.00	Call	Currency Future	786	849	786	849	0.00
20/08/2009	ZAAD On 15-March-10	6.00	Put	Currency Future	85	72	85	72	0.00
20/08/2009	ZAAD On 15-March-10	6.10	Call	Currency Future	712	772	712	772	0.00
20/08/2009	ZAAD On 15-March-10	6.10	Put	Currency Future	111	95	111	95	0.00
20/08/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	642	699	642	699	0.00
20/08/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	141	121	141	121	0.00
20/08/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	577	630	577	630	0.00
20/08/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	176	153	176	153	0.00
20/08/2009	ZAAD On 14-September-09	2.30	Call	Currency Future	4291	4367	4291	4367	0.00
20/08/2009	ZAAD On 14-September-09	2.30	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	3.30	Call	Currency Future	3291	3367	3291	3367	0.00
20/08/2009	ZAAD On 14-September-09	3.30	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	4.30	Call	Currency Future	2291	2367	2291	2367	0.00
20/08/2009	ZAAD On 14-September-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
20/08/2009	ZAAD On 14-September-09	5.30	Call	Currency Future	1291	1367	1291	1367	0.00
20/08/2009	ZAAD On 14-September-09	5.30	Put	Currency Future	1	0	1	0	0.00
20/08/2009	ZAAD On 14-September-09	8.30	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 14-September-09	8.30	Put	Currency Future	1710	1635	1710	1635	0.00
20/08/2009	ZAAD On 14-September-09	10.30	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	10.30	Put	Currency Future	3709	3633	3709	3633	0.00
20/08/2009	ZAAD On 14-September-09	12.30	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	12.30	Put	Currency Future	5709	5633	5709	5633	0.00
20/08/2009	ZAAD On 14-September-09	14.30	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	14.30	Put	Currency Future	7709	7633	7709	7633	0.00
20/08/2009	ZAAD On 14-December-09	3.35	Call	Currency Future	3301	3376	3301	3376	0.00
20/08/2009	ZAAD On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	4.35	Call	Currency Future	2302	2376	2302	2376	0.00
20/08/2009	ZAAD On 14-December-09	4.35	Put	Currency Future	1	0	1	0	0.00
20/08/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	3	3	3	3	0.00
20/08/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	3702	3628	3702	3628	0.00
20/08/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	5700	5625	5700	5625	0.00
20/08/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	7699	7625	7699	7625	0.00
20/08/2009	ZAAD On 15-March-10	2.40	Call	Currency Future	4301	4377	4301	4377	0.00
20/08/2009	ZAAD On 15-March-10	2.40	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 15-March-10	3.40	Call	Currency Future	3302	3378	3302	3378	0.00
20/08/2009	ZAAD On 15-March-10	3.40	Put	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 15-March-10	4.40	Call	Currency Future	2306	2382	2306	2382	0.00
20/08/2009	ZAAD On 15-March-10	4.40	Put	Currency Future	5	5	5	5	0.00
20/08/2009	ZAAD On 15-March-10	5.40	Call	Currency Future	1323	1397	1323	1397	0.00
20/08/2009	ZAAD On 15-March-10	5.40	Put	Currency Future	22	20	22	20	0.00
20/08/2009	ZAAD On 15-March-10	8.40	Call	Currency Future	77	85	77	85	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	ZAAD On 15-March-10	8.40	Put	Currency Future	1776	1708	1776	1708	0.00
20/08/2009	ZAAD On 15-March-10	10.40	Call	Currency Future	10	11	10	11	0.00
20/08/2009	ZAAD On 15-March-10	10.40	Put	Currency Future	3709	3634	3709	3634	0.00
20/08/2009	ZAAD On 15-March-10	12.40	Call	Currency Future	3	3	3	3	0.00
20/08/2009	ZAAD On 15-March-10	12.40	Put	Currency Future	5702	5626	5702	5626	0.00
20/08/2009	ZAAD On 15-March-10	14.40	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 15-March-10	14.40	Put	Currency Future	7700	7624	7700	7624	0.00
20/08/2009	ZAAD On 14-September-09	2.35	Call	Currency Future	4241	4317	4241	4317	0.00
20/08/2009	ZAAD On 14-September-09	2.35	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	3.35	Call	Currency Future	3241	3317	3241	3317	0.00
20/08/2009	ZAAD On 14-September-09	3.35	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	4.35	Call	Currency Future	2241	2317	2241	2317	0.00
20/08/2009	ZAAD On 14-September-09	4.35	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	5.35	Call	Currency Future	1241	1317	1241	1317	0.00
20/08/2009	ZAAD On 14-September-09	5.35	Put	Currency Future	1	0	1	0	0.00
20/08/2009	ZAAD On 14-September-09	8.35	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 14-September-09	8.35	Put	Currency Future	1760	1684	1760	1684	0.00
20/08/2009	ZAAD On 14-September-09	10.35	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	10.35	Put	Currency Future	3759	3683	3759	3683	0.00
20/08/2009	ZAAD On 14-September-09	12.35	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	12.35	Put	Currency Future	5759	5683	5759	5683	0.00
20/08/2009	ZAAD On 14-September-09	14.35	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	14.35	Put	Currency Future	7759	7683	7759	7683	0.00
20/08/2009	ZAAD On 14-December-09	2.45	Call	Currency Future	4201	4276	4201	4276	0.00
20/08/2009	ZAAD On 14-December-09	2.45	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	3.45	Call	Currency Future	3201	3276	3201	3276	0.00
20/08/2009	ZAAD On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	4.45	Call	Currency Future	2202	2276	2202	2276	0.00
20/08/2009	ZAAD On 14-December-09	4.45	Put	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
20/08/2009	ZAAD On 14-December-09	5.45	Call	Currency Future	1213	1286	1213	1286	0.00
20/08/2009	ZAAD On 14-December-09	5.45	Put	Currency Future	12	11	12	11	0.00
20/08/2009	ZAAD On 14-December-09	8.45	Call	Currency Future	22	27	22	27	0.00
20/08/2009	ZAAD On 14-December-09	8.45	Put	Currency Future	1821	1751	1821	1751	0.00
20/08/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	3	3	3	3	0.00
20/08/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	3802	3727	3802	3727	0.00
20/08/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	5800	5725	5800	5725	0.00
20/08/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	7799	7725	7799	7725	0.00
20/08/2009	ZAAD On 15-March-10	2.50	Call	Currency Future	4201	4277	4201	4277	0.00
20/08/2009	ZAAD On 15-March-10	2.50	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 15-March-10	3.50	Call	Currency Future	3202	3278	3202	3278	0.00
20/08/2009	ZAAD On 15-March-10	3.50	Put	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 15-March-10	4.50	Call	Currency Future	2207	2283	2207	2283	0.00
20/08/2009	ZAAD On 15-March-10	4.50	Put	Currency Future	6	5	6	5	0.00
20/08/2009	ZAAD On 15-March-10	5.50	Call	Currency Future	1226	1300	1226	1300	0.00
20/08/2009	ZAAD On 15-March-10	5.50	Put	Currency Future	25	23	25	23	0.00
20/08/2009	ZAAD On 15-March-10	8.50	Call	Currency Future	72	79	72	79	0.00
20/08/2009	ZAAD On 15-March-10	8.50	Put	Currency Future	1871	1802	1871	1802	0.00
20/08/2009	ZAAD On 15-March-10	10.50	Call	Currency Future	9	10	9	10	0.00
20/08/2009	ZAAD On 15-March-10	10.50	Put	Currency Future	3808	3732	3808	3732	0.00
20/08/2009	ZAAD On 15-March-10	12.50	Call	Currency Future	3	3	3	3	0.00
20/08/2009	ZAAD On 15-March-10	12.50	Put	Currency Future	5802	5726	5802	5726	0.00
20/08/2009	ZAAD On 15-March-10	14.50	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 15-March-10	14.50	Put	Currency Future	7800	7724	7800	7724	0.00
20/08/2009	ZAAD On 14-September-09	2.40	Call	Currency Future	4191	4267	4191	4267	0.00
20/08/2009	ZAAD On 14-September-09	2.40	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	3.40	Call	Currency Future	3191	3267	3191	3267	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	ZAAD On 14-September-09	3.40	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	4.40	Call	Currency Future	2191	2267	2191	2267	0.00
20/08/2009	ZAAD On 14-September-09	4.40	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	5.40	Call	Currency Future	1192	1267	1192	1267	0.00
20/08/2009	ZAAD On 14-September-09	5.40	Put	Currency Future	1	0	1	0	0.00
20/08/2009	ZAAD On 14-September-09	8.40	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 14-September-09	8.40	Put	Currency Future	1810	1734	1810	1734	0.00
20/08/2009	ZAAD On 14-September-09	10.40	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	10.40	Put	Currency Future	3809	3733	3809	3733	0.00
20/08/2009	ZAAD On 14-September-09	12.40	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	12.40	Put	Currency Future	5809	5733	5809	5733	0.00
20/08/2009	ZAAD On 14-September-09	14.40	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	14.40	Put	Currency Future	7809	7733	7809	7733	0.00
20/08/2009	ZAAD On 15-March-10	2.55	Call	Currency Future	4151	4227	4151	4227	0.00
20/08/2009	ZAAD On 15-March-10	2.55	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 15-March-10	3.55	Call	Currency Future	3152	3228	3152	3228	0.00
20/08/2009	ZAAD On 15-March-10	3.55	Put	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 15-March-10	4.55	Call	Currency Future	2158	2233	2158	2233	0.00
20/08/2009	ZAAD On 15-March-10	4.55	Put	Currency Future	7	6	7	6	0.00
20/08/2009	ZAAD On 15-March-10	5.55	Call	Currency Future	1178	1252	1178	1252	0.00
20/08/2009	ZAAD On 15-March-10	5.55	Put	Currency Future	27	25	27	25	0.00
20/08/2009	ZAAD On 15-March-10	8.55	Call	Currency Future	70	77	70	77	0.00
20/08/2009	ZAAD On 15-March-10	8.55	Put	Currency Future	1918	1849	1918	1849	0.00
20/08/2009	ZAAD On 15-March-10	10.55	Call	Currency Future	8	9	8	9	0.00
20/08/2009	ZAAD On 15-March-10	10.55	Put	Currency Future	3857	3782	3857	3782	0.00
20/08/2009	ZAAD On 15-March-10	12.55	Call	Currency Future	3	3	3	3	0.00
20/08/2009	ZAAD On 15-March-10	12.55	Put	Currency Future	5852	5776	5852	5776	0.00
20/08/2009	ZAAD On 15-March-10	14.55	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 15-March-10	14.55	Put	Currency Future	7850	7774	7850	7774	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	ZAAD On 14-September-09	2.45	Call	Currency Future	4141	4217	4141	4217	0.00
20/08/2009	ZAAD On 14-September-09	2.45	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	3.45	Call	Currency Future	3141	3217	3141	3217	0.00
20/08/2009	ZAAD On 14-September-09	3.45	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	4.45	Call	Currency Future	2141	2217	2141	2217	0.00
20/08/2009	ZAAD On 14-September-09	4.45	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	5.45	Call	Currency Future	1142	1217	1142	1217	0.00
20/08/2009	ZAAD On 14-September-09	5.45	Put	Currency Future	1	0	1	0	0.00
20/08/2009	ZAAD On 14-September-09	8.45	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 14-September-09	8.45	Put	Currency Future	1860	1784	1860	1784	0.00
20/08/2009	ZAAD On 14-September-09	10.45	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	10.45	Put	Currency Future	3859	3783	3859	3783	0.00
20/08/2009	ZAAD On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	12.45	Put	Currency Future	5859	5783	5859	5783	0.00
20/08/2009	ZAAD On 14-September-09	14.45	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	14.45	Put	Currency Future	7859	7783	7859	7783	0.00
20/08/2009	ZAAD On 14-December-09	2.50	Call	Currency Future	4151	4226	4151	4226	0.00
20/08/2009	ZAAD On 14-December-09	2.50	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	3151	3226	3151	3226	0.00
20/08/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	2153	2226	2153	2226	0.00
20/08/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	2	1	2	1	0.00
20/08/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	1164	1237	1164	1237	0.00
20/08/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	13	12	13	12	0.00
20/08/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	21	25	21	25	0.00
20/08/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	1870	1800	1870	1800	0.00
20/08/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	3	3	3	3	0.00
20/08/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	3852	3777	3852	3777	0.00
20/08/2009	ZAAD On 14-December-09	12.50	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
20/08/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	5850	5775	5850	5775	0.00
20/08/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	7849	7775	7849	7775	0.00
20/08/2009	ZAAD On 14-September-09	10.45	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	10.45	Put	Currency Future	3859	3783	3859	3783	0.00
20/08/2009	ZAAD On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	12.45	Put	Currency Future	5859	5783	5859	5783	0.00
20/08/2009	ZAAD On 14-September-09	14.45	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	14.45	Put	Currency Future	7859	7783	7859	7783	0.00
20/08/2009	ZAAD On 15-March-10	2.60	Call	Currency Future	4101	4177	4101	4177	0.00
20/08/2009	ZAAD On 15-March-10	2.60	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 15-March-10	3.60	Call	Currency Future	3102	3178	3102	3178	0.00
20/08/2009	ZAAD On 15-March-10	3.60	Put	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 15-March-10	4.60	Call	Currency Future	2108	2184	2108	2184	0.00
20/08/2009	ZAAD On 15-March-10	4.60	Put	Currency Future	7	6	7	6	0.00
20/08/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1130	1204	1130	1204	0.00
20/08/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	29	26	29	26	0.00
20/08/2009	ZAAD On 15-March-10	8.60	Call	Currency Future	67	74	67	74	0.00
20/08/2009	ZAAD On 15-March-10	8.60	Put	Currency Future	1966	1897	1966	1897	0.00
20/08/2009	ZAAD On 15-March-10	10.60	Call	Currency Future	8	9	8	9	0.00
20/08/2009	ZAAD On 15-March-10	10.60	Put	Currency Future	3907	3831	3907	3831	0.00
20/08/2009	ZAAD On 15-March-10	12.60	Call	Currency Future	3	3	3	3	0.00
20/08/2009	ZAAD On 15-March-10	12.60	Put	Currency Future	5902	5826	5902	5826	0.00
20/08/2009	ZAAD On 15-March-10	14.60	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 15-March-10	14.60	Put	Currency Future	7900	7824	7900	7824	0.00
20/08/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1130	1204	1130	1204	0.00
20/08/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	29	26	29	26	0.00
20/08/2009	ZAAD On 14-September-09	2.50	Call	Currency Future	4091	4167	4091	4167	0.00
20/08/2009	ZAAD On 14-September-09	2.50	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
20/08/2009	ZAAD On 14-September-09	4.50	Call	Currency Future	2091	2167	2091	2167	0.00
20/08/2009	ZAAD On 14-September-09	4.50	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	5.50	Call	Currency Future	1092	1167	1092	1167	0.00
20/08/2009	ZAAD On 14-September-09	5.50	Put	Currency Future	2	1	2	1	0.00
20/08/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1910	1834	1910	1834	0.00
20/08/2009	ZAAD On 14-September-09	10.50	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	10.50	Put	Currency Future	3909	3833	3909	3833	0.00
20/08/2009	ZAAD On 14-September-09	14.50	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	14.50	Put	Currency Future	7909	7833	7909	7833	0.00
20/08/2009	ZAAD On 14-December-09	2.55	Call	Currency Future	4101	4176	4101	4176	0.00
20/08/2009	ZAAD On 14-December-09	2.55	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	2103	2177	2103	2177	0.00
20/08/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	2	1	2	1	0.00
20/08/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	1116	1189	1116	1189	0.00
20/08/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	15	13	15	13	0.00
20/08/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	20	24	20	24	0.00
20/08/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	1919	1848	1919	1848	0.00
20/08/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	2	3	2	3	0.00
20/08/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	3902	3827	3902	3827	0.00
20/08/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	7899	7825	7899	7825	0.00
20/08/2009	ZAAD On 14-September-09	2.55	Call	Currency Future	4041	4117	4041	4117	0.00
20/08/2009	ZAAD On 14-September-09	2.55	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	4.55	Call	Currency Future	2041	2117	2041	2117	0.00
20/08/2009	ZAAD On 14-September-09	4.55	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	5.55	Call	Currency Future	1043	1118	1043	1118	0.00
20/08/2009	ZAAD On 14-September-09	5.55	Put	Currency Future	2	1	2	1	0.00
20/08/2009	ZAAD On 14-September-09	8.55	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
20/08/2009	ZAAD On 14-September-09	8.55	Put	Currency Future	1960	1884	1960	1884	0.00
20/08/2009	ZAAD On 14-September-09	10.55	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	10.55	Put	Currency Future	3959	3883	3959	3883	0.00
20/08/2009	ZAAD On 14-September-09	14.55	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	14.55	Put	Currency Future	7959	7883	7959	7883	0.00
20/08/2009	ZAAD On 14-December-09	2.60	Call	Currency Future	4051	4126	4051	4126	0.00
20/08/2009	ZAAD On 14-December-09	2.60	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	2053	2127	2053	2127	0.00
20/08/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	2	1	2	1	0.00
20/08/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	1067	1140	1067	1140	0.00
20/08/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	16	14	16	14	0.00
20/08/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	19	23	19	23	0.00
20/08/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	1968	1897	1968	1897	0.00
20/08/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	2	3	2	3	0.00
20/08/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	3951	3877	3951	3877	0.00
20/08/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	7949	7875	7949	7875	0.00
20/08/2009	ZAAD On 15-March-10	2.70	Call	Currency Future	4001	4077	4001	4077	0.00
20/08/2009	ZAAD On 15-March-10	2.70	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 15-March-10	3.70	Call	Currency Future	3002	3079	3002	3079	0.00
20/08/2009	ZAAD On 15-March-10	3.70	Put	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 15-March-10	4.70	Call	Currency Future	2009	2085	2009	2085	0.00
20/08/2009	ZAAD On 15-March-10	4.70	Put	Currency Future	8	8	8	8	0.00
20/08/2009	ZAAD On 15-March-10	5.70	Call	Currency Future	1035	1108	1035	1108	0.00
20/08/2009	ZAAD On 15-March-10	5.70	Put	Currency Future	33	30	33	30	0.00
20/08/2009	ZAAD On 15-March-10	8.70	Call	Currency Future	63	69	63	69	0.00
20/08/2009	ZAAD On 15-March-10	8.70	Put	Currency Future	2062	1992	2062	1992	0.00
20/08/2009	ZAAD On 15-March-10	10.70	Call	Currency Future	7	8	7	8	0.00
20/08/2009	ZAAD On 15-March-10	10.70	Put	Currency Future	4006	3931	4006	3931	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	ZAAD On 15-March-10	12.70	Call	Currency Future	3	3	3	3	0.00
20/08/2009	ZAAD On 15-March-10	12.70	Put	Currency Future	6001	5926	6001	5926	0.00
20/08/2009	ZAAD On 15-March-10	14.70	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 15-March-10	14.70	Put	Currency Future	8000	7924	8000	7924	0.00
20/08/2009	ZAAD On 14-September-09	2.60	Call	Currency Future	3991	4067	3991	4067	0.00
20/08/2009	ZAAD On 14-September-09	2.60	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	3.60	Call	Currency Future	2991	3067	2991	3067	0.00
20/08/2009	ZAAD On 14-September-09	3.60	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	4.60	Call	Currency Future	1991	2067	1991	2067	0.00
20/08/2009	ZAAD On 14-September-09	4.60	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	5.60	Call	Currency Future	993	1068	993	1068	0.00
20/08/2009	ZAAD On 14-September-09	5.60	Put	Currency Future	3	1	3	1	0.00
20/08/2009	ZAAD On 14-September-09	8.60	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 14-September-09	8.60	Put	Currency Future	2010	1934	2010	1934	0.00
20/08/2009	ZAAD On 14-September-09	10.60	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	10.60	Put	Currency Future	4009	3933	4009	3933	0.00
20/08/2009	ZAAD On 14-September-09	12.60	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	12.60	Put	Currency Future	6009	5933	6009	5933	0.00
20/08/2009	ZAAD On 14-September-09	14.60	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	14.60	Put	Currency Future	8009	7933	8009	7933	0.00
20/08/2009	ZAAD On 14-December-09	2.65	Call	Currency Future	4001	4076	4001	4076	0.00
20/08/2009	ZAAD On 14-December-09	2.65	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	3.65	Call	Currency Future	3001	3076	3001	3076	0.00
20/08/2009	ZAAD On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	2003	2078	2003	2078	0.00
20/08/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	3	2	3	2	0.00
20/08/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	1019	1092	1019	1092	0.00
20/08/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	18	16	18	16	0.00
20/08/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	18	22	18	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	2017	1946	2017	1946	0.00
20/08/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	2	3	2	3	0.00
20/08/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	4001	3927	4001	3927	0.00
20/08/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	6000	5925	6000	5925	0.00
20/08/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	7999	7925	7999	7925	0.00
20/08/2009	ZAAD On 15-March-10	2.65	Call	Currency Future	4051	4127	4051	4127	0.00
20/08/2009	ZAAD On 15-March-10	2.65	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 15-March-10	3.65	Call	Currency Future	3052	3128	3052	3128	0.00
20/08/2009	ZAAD On 15-March-10	3.65	Put	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 15-March-10	4.65	Call	Currency Future	2059	2134	2059	2134	0.00
20/08/2009	ZAAD On 15-March-10	4.65	Put	Currency Future	8	7	8	7	0.00
20/08/2009	ZAAD On 15-March-10	5.65	Call	Currency Future	1082	1156	1082	1156	0.00
20/08/2009	ZAAD On 15-March-10	5.65	Put	Currency Future	31	28	31	28	0.00
20/08/2009	ZAAD On 15-March-10	8.65	Call	Currency Future	65	72	65	72	0.00
20/08/2009	ZAAD On 15-March-10	8.65	Put	Currency Future	2014	1944	2014	1944	0.00
20/08/2009	ZAAD On 15-March-10	10.65	Call	Currency Future	7	8	7	8	0.00
20/08/2009	ZAAD On 15-March-10	10.65	Put	Currency Future	3956	3881	3956	3881	0.00
20/08/2009	ZAAD On 15-March-10	12.65	Call	Currency Future	3	3	3	3	0.00
20/08/2009	ZAAD On 15-March-10	12.65	Put	Currency Future	5952	5876	5952	5876	0.00
20/08/2009	ZAAD On 15-March-10	14.65	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 15-March-10	14.65	Put	Currency Future	7950	7874	7950	7874	0.00
20/08/2009	ZAAD On 14-December-09	2.40	Call	Currency Future	4251	4326	4251	4326	0.00
20/08/2009	ZAAD On 14-December-09	2.40	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	3.40	Call	Currency Future	3251	3326	3251	3326	0.00
20/08/2009	ZAAD On 14-December-09	3.40	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	4.40	Call	Currency Future	2252	2326	2252	2326	0.00
20/08/2009	ZAAD On 14-December-09	4.40	Put	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
20/08/2009	ZAAD On 14-December-09	5.40	Call	Currency Future	1262	1335	1262	1335	0.00
20/08/2009	ZAAD On 14-December-09	5.40	Put	Currency Future	11	10	11	10	0.00
20/08/2009	ZAAD On 14-December-09	8.40	Call	Currency Future	23	28	23	28	0.00
20/08/2009	ZAAD On 14-December-09	8.40	Put	Currency Future	1773	1702	1773	1702	0.00
20/08/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	3	3	3	3	0.00
20/08/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	3752	3678	3752	3678	0.00
20/08/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	5750	5675	5750	5675	0.00
20/08/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	7749	7675	7749	7675	0.00
20/08/2009	ZAAD On 15-March-10	2.45	Call	Currency Future	4251	4327	4251	4327	0.00
20/08/2009	ZAAD On 15-March-10	2.45	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 15-March-10	3.45	Call	Currency Future	3252	3328	3252	3328	0.00
20/08/2009	ZAAD On 15-March-10	3.45	Put	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 15-March-10	4.45	Call	Currency Future	2257	2332	2257	2332	0.00
20/08/2009	ZAAD On 15-March-10	4.45	Put	Currency Future	6	5	6	5	0.00
20/08/2009	ZAAD On 15-March-10	5.45	Call	Currency Future	1274	1349	1274	1349	0.00
20/08/2009	ZAAD On 15-March-10	5.45	Put	Currency Future	23	21	23	21	0.00
20/08/2009	ZAAD On 15-March-10	8.45	Call	Currency Future	74	82	74	82	0.00
20/08/2009	ZAAD On 15-March-10	8.45	Put	Currency Future	1823	1755	1823	1755	0.00
20/08/2009	ZAAD On 15-March-10	10.45	Call	Currency Future	9	10	9	10	0.00
20/08/2009	ZAAD On 15-March-10	10.45	Put	Currency Future	3758	3683	3758	3683	0.00
20/08/2009	ZAAD On 15-March-10	12.45	Call	Currency Future	3	3	3	3	0.00
20/08/2009	ZAAD On 15-March-10	12.45	Put	Currency Future	5752	5676	5752	5676	0.00
20/08/2009	ZAAD On 15-March-10	14.45	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 15-March-10	14.45	Put	Currency Future	7750	7674	7750	7674	0.00
20/08/2009	ZAAD On 14-December-09	2.70	Call	Currency Future	3951	4026	3951	4026	0.00
20/08/2009	ZAAD On 14-December-09	2.70	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	3.70	Call	Currency Future	2951	3026	2951	3026	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	ZAAD On 14-December-09	3.70	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	4.70	Call	Currency Future	1954	2028	1954	2028	0.00
20/08/2009	ZAAD On 14-December-09	4.70	Put	Currency Future	3	3	3	3	0.00
20/08/2009	ZAAD On 14-December-09	5.70	Call	Currency Future	972	1043	972	1043	0.00
20/08/2009	ZAAD On 14-December-09	5.70	Put	Currency Future	21	17	21	17	0.00
20/08/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	17	21	17	21	0.00
20/08/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	2066	1995	2066	1995	0.00
20/08/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	2	3	2	3	0.00
20/08/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	4051	3977	4051	3977	0.00
20/08/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	6050	5975	6050	5975	0.00
20/08/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	8049	7975	8049	7975	0.00
20/08/2009	ZAAD On 15-March-10	2.75	Call	Currency Future	3951	4027	3951	4027	0.00
20/08/2009	ZAAD On 15-March-10	2.75	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 15-March-10	3.75	Call	Currency Future	2953	3029	2953	3029	0.00
20/08/2009	ZAAD On 15-March-10	3.75	Put	Currency Future	2	1	2	1	0.00
20/08/2009	ZAAD On 15-March-10	4.75	Call	Currency Future	1960	2036	1960	2036	0.00
20/08/2009	ZAAD On 15-March-10	4.75	Put	Currency Future	9	8	9	8	0.00
20/08/2009	ZAAD On 15-March-10	5.75	Call	Currency Future	991	1060	991	1060	0.00
20/08/2009	ZAAD On 15-March-10	5.75	Put	Currency Future	40	33	40	33	0.00
20/08/2009	ZAAD On 15-March-10	8.75	Call	Currency Future	60	67	60	67	0.00
20/08/2009	ZAAD On 15-March-10	8.75	Put	Currency Future	2109	2040	2109	2040	0.00
20/08/2009	ZAAD On 15-March-10	10.75	Call	Currency Future	7	7	7	7	0.00
20/08/2009	ZAAD On 15-March-10	10.75	Put	Currency Future	4056	3980	4056	3980	0.00
20/08/2009	ZAAD On 15-March-10	12.75	Call	Currency Future	2	3	2	3	0.00
20/08/2009	ZAAD On 15-March-10	12.75	Put	Currency Future	6051	5975	6051	5975	0.00
20/08/2009	ZAAD On 15-March-10	14.75	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 15-March-10	14.75	Put	Currency Future	8050	7974	8050	7974	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	ZAAD On 14-September-09	2.70	Call	Currency Future	3891	3967	3891	3967	0.00
20/08/2009	ZAAD On 14-September-09	2.70	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	3.70	Call	Currency Future	2891	2967	2891	2967	0.00
20/08/2009	ZAAD On 14-September-09	3.70	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	4.70	Call	Currency Future	1891	1967	1891	1967	0.00
20/08/2009	ZAAD On 14-September-09	4.70	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	5.70	Call	Currency Future	894	969	894	969	0.00
20/08/2009	ZAAD On 14-September-09	5.70	Put	Currency Future	4	2	4	2	0.00
20/08/2009	ZAAD On 14-September-09	8.70	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 14-September-09	8.70	Put	Currency Future	2110	2034	2110	2034	0.00
20/08/2009	ZAAD On 14-September-09	10.70	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	10.70	Put	Currency Future	4109	4033	4109	4033	0.00
20/08/2009	ZAAD On 14-September-09	12.70	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	12.70	Put	Currency Future	6109	6033	6109	6033	0.00
20/08/2009	ZAAD On 14-September-09	14.70	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	14.70	Put	Currency Future	8109	8033	8109	8033	0.00
20/08/2009	ZAAD On 14-December-09	2.75	Call	Currency Future	3901	3976	3901	3976	0.00
20/08/2009	ZAAD On 14-December-09	2.75	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	2901	2976	2901	2976	0.00
20/08/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	4.75	Call	Currency Future	1904	1979	1904	1979	0.00
20/08/2009	ZAAD On 14-December-09	4.75	Put	Currency Future	3	3	3	3	0.00
20/08/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	926	997	926	997	0.00
20/08/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	25	21	25	21	0.00
20/08/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	16	20	16	20	0.00
20/08/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	2115	2044	2115	2044	0.00
20/08/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	2	2	2	2	0.00
20/08/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	4101	4027	4101	4027	0.00
20/08/2009	ZAAD On 14-December-09	12.75	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
20/08/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	6100	6025	6100	6025	0.00
20/08/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	8099	8025	8099	8025	0.00
20/08/2009	ZAAD On 15-March-10	2.85	Call	Currency Future	3851	3927	3851	3927	0.00
20/08/2009	ZAAD On 15-March-10	2.85	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 15-March-10	3.85	Call	Currency Future	2853	2929	2853	2929	0.00
20/08/2009	ZAAD On 15-March-10	3.85	Put	Currency Future	2	2	2	2	0.00
20/08/2009	ZAAD On 15-March-10	4.85	Call	Currency Future	1861	1937	1861	1937	0.00
20/08/2009	ZAAD On 15-March-10	4.85	Put	Currency Future	10	9	10	9	0.00
20/08/2009	ZAAD On 15-March-10	5.85	Call	Currency Future	906	973	906	973	0.00
20/08/2009	ZAAD On 15-March-10	5.85	Put	Currency Future	55	46	55	46	0.00
20/08/2009	ZAAD On 15-March-10	8.85	Call	Currency Future	54	60	54	60	0.00
20/08/2009	ZAAD On 15-March-10	8.85	Put	Currency Future	2202	2133	2202	2133	0.00
20/08/2009	ZAAD On 15-March-10	10.85	Call	Currency Future	6	7	6	7	0.00
20/08/2009	ZAAD On 15-March-10	10.85	Put	Currency Future	4155	4080	4155	4080	0.00
20/08/2009	ZAAD On 15-March-10	12.85	Call	Currency Future	2	3	2	3	0.00
20/08/2009	ZAAD On 15-March-10	12.85	Put	Currency Future	6151	6075	6151	6075	0.00
20/08/2009	ZAAD On 15-March-10	14.85	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 15-March-10	14.85	Put	Currency Future	8150	8074	8150	8074	0.00
20/08/2009	ZAAD On 14-September-09	2.80	Call	Currency Future	3791	3867	3791	3867	0.00
20/08/2009	ZAAD On 14-September-09	2.80	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	3.80	Call	Currency Future	2791	2867	2791	2867	0.00
20/08/2009	ZAAD On 14-September-09	3.80	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	4.80	Call	Currency Future	1791	1867	1791	1867	0.00
20/08/2009	ZAAD On 14-September-09	4.80	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	8.80	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 14-September-09	8.80	Put	Currency Future	2210	2134	2210	2134	0.00
20/08/2009	ZAAD On 14-September-09	10.80	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	10.80	Put	Currency Future	4209	4133	4209	4133	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	ZAAD On 14-September-09	12.80	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	12.80	Put	Currency Future	6209	6133	6209	6133	0.00
20/08/2009	ZAAD On 14-September-09	14.80	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	14.80	Put	Currency Future	8209	8133	8209	8133	0.00
20/08/2009	ZAAD On 14-December-09	2.90	Call	Currency Future	3751	3826	3751	3826	0.00
20/08/2009	ZAAD On 14-December-09	2.90	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	3.90	Call	Currency Future	2751	2826	2751	2826	0.00
20/08/2009	ZAAD On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	1755	1829	1755	1829	0.00
20/08/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	4	4	4	4	0.00
20/08/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	13	16	13	16	0.00
20/08/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	2262	2191	2262	2191	0.00
20/08/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	2	2	2	2	0.00
20/08/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	4251	4176	4251	4176	0.00
20/08/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	6250	6175	6250	6175	0.00
20/08/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	8249	8175	8249	8175	0.00
20/08/2009	ZAAD On 15-March-10	2.95	Call	Currency Future	3751	3827	3751	3827	0.00
20/08/2009	ZAAD On 15-March-10	2.95	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 15-March-10	3.95	Call	Currency Future	2753	2829	2753	2829	0.00
20/08/2009	ZAAD On 15-March-10	3.95	Put	Currency Future	2	2	2	2	0.00
20/08/2009	ZAAD On 15-March-10	4.95	Call	Currency Future	1763	1838	1763	1838	0.00
20/08/2009	ZAAD On 15-March-10	4.95	Put	Currency Future	12	11	12	11	0.00
20/08/2009	ZAAD On 15-March-10	5.95	Call	Currency Future	825	890	825	890	0.00
20/08/2009	ZAAD On 15-March-10	5.95	Put	Currency Future	74	62	74	62	0.00
20/08/2009	ZAAD On 15-March-10	8.95	Call	Currency Future	48	54	48	54	0.00
20/08/2009	ZAAD On 15-March-10	8.95	Put	Currency Future	2297	2227	2297	2227	0.00
20/08/2009	ZAAD On 15-March-10	10.95	Call	Currency Future	6	7	6	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
20/08/2009	ZAAD On 15-March-10	10.95	Put	Currency Future	4255	4179	4255	4179	0.00
20/08/2009	ZAAD On 15-March-10	12.95	Call	Currency Future	2	2	2	2	0.00
20/08/2009	ZAAD On 15-March-10	12.95	Put	Currency Future	6251	6175	6251	6175	0.00
20/08/2009	ZAAD On 15-March-10	14.95	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 15-March-10	14.95	Put	Currency Future	8250	8174	8250	8174	0.00
20/08/2009	ZAAD On 14-September-09	2.75	Call	Currency Future	3841	3917	3841	3917	0.00
20/08/2009	ZAAD On 14-September-09	2.75	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	4.75	Call	Currency Future	1841	1917	1841	1917	0.00
20/08/2009	ZAAD On 14-September-09	4.75	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	5.75	Call	Currency Future	845	920	845	920	0.00
20/08/2009	ZAAD On 14-September-09	5.75	Put	Currency Future	5	3	5	3	0.00
20/08/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	2160	2084	2160	2084	0.00
20/08/2009	ZAAD On 14-September-09	10.75	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	10.75	Put	Currency Future	4159	4083	4159	4083	0.00
20/08/2009	ZAAD On 14-September-09	14.75	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	14.75	Put	Currency Future	8159	8083	8159	8083	0.00
20/08/2009	ZAAD On 14-December-09	2.80	Call	Currency Future	3851	3926	3851	3926	0.00
20/08/2009	ZAAD On 14-December-09	2.80	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	3.80	Call	Currency Future	2851	2926	2851	2926	0.00
20/08/2009	ZAAD On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	4.80	Call	Currency Future	1854	1929	1854	1929	0.00
20/08/2009	ZAAD On 14-December-09	4.80	Put	Currency Future	3	3	3	3	0.00
20/08/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	881	950	881	950	0.00
20/08/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	30	25	30	25	0.00
20/08/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	15	18	15	18	0.00
20/08/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	2164	2093	2164	2093	0.00
20/08/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	2	2	2	2	0.00
20/08/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	4151	4077	4151	4077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	6150	6075	6150	6075	0.00
20/08/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	8149	8075	8149	8075	0.00
20/08/2009	ZAAD On 14-December-09	2.85	Call	Currency Future	3801	3876	3801	3876	0.00
20/08/2009	ZAAD On 14-December-09	2.85	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	4.85	Call	Currency Future	1805	1879	1805	1879	0.00
20/08/2009	ZAAD On 14-December-09	4.85	Put	Currency Future	4	3	4	3	0.00
20/08/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	836	905	836	905	0.00
20/08/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	35	29	35	29	0.00
20/08/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	14	17	14	17	0.00
20/08/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	2213	2142	2213	2142	0.00
20/08/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	2	2	2	2	0.00
20/08/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	4201	4126	4201	4126	0.00
20/08/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	8199	8125	8199	8125	0.00
20/08/2009	ZAAD On 15-March-10	2.90	Call	Currency Future	3801	3877	3801	3877	0.00
20/08/2009	ZAAD On 15-March-10	2.90	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 15-March-10	3.90	Call	Currency Future	2803	2879	2803	2879	0.00
20/08/2009	ZAAD On 15-March-10	3.90	Put	Currency Future	2	2	2	2	0.00
20/08/2009	ZAAD On 15-March-10	4.90	Call	Currency Future	1812	1887	1812	1887	0.00
20/08/2009	ZAAD On 15-March-10	4.90	Put	Currency Future	11	10	11	10	0.00
20/08/2009	ZAAD On 15-March-10	5.90	Call	Currency Future	865	931	865	931	0.00
20/08/2009	ZAAD On 15-March-10	5.90	Put	Currency Future	64	53	64	53	0.00
20/08/2009	ZAAD On 15-March-10	8.90	Call	Currency Future	51	57	51	57	0.00
20/08/2009	ZAAD On 15-March-10	8.90	Put	Currency Future	2250	2180	2250	2180	0.00
20/08/2009	ZAAD On 15-March-10	10.90	Call	Currency Future	6	7	6	7	0.00
20/08/2009	ZAAD On 15-March-10	10.90	Put	Currency Future	4205	4129	4205	4129	0.00
20/08/2009	ZAAD On 15-March-10	12.90	Call	Currency Future	2	3	2	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
20/08/2009	ZAAD On 15-March-10	12.90	Put	Currency Future	6201	6125	6201	6125	0.00
20/08/2009	ZAAD On 15-March-10	14.90	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 15-March-10	14.90	Put	Currency Future	8200	8124	8200	8124	0.00
20/08/2009	ZAAD On 15-March-10	2.80	Call	Currency Future	3901	3977	3901	3977	0.00
20/08/2009	ZAAD On 15-March-10	2.80	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 15-March-10	3.80	Call	Currency Future	2903	2979	2903	2979	0.00
20/08/2009	ZAAD On 15-March-10	3.80	Put	Currency Future	2	2	2	2	0.00
20/08/2009	ZAAD On 15-March-10	4.80	Call	Currency Future	1911	1986	1911	1986	0.00
20/08/2009	ZAAD On 15-March-10	4.80	Put	Currency Future	10	9	10	9	0.00
20/08/2009	ZAAD On 15-March-10	5.80	Call	Currency Future	948	1016	948	1016	0.00
20/08/2009	ZAAD On 15-March-10	5.80	Put	Currency Future	47	39	47	39	0.00
20/08/2009	ZAAD On 15-March-10	8.80	Call	Currency Future	57	64	57	64	0.00
20/08/2009	ZAAD On 15-March-10	8.80	Put	Currency Future	2155	2086	2155	2086	0.00
20/08/2009	ZAAD On 15-March-10	10.80	Call	Currency Future	7	7	7	7	0.00
20/08/2009	ZAAD On 15-March-10	10.80	Put	Currency Future	4105	4030	4105	4030	0.00
20/08/2009	ZAAD On 15-March-10	12.80	Call	Currency Future	2	3	2	3	0.00
20/08/2009	ZAAD On 15-March-10	12.80	Put	Currency Future	6101	6025	6101	6025	0.00
20/08/2009	ZAAD On 15-March-10	14.80	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 15-March-10	14.80	Put	Currency Future	8100	8024	8100	8024	0.00
20/08/2009	ZAAD On 14-September-09	2.65	Call	Currency Future	3941	4017	3941	4017	0.00
20/08/2009	ZAAD On 14-September-09	2.65	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	3.65	Call	Currency Future	2941	3017	2941	3017	0.00
20/08/2009	ZAAD On 14-September-09	3.65	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	4.65	Call	Currency Future	1941	2017	1941	2017	0.00
20/08/2009	ZAAD On 14-September-09	4.65	Put	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	5.65	Call	Currency Future	944	1019	944	1019	0.00
20/08/2009	ZAAD On 14-September-09	5.65	Put	Currency Future	3	2	3	2	0.00
20/08/2009	ZAAD On 14-September-09	8.65	Call	Currency Future	1	1	1	1	0.00
20/08/2009	ZAAD On 14-September-09	8.65	Put	Currency Future	2060	1984	2060	1984	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2009	ZAAD On 14-September-09	10.65	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	10.65	Put	Currency Future	4059	3983	4059	3983	0.00
20/08/2009	ZAAD On 14-September-09	12.65	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	12.65	Put	Currency Future	6059	5983	6059	5983	0.00
20/08/2009	ZAAD On 14-September-09	14.65	Call	Currency Future	0	0	0	0	0.00
20/08/2009	ZAAD On 14-September-09	14.65	Put	Currency Future	8059	7983	8059	7983	0.00