



# Derivatives Weekly Statistics Report

From 2009/08/24 To 2009/08/28

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 15-March-10			Currency Future	8.0200	8.1504	8.0216	8.1504	3170.00
28/08/2009	\$ / R On 14-June-10			Currency Future	8.1500	8.2746	8.1471	8.2746	360.00
28/08/2009	\$ / R On 14-September-09			Currency Future	7.7600	7.8901	7.7631	7.8901	280224.00
28/08/2009	\$ / R On 13-September-10			Currency Future	8.2700	8.4008	8.2689	8.4008	0.00
28/08/2009	\$ / R On 14-December-09			Currency Future	7.8900	8.0224	7.8940	8.0224	97912.00
28/08/2009	\$ / R On 13-December-10			Currency Future	8.3800	8.5122	8.3808	8.5122	0.00
28/08/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	658	743	658	743	0.00
28/08/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	287	242	287	242	0.00
28/08/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	426	483	426	483	279.00
28/08/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	554	482	554	482	0.00
28/08/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	362	411	362	411	0.00
28/08/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	691	611	691	611	0.00
28/08/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	146	164	146	164	0.00
28/08/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1774	1664	1774	1664	0.00
28/08/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	209	230	209	230	0.00
28/08/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	2062	1955	2062	1955	0.00
28/08/2009	\$ / R On 14-June-10	7.60	Call	Currency Future	855	941	855	941	0.00
28/08/2009	\$ / R On 14-June-10	7.60	Put	Currency Future	308	266	308	266	0.00
28/08/2009	\$ / R On 14-June-10	8.25	Call	Currency Future	550	610	550	610	0.00
28/08/2009	\$ / R On 14-June-10	8.25	Put	Currency Future	653	586	653	586	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-June-10	8.40	Call	Currency Future	500	554	500	554	0.00
28/08/2009	\$ / R On 14-June-10	8.40	Put	Currency Future	753	679	753	679	0.00
28/08/2009	\$ / R On 14-September-09	7.85	Call	Currency Future	85	149	85	149	0.00
28/08/2009	\$ / R On 14-September-09	7.85	Put	Currency Future	172	109	172	109	0.00
28/08/2009	\$ / R On 14-September-09	7.90	Call	Currency Future	70	121	70	121	0.00
28/08/2009	\$ / R On 14-September-09	7.90	Put	Currency Future	207	131	207	131	25.00
28/08/2009	\$ / R On 14-September-09	8.20	Call	Currency Future	20	39	20	39	110.00
28/08/2009	\$ / R On 14-September-09	8.20	Put	Currency Future	457	349	457	349	110.00
28/08/2009	\$ / R On 13-September-10	8.40	Call	Currency Future	646	0	646	0	585.00
28/08/2009	\$ / R On 13-September-10	8.40	Put	Currency Future	777	0	777	0	0.00
28/08/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	431	515	431	515	0.00
28/08/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	237	193	237	193	0.00
28/08/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	292	350	292	350	747.00
28/08/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	398	328	398	328	0.00
28/08/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	216	261	216	261	0.00
28/08/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	572	489	572	489	0.00
28/08/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	78	94	78	94	0.00
28/08/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1384	1272	1384	1272	0.00
28/08/2009	\$ / R On 13-December-10	8.50	Call	Currency Future	747	0	747	0	0.00
28/08/2009	\$ / R On 13-December-10	8.50	Put	Currency Future	866	0	866	0	0.00
28/08/2009	\$ / R On 13-December-10	8.60	Call	Currency Future	713	0	713	0	117.00
28/08/2009	\$ / R On 13-December-10	8.60	Put	Currency Future	932	0	932	0	0.00
28/08/2009	\$ / R On 14-June-10	8.30	Call	Currency Future	533	590	533	590	140.00
28/08/2009	\$ / R On 14-June-10	8.30	Put	Currency Future	686	615	686	615	0.00
28/08/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	275	330	275	330	0.00
28/08/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	431	358	431	358	0.00
28/08/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	462	528	462	528	0.00
28/08/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	490	427	490	427	0.00
28/08/2009	\$ / R On 14-June-10	8.20	Call	Currency Future	568	631	568	631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-June-10	8.20	Put	Currency Future	621	557	621	557	0.00
28/08/2009	\$ / R On 14-September-09	7.80	Call	Currency Future	103	180	103	180	0.00
28/08/2009	\$ / R On 14-September-09	7.80	Put	Currency Future	140	90	140	90	0.00
28/08/2009	\$ / R On 14-September-09	8.00	Call	Currency Future	46	84	46	84	2000.00
28/08/2009	\$ / R On 14-September-09	8.00	Put	Currency Future	283	194	283	194	0.00
28/08/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	310	375	310	375	200.00
28/08/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	366	302	366	302	0.00
28/08/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	443	505	443	505	0.00
28/08/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	522	454	522	454	0.00
28/08/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	310	375	310	375	0.00
28/08/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	366	302	366	302	0.00
28/08/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	409	464	409	464	0.00
28/08/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	587	513	587	513	0.00
28/08/2009	\$ / R On 14-June-10	8.35	Call	Currency Future	516	572	516	572	0.00
28/08/2009	\$ / R On 14-June-10	8.35	Put	Currency Future	719	647	719	647	0.00
28/08/2009	\$ / R On 14-September-09	7.95	Call	Currency Future	57	101	57	101	0.00
28/08/2009	\$ / R On 14-September-09	7.95	Put	Currency Future	244	161	244	161	0.00
28/08/2009	\$ / R On 14-September-09	8.60	Call	Currency Future	4	8	4	8	0.00
28/08/2009	\$ / R On 14-September-09	8.60	Put	Currency Future	841	718	841	718	0.00
28/08/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	259	311	259	311	0.00
28/08/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	465	389	465	389	0.00
28/08/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	470	521	470	521	0.00
28/08/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	823	746	823	746	0.00
28/08/2009	\$ / R On 14-September-09	8.10	Call	Currency Future	31	57	31	57	0.00
28/08/2009	\$ / R On 14-September-09	8.10	Put	Currency Future	367	267	367	267	0.00
28/08/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	229	277	229	277	87.00
28/08/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	535	455	535	455	0.00
28/08/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	335	380	335	380	0.00
28/08/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	763	680	763	680	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	442	489	442	489	0.00
28/08/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	895	815	895	815	0.00
28/08/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	192	233	192	233	50.00
28/08/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	648	560	648	560	0.00
28/08/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	348	396	348	396	0.00
28/08/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	727	645	727	645	0.00
28/08/2009	\$ / R On 14-September-09	8.15	Call	Currency Future	25	47	25	47	25.00
28/08/2009	\$ / R On 14-September-09	8.15	Put	Currency Future	412	307	412	307	25.00
28/08/2009	\$ / R On 14-June-10	8.45	Call	Currency Future	485	537	485	537	0.00
28/08/2009	\$ / R On 14-June-10	8.45	Put	Currency Future	788	712	788	712	0.00
28/08/2009	\$ / R On 14-September-09	8.05	Call	Currency Future	38	70	38	70	0.00
28/08/2009	\$ / R On 14-September-09	8.05	Put	Currency Future	325	229	325	229	0.00
28/08/2009	\$ / R On 14-June-10	8.55	Call	Currency Future	456	505	456	505	0.00
28/08/2009	\$ / R On 14-June-10	8.55	Put	Currency Future	858	780	858	780	0.00
28/08/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	229	277	229	277	0.00
28/08/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	535	455	535	455	0.00
28/08/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	322	366	322	366	0.00
28/08/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	801	715	801	715	0.00
28/08/2009	\$ / R On 14-June-10	8.65	Call	Currency Future	428	475	428	475	0.00
28/08/2009	\$ / R On 14-June-10	8.65	Put	Currency Future	931	850	931	850	0.00
28/08/2009	\$ / R On 14-September-09	7.60	Call	Currency Future	223	328	223	328	13157.00
28/08/2009	\$ / R On 14-September-09	7.60	Put	Currency Future	59	38	59	38	200.00
28/08/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	377	428	377	428	0.00
28/08/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	656	578	656	578	0.00
28/08/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	66	74	66	74	18074.00
28/08/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3094	2974	3094	2974	0.00
28/08/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	200	227	200	227	18074.00
28/08/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1329	1227	1329	1227	0.00
28/08/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	88	96	88	96	29334.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	4091	3971	4091	3971	0.00
28/08/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	280	309	280	309	2738.00
28/08/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1533	1435	1533	1435	0.00
28/08/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	2	2	2	2	9676.00
28/08/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	5108	4980	5108	4980	0.00
28/08/2009	\$ / R On 14-September-09	7.80	Call	Currency Future	103	180	103	180	0.00
28/08/2009	\$ / R On 14-September-09	7.80	Put	Currency Future	140	90	140	90	0.00
28/08/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	23	29	23	29	260.00
28/08/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2679	2556	2679	2556	0.00
28/08/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	5	6	5	6	1184.00
28/08/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4411	4284	4411	4284	0.00
28/08/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	329	400	329	400	0.00
28/08/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	335	278	335	278	0.00
28/08/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	43	52	43	52	11185.00
28/08/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	2049	1929	2049	1929	0.00
28/08/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	747	825	747	825	21795.00
28/08/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	400	350	400	350	0.00
28/08/2009	\$ / R On 14-June-10	9.20	Call	Currency Future	312	345	312	345	21795.00
28/08/2009	\$ / R On 14-June-10	9.20	Put	Currency Future	1365	1270	1365	1270	0.00
28/08/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	393	445	393	445	0.00
28/08/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	621	545	621	545	0.00
28/08/2009	\$ / R On 14-September-09	7.95	Call	Currency Future	57	101	57	101	0.00
28/08/2009	\$ / R On 14-September-09	7.95	Put	Currency Future	244	161	244	161	140.00
28/08/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	275	330	275	330	0.00
28/08/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	431	358	431	358	0.00
28/08/2009	\$ / R On 14-September-09	7.45	Call	Currency Future	343	459	343	459	0.00
28/08/2009	\$ / R On 14-September-09	7.45	Put	Currency Future	29	19	29	19	0.00
28/08/2009	\$ / R On 14-September-09	7.75	Call	Currency Future	125	213	125	213	0.00
28/08/2009	\$ / R On 14-September-09	7.75	Put	Currency Future	112	73	112	73	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-September-09	8.25	Call	Currency Future	16	32	16	32	0.00
28/08/2009	\$ / R On 14-September-09	8.25	Put	Currency Future	503	392	503	392	0.00
28/08/2009	\$ / R On 14-December-09	7.35	Call	Currency Future	658	761	658	761	0.00
28/08/2009	\$ / R On 14-December-09	7.35	Put	Currency Future	114	89	114	89	0.00
28/08/2009	\$ / R On 14-December-09	7.85	Call	Currency Future	353	427	353	427	0.00
28/08/2009	\$ / R On 14-December-09	7.85	Put	Currency Future	309	255	309	255	0.00
28/08/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	117	141	117	141	75.00
28/08/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1023	919	1023	919	0.00
28/08/2009	\$ / R On 14-September-09	7.50	Call	Currency Future	301	414	301	414	0.00
28/08/2009	\$ / R On 14-September-09	7.50	Put	Currency Future	38	24	38	24	0.00
28/08/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	481	551	481	551	0.00
28/08/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	460	401	460	401	0.00
28/08/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	587	653	587	653	0.00
28/08/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	590	528	590	528	0.00
28/08/2009	\$ / R On 14-September-09	8.30	Call	Currency Future	13	26	13	26	2054.00
28/08/2009	\$ / R On 14-September-09	8.30	Put	Currency Future	550	436	550	436	0.00
28/08/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	3	5	3	5	0.00
28/08/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	939	815	939	815	0.00
28/08/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	130	157	130	157	0.00
28/08/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	936	835	936	835	0.00
28/08/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	244	294	244	294	0.00
28/08/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	500	421	500	421	0.00
28/08/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	204	247	204	247	0.00
28/08/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	610	524	610	524	0.00
28/08/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	37	42	37	42	28101.00
28/08/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4315	4192	4315	4192	0.00
28/08/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	310	352	310	352	0.00
28/08/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	838	752	838	752	0.00
28/08/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	130	146	130	146	28101.00

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28/08/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1958	1846	1958	1846	0.00
28/08/2009	\$ / R On 14-June-10	8.70	Call	Currency Future	416	461	416	461	0.00
28/08/2009	\$ / R On 14-June-10	8.70	Put	Currency Future	969	886	969	886	0.00
28/08/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	182	220	182	220	247.00
28/08/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	688	597	688	597	0.00
28/08/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	287	326	287	326	0.00
28/08/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	916	826	916	826	0.00
28/08/2009	\$ / R On 14-June-10	8.80	Call	Currency Future	392	434	392	434	0.00
28/08/2009	\$ / R On 14-June-10	8.80	Put	Currency Future	1045	959	1045	959	0.00
28/08/2009	\$ / R On 14-September-09	8.35	Call	Currency Future	11	21	11	21	0.00
28/08/2009	\$ / R On 14-September-09	8.35	Put	Currency Future	598	481	598	481	0.00
28/08/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	162	196	162	196	0.00
28/08/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	768	674	768	674	0.00
28/08/2009	\$ / R On 14-September-09	8.40	Call	Currency Future	9	17	9	17	25.00
28/08/2009	\$ / R On 14-September-09	8.40	Put	Currency Future	646	527	646	527	0.00
28/08/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	153	186	153	186	0.00
28/08/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	809	713	809	713	0.00
28/08/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	298	339	298	339	0.00
28/08/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	877	788	877	788	0.00
28/08/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	403	447	403	447	0.00
28/08/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1006	922	1006	922	0.00
28/08/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	171	208	171	208	0.00
28/08/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	727	635	727	635	0.00
28/08/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	204	247	204	247	0.00
28/08/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	610	524	610	524	0.00
28/08/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	171	208	171	208	0.00
28/08/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	727	635	727	635	0.00
28/08/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	192	233	192	233	0.00
28/08/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	648	560	648	560	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-September-09	8.95	Call	Currency Future	1	2	1	2	200.00
28/08/2009	\$ / R On 14-September-09	8.95	Put	Currency Future	1188	1062	1188	1062	0.00
28/08/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	7	14	7	14	140.00
28/08/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	694	574	694	574	0.00
28/08/2009	\$ / R On 14-September-09	8.50	Call	Currency Future	6	12	6	12	30.00
28/08/2009	\$ / R On 14-September-09	8.50	Put	Currency Future	743	622	743	622	0.00
28/08/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	60	72	60	72	3000.00
28/08/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	1666	1549	1666	1549	0.00
28/08/2009	\$ / R On 14-September-09	7.25	Call	Currency Future	524	647	524	647	0.00
28/08/2009	\$ / R On 14-September-09	7.25	Put	Currency Future	11	7	11	7	2000.00
28/08/2009	\$ / R On 14-September-09	8.75	Call	Currency Future	2	4	2	4	15157.00
28/08/2009	\$ / R On 14-September-09	8.75	Put	Currency Future	989	864	989	864	0.00
28/08/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	277	314	277	314	0.00
28/08/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	955	864	955	864	0.00
28/08/2009	\$ / R On 14-September-09	8.45	Call	Currency Future	7	14	7	14	0.00
28/08/2009	\$ / R On 14-September-09	8.45	Put	Currency Future	694	574	694	574	0.00
28/08/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	153	186	153	186	0.00
28/08/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	809	713	809	713	0.00
28/08/2009	\$ / R On 14-June-10	8.85	Call	Currency Future	380	421	380	421	0.00
28/08/2009	\$ / R On 14-June-10	8.85	Put	Currency Future	1083	997	1083	997	0.00
28/08/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	145	176	145	176	0.00
28/08/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	851	753	851	753	0.00
28/08/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	266	302	266	302	0.00
28/08/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	995	902	995	902	0.00
28/08/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	145	176	145	176	0.00
28/08/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	851	753	851	753	0.00
28/08/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	239	271	239	271	0.00
28/08/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1117	1021	1117	1021	0.00
28/08/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	349	386	349	386	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1202	1111	1202	1111	0.00
28/08/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	123	149	123	149	0.00
28/08/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	979	877	979	877	0.00
28/08/2009	\$ / R On 14-June-10	8.90	Call	Currency Future	369	409	369	409	0.00
28/08/2009	\$ / R On 14-June-10	8.90	Put	Currency Future	1122	1034	1122	1034	0.00
28/08/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	137	166	137	166	0.00
28/08/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	893	794	893	794	0.00
28/08/2009	\$ / R On 14-June-10	9.05	Call	Currency Future	339	375	339	375	0.00
28/08/2009	\$ / R On 14-June-10	9.05	Put	Currency Future	1242	1151	1242	1151	0.00
28/08/2009	\$ / R On 14-September-09	8.65	Call	Currency Future	3	6	3	6	100.00
28/08/2009	\$ / R On 14-September-09	8.65	Put	Currency Future	890	766	890	766	0.00
28/08/2009	\$ / R On 15-March-10	9.05	Call	Currency Future	215	243	215	243	0.00
28/08/2009	\$ / R On 15-March-10	9.05	Put	Currency Future	1243	1143	1243	1143	0.00
28/08/2009	\$ / R On 14-September-09	8.80	Call	Currency Future	2	4	2	4	0.00
28/08/2009	\$ / R On 14-September-09	8.80	Put	Currency Future	1039	914	1039	914	0.00
28/08/2009	\$ / R On 14-December-09	7.40	Call	Currency Future	622	723	622	723	13513.00
28/08/2009	\$ / R On 14-December-09	7.40	Put	Currency Future	128	100	128	100	0.00
28/08/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	105	127	105	127	13513.00
28/08/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1111	1005	1111	1005	0.00
28/08/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	100	121	100	121	0.00
28/08/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1156	1048	1156	1048	0.00
28/08/2009	\$ / R On 14-June-10	9.15	Call	Currency Future	320	355	320	355	21978.00
28/08/2009	\$ / R On 14-June-10	9.15	Put	Currency Future	1323	1230	1323	1230	0.00
28/08/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	105	127	105	127	0.00
28/08/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1111	1005	1111	1005	0.00
28/08/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	230	261	230	261	0.00
28/08/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1159	1061	1159	1061	0.00
28/08/2009	\$ / R On 14-June-10	9.10	Call	Currency Future	330	365	330	365	0.00
28/08/2009	\$ / R On 14-June-10	9.10	Put	Currency Future	1282	1190	1282	1190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-September-09	8.70	Call	Currency Future	3	5	3	5	0.00
28/08/2009	\$ / R On 14-September-09	8.70	Put	Currency Future	939	815	939	815	0.00
28/08/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	111	134	111	134	0.00
28/08/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1067	962	1067	962	0.00
28/08/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	247	281	247	281	0.00
28/08/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1076	981	1076	981	0.00
28/08/2009	\$ / R On 14-June-10	8.95	Call	Currency Future	359	397	359	397	0.00
28/08/2009	\$ / R On 14-June-10	8.95	Put	Currency Future	1162	1073	1162	1073	0.00
28/08/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	130	157	130	157	0.00
28/08/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	936	835	936	835	0.00
28/08/2009	\$ / R On 14-September-09	8.55	Call	Currency Future	5	10	5	10	0.00
28/08/2009	\$ / R On 14-September-09	8.55	Put	Currency Future	792	669	792	669	0.00
28/08/2009	\$ / R On 14-September-09	8.90	Call	Currency Future	1	3	1	3	0.00
28/08/2009	\$ / R On 14-September-09	8.90	Put	Currency Future	1138	1012	1138	1012	0.00
28/08/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	95	115	95	115	0.00
28/08/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1201	1092	1201	1092	0.00
28/08/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	181	205	181	205	0.00
28/08/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1460	1355	1460	1355	0.00
28/08/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	1	2	1	2	0.00
28/08/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	1288	1161	1288	1161	0.00
28/08/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	82	99	82	99	0.00
28/08/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	1338	1227	1338	1227	0.00
28/08/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	170	192	170	192	0.00
28/08/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1548	1442	1548	1442	0.00
28/08/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	266	294	266	294	0.00
28/08/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	1619	1519	1619	1519	0.00
28/08/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	0	1	0	1	0.00
28/08/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	1437	1311	1437	1311	0.00
28/08/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	71	86	71	86	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1477	1363	1477	1363	0.00
28/08/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	155	175	155	175	0.00
28/08/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1683	1574	1683	1574	0.00
28/08/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	247	272	247	272	0.00
28/08/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	1750	1647	1750	1647	0.00
28/08/2009	\$ / R On 14-September-09	9.30	Call	Currency Future	0	1	0	1	0.00
28/08/2009	\$ / R On 14-September-09	9.30	Put	Currency Future	1537	1411	1537	1411	0.00
28/08/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	65	78	65	78	0.00
28/08/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	1571	1456	1571	1456	0.00
28/08/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	62	75	62	75	0.00
28/08/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1618	1503	1618	1503	0.00
28/08/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	165	186	165	186	0.00
28/08/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1593	1486	1593	1486	0.00
28/08/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	259	286	259	286	0.00
28/08/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1662	1562	1662	1562	0.00
28/08/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	71	86	71	86	0.00
28/08/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1477	1363	1477	1363	0.00
28/08/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	146	164	146	164	0.00
28/08/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1774	1664	1774	1664	0.00
28/08/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	235	259	235	259	0.00
28/08/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	1838	1734	1838	1734	0.00
28/08/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1637	1510	1637	1510	0.00
28/08/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	57	69	57	69	0.00
28/08/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	1713	1596	1713	1596	0.00
28/08/2009	\$ / R On 14-June-10	9.60	Call	Currency Future	253	279	253	279	0.00
28/08/2009	\$ / R On 14-June-10	9.60	Put	Currency Future	1706	1604	1706	1604	0.00
28/08/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	53	60	53	60	0.00
28/08/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3532	3410	3532	3410	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	95	104	95	104	21978.00
28/08/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	3848	3729	3848	3729	0.00
28/08/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	0	1	0	1	0.00
28/08/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	1587	1460	1587	1460	0.00
28/08/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	62	75	62	75	0.00
28/08/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1618	1503	1618	1503	0.00
28/08/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	150	169	150	169	0.00
28/08/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1728	1619	1728	1619	0.00
28/08/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	241	265	241	265	0.00
28/08/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	1794	1691	1794	1691	0.00
28/08/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	126	142	126	142	0.00
28/08/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	2005	1891	2005	1891	0.00
28/08/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1887	1760	1887	1760	0.00
28/08/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	47	56	47	56	0.00
28/08/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	1953	1834	1953	1834	0.00
28/08/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	116	131	116	131	0.00
28/08/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2144	2030	2144	2030	0.00
28/08/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	196	215	196	215	0.00
28/08/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	2199	2090	2199	2090	0.00
28/08/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	0	0	0	0	1000.00
28/08/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	2637	2510	2637	2510	0.00
28/08/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	2037	1910	2037	1910	0.00
28/08/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	99	113	99	113	0.00
28/08/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2378	2263	2378	2263	0.00
28/08/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	173	192	173	192	0.00
28/08/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2426	2317	2426	2317	0.00
28/08/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	2287	2160	2287	2160	0.00
28/08/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	34	42	34	42	0.00
28/08/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2290	2169	2290	2169	0.00
28/08/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	112	127	112	127	0.00
28/08/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2191	2077	2191	2077	0.00
28/08/2009	\$ / R On 14-June-10	10.20	Call	Currency Future	191	210	191	210	0.00
28/08/2009	\$ / R On 14-June-10	10.20	Put	Currency Future	2244	2135	2244	2135	0.00
28/08/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	2087	1960	2087	1960	0.00
28/08/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	39	48	39	48	0.00
28/08/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	2145	2026	2145	2026	0.00
28/08/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	123	138	123	138	0.00
28/08/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2051	1938	2051	1938	0.00
28/08/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	204	225	204	225	0.00
28/08/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2107	2000	2107	2000	0.00
28/08/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	1937	1810	1937	1810	0.00
28/08/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	45	54	45	54	0.00
28/08/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	2001	1881	2001	1881	0.00
28/08/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	280	309	280	309	26596.00
28/08/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1533	1435	1533	1435	0.00
28/08/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	123	138	123	138	0.00
28/08/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2051	1938	2051	1938	0.00
28/08/2009	\$ / R On 14-September-09	9.75	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	9.75	Put	Currency Future	1987	1860	1987	1860	0.00
28/08/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	45	54	45	54	0.00
28/08/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	2001	1881	2001	1881	0.00
28/08/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	109	124	109	124	0.00
28/08/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2237	2123	2237	2123	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	2137	2010	2137	2010	0.00
28/08/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	37	46	37	46	0.00
28/08/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	2193	2073	2193	2073	0.00
28/08/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	109	124	109	124	0.00
28/08/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2237	2123	2237	2123	0.00
28/08/2009	\$ / R On 14-September-09	9.90	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	9.90	Put	Currency Future	2137	2010	2137	2010	0.00
28/08/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	88	100	88	100	0.00
28/08/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	2567	2450	2567	2450	0.00
28/08/2009	\$ / R On 14-September-09	10.25	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.25	Put	Currency Future	2487	2360	2487	2360	0.00
28/08/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	28	34	28	34	0.00
28/08/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	2484	2362	2484	2362	0.00
28/08/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	86	98	86	98	0.00
28/08/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2614	2497	2614	2497	0.00
28/08/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	2537	2410	2537	2410	0.00
28/08/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	25	31	25	31	0.00
28/08/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	2581	2459	2581	2459	0.00
28/08/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	91	103	91	103	0.00
28/08/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	2519	2403	2519	2403	0.00
28/08/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	2587	2460	2587	2460	0.00
28/08/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	84	95	84	95	0.00
28/08/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2662	2544	2662	2544	0.00
28/08/2009	\$ / R On 14-September-09	10.35	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.35	Put	Currency Future	2587	2460	2587	2460	0.00
28/08/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	24	30	24	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
28/08/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	2630	2508	2630	2508	0.00
28/08/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	77	87	77	87	0.00
28/08/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	2805	2687	2805	2687	0.00
28/08/2009	\$ / R On 14-September-09	10.50	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.50	Put	Currency Future	2737	2610	2737	2610	0.00
28/08/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	22	27	22	27	0.00
28/08/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	2728	2605	2728	2605	0.00
28/08/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	67	76	67	76	0.00
28/08/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3046	2926	3046	2926	0.00
28/08/2009	\$ / R On 14-September-09	10.70	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.70	Put	Currency Future	2937	2810	2937	2810	0.00
28/08/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	19	23	19	23	0.00
28/08/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2925	2801	2925	2801	0.00
28/08/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	60	67	60	67	0.00
28/08/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3288	3167	3288	3167	0.00
28/08/2009	\$ / R On 14-September-09	10.95	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.95	Put	Currency Future	3187	3060	3187	3060	0.00
28/08/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	15	19	15	19	0.00
28/08/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3171	3046	3171	3046	0.00
28/08/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	61	69	61	69	0.00
28/08/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3239	3119	3239	3119	0.00
28/08/2009	\$ / R On 14-September-09	13.00	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	13.00	Put	Currency Future	5237	5110	5237	5110	0.00
28/08/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	3087	2960	3087	2960	0.00
28/08/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	16	20	16	20	0.00
28/08/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	3122	2997	3122	2997	0.00
28/08/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	64	73	64	73	0.00
28/08/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3143	3022	3143	3022	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	3037	2910	3037	2910	0.00
28/08/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	17	21	17	21	0.00
28/08/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	3023	2899	3023	2899	0.00
28/08/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	63	71	63	71	0.00
28/08/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3191	3070	3191	3070	0.00
28/08/2009	\$ / R On 14-September-09	10.75	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.75	Put	Currency Future	2987	2860	2987	2860	0.00
28/08/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	73	83	73	83	0.00
28/08/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2901	2782	2901	2782	0.00
28/08/2009	\$ / R On 14-September-09	10.45	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.45	Put	Currency Future	2687	2560	2687	2560	0.00
28/08/2009	\$ / R On 14-September-09	10.20	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	2437	2310	2437	2310	0.00
28/08/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	29	36	29	36	0.00
28/08/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	2435	2314	2435	2314	0.00
28/08/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	27	33	27	33	0.00
28/08/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	2533	2410	2533	2410	0.00
28/08/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	75	85	75	85	0.00
28/08/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2853	2735	2853	2735	0.00
28/08/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	21	26	21	26	0.00
28/08/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	2777	2654	2777	2654	0.00
28/08/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2837	2710	2837	2710	0.00
28/08/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	19	24	19	24	0.00
28/08/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	2875	2752	2875	2752	0.00
28/08/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2887	2760	2887	2760	0.00
28/08/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	19	23	19	23	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2925	2801	2925	2801	0.00
28/08/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	69	78	69	78	0.00
28/08/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	2998	2878	2998	2878	0.00
28/08/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	66	74	66	74	0.00
28/08/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3094	2974	3094	2974	0.00
28/08/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	71	80	71	80	0.00
28/08/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2949	2830	2949	2830	0.00
28/08/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	79	90	79	90	0.00
28/08/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	2757	2639	2757	2639	0.00
28/08/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	2337	2210	2337	2210	0.00
28/08/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	32	40	32	40	0.00
28/08/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2338	2217	2338	2217	0.00
28/08/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	84	95	84	95	0.00
28/08/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2662	2544	2662	2544	0.00
28/08/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	2187	2060	2187	2060	0.00
28/08/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	36	44	36	44	0.00
28/08/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2242	2121	2242	2121	0.00
28/08/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	75	85	75	85	0.00
28/08/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2853	2735	2853	2735	0.00
28/08/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	2387	2260	2387	2260	0.00
28/08/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	58	66	58	66	0.00
28/08/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3337	3215	3337	3215	0.00
28/08/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	55	62	55	62	0.00
28/08/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	3473	3351	3473	3351	0.00
28/08/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	57	64	57	64	0.00
28/08/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3385	3264	3385	3264	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	23	29	23	29	9530.00
28/08/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2679	2556	2679	2556	0.00
28/08/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	57	64	57	64	0.00
28/08/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3385	3264	3385	3264	0.00
28/08/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2787	2660	2787	2660	0.00
28/08/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	20	25	20	25	0.00
28/08/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	2826	2703	2826	2703	0.00
28/08/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	56	63	56	63	0.00
28/08/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3434	3312	3434	3312	0.00
28/08/2009	\$ / R On 14-September-09	10.60	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.60	Put	Currency Future	2837	2710	2837	2710	0.00
28/08/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	50	56	50	56	0.00
28/08/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3678	3556	3678	3556	0.00
28/08/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	54	61	54	61	0.00
28/08/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3483	3361	3483	3361	0.00
28/08/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	48	54	48	54	0.00
28/08/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3776	3653	3776	3653	0.00
28/08/2009	\$ / R On 14-September-09	10.85	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.85	Put	Currency Future	3087	2960	3087	2960	0.00
28/08/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	52	59	52	59	0.00
28/08/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3580	3458	3580	3458	0.00
28/08/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	51	57	51	57	0.00
28/08/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3629	3507	3629	3507	0.00
28/08/2009	\$ / R On 14-September-09	10.55	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.55	Put	Currency Future	2787	2660	2787	2660	0.00
28/08/2009	\$ / R On 14-September-09	10.30	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.30	Put	Currency Future	2537	2410	2537	2410	0.00
28/08/2009	\$ / R On 14-September-09	10.20	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
28/08/2009	\$ / R On 14-September-09	10.20	Put	Currency Future	2437	2310	2437	2310	0.00
28/08/2009	\$ / R On 14-September-09	10.00	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.00	Put	Currency Future	2237	2110	2237	2110	0.00
28/08/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	36	44	36	44	0.00
28/08/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2242	2121	2242	2121	0.00
28/08/2009	\$ / R On 14-September-09	11.30	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	11.30	Put	Currency Future	3537	3410	3537	3410	0.00
28/08/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	14	17	14	17	0.00
28/08/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	3270	3145	3270	3145	0.00
28/08/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	14	18	14	18	0.00
28/08/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	3220	3096	3220	3096	0.00
28/08/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	12	15	12	15	0.00
28/08/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3418	3293	3418	3293	0.00
28/08/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	13	17	13	17	0.00
28/08/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	3319	3194	3319	3194	0.00
28/08/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	5	6	5	6	10100.00
28/08/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4411	4284	4411	4284	0.00
28/08/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	10	12	10	12	0.00
28/08/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	3716	3590	3716	3590	0.00
28/08/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	10	13	10	13	0.00
28/08/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	3616	3491	3616	3491	0.00
28/08/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	7	9	7	9	0.00
28/08/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	4113	3987	4113	3987	0.00
28/08/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	4	6	4	6	0.00
28/08/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	4510	4383	4510	4383	0.00
28/08/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	2	3	2	3	0.00
28/08/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4908	4781	4908	4781	0.00
28/08/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	1	2	1	2	0.00
28/08/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	5307	5179	5307	5179	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	8	10	8	10	0.00
28/08/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	4014	3888	4014	3888	0.00
28/08/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	3	4	3	4	0.00
28/08/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	4809	4681	4809	4681	0.00
28/08/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	1	2	1	2	0.00
28/08/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5207	5080	5207	5080	0.00
28/08/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	86	104	86	104	0.00
28/08/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1292	1182	1292	1182	0.00
28/08/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	51	61	51	61	0.00
28/08/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	1857	1738	1857	1738	0.00
28/08/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	6	8	6	8	0.00
28/08/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4212	4086	4212	4086	0.00
28/08/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	1	2	1	2	0.00
28/08/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	5407	5279	5407	5279	0.00
28/08/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	55	66	55	66	0.00
28/08/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	1761	1643	1761	1643	0.00
28/08/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	32	40	32	40	0.00
28/08/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2338	2217	2338	2217	0.00
28/08/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	11	14	11	14	0.00
28/08/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	3517	3392	3517	3392	0.00
28/08/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	3	4	3	4	0.00
28/08/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	4709	4582	4709	4582	0.00
28/08/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	117	141	117	141	0.00
28/08/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1023	919	1023	919	0.00
28/08/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	8	11	8	11	0.00
28/08/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3914	3788	3914	3788	0.00
28/08/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	5707	5579	5707	5579	0.00
28/08/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	3	5	3	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
28/08/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	4609	4482	4609	4482	0.00
28/08/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	1	2	1	2	0.00
28/08/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5207	5080	5207	5080	0.00
28/08/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	5807	5678	5807	5678	0.00
28/08/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	9	12	9	12	0.00
28/08/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	3815	3689	3815	3689	0.00
28/08/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	2	3	2	3	0.00
28/08/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	5008	4880	5008	4880	0.00
28/08/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	5607	5479	5607	5479	0.00
28/08/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	5	7	5	7	0.00
28/08/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	4311	4185	4311	4185	0.00
28/08/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	2	3	2	3	0.00
28/08/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4908	4781	4908	4781	0.00
28/08/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	5507	5379	5507	5379	0.00
28/08/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	68	82	68	82	0.00
28/08/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	1524	1410	1524	1410	0.00
28/08/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	41	50	41	50	0.00
28/08/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2097	1977	2097	1977	0.00
28/08/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	9	11	9	11	0.00
28/08/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	3865	3739	3865	3739	0.00
28/08/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	4	6	4	6	0.00
28/08/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4460	4333	4460	4333	0.00
28/08/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	2	3	2	3	0.00
28/08/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	5058	4930	5058	4930	0.00
28/08/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	5657	5529	5657	5529	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	8	11	8	11	0.00
28/08/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3914	3788	3914	3788	0.00
28/08/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	75	90	75	90	0.00
28/08/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1431	1318	1431	1318	0.00
28/08/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	15	19	15	19	0.00
28/08/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3171	3046	3171	3046	0.00
28/08/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	9	12	9	12	0.00
28/08/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3765	3640	3765	3640	0.00
28/08/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	5	7	5	7	0.00
28/08/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	4361	4234	4361	4234	0.00
28/08/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	2	3	2	3	0.00
28/08/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	4958	4831	4958	4831	0.00
28/08/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	86	104	86	104	0.00
28/08/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1292	1182	1292	1182	0.00
28/08/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	6	8	6	8	0.00
28/08/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4212	4086	4212	4086	0.00
28/08/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	137	155	137	155	0.00
28/08/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1866	1754	1866	1754	0.00
28/08/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	116	131	116	131	0.00
28/08/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2144	2030	2144	2030	0.00
28/08/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	102	116	102	116	0.00
28/08/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	2331	2216	2331	2216	0.00
28/08/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	96	110	96	110	0.00
28/08/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2425	2309	2425	2309	0.00
28/08/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	32	37	32	37	0.00
28/08/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4561	4437	4561	4437	0.00
28/08/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	49	58	49	58	0.00
28/08/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	1905	1786	1905	1786	0.00
28/08/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	16	20	16	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
28/08/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	3072	2948	3072	2948	0.00
28/08/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	10	13	10	13	0.00
28/08/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3666	3540	3666	3540	0.00
28/08/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	6	8	6	8	0.00
28/08/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	4262	4135	4262	4135	0.00
28/08/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	1	2	1	2	0.00
28/08/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	5357	5229	5357	5229	0.00
28/08/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	160	180	160	180	0.00
28/08/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1638	1530	1638	1530	0.00
28/08/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	51	57	51	57	0.00
28/08/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3629	3507	3629	3507	0.00
28/08/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	19	22	19	22	0.00
28/08/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	5698	5572	5698	5572	0.00
28/08/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	12	15	12	15	0.00
28/08/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3418	3293	3418	3293	0.00
28/08/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1837	1710	1837	1710	0.00
28/08/2009	\$ / R On 14-September-09	9.70	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	9.70	Put	Currency Future	1937	1810	1937	1810	0.00
28/08/2009	\$ / R On 14-September-09	9.80	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	9.80	Put	Currency Future	2037	1910	2037	1910	0.00
28/08/2009	\$ / R On 14-September-09	10.40	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.40	Put	Currency Future	2637	2510	2637	2510	0.00
28/08/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	175	199	175	199	0.00
28/08/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1504	1398	1504	1398	0.00
28/08/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	73	83	73	83	0.00
28/08/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2901	2782	2901	2782	0.00
28/08/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	21	24	21	24	0.00
28/08/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	5549	5423	5549	5423	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1787	1660	1787	1660	0.00
28/08/2009	\$ / R On 14-September-09	9.65	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	9.65	Put	Currency Future	1887	1760	1887	1760	0.00
28/08/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	187	212	187	212	0.00
28/08/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1416	1312	1416	1312	0.00
28/08/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	21	25	21	25	0.00
28/08/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	5450	5324	5450	5324	0.00
28/08/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	460	547	460	547	0.00
28/08/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	216	174	216	174	0.00
28/08/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	111	134	111	134	0.00
28/08/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1067	962	1067	962	0.00
28/08/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	13	16	13	16	0.00
28/08/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	3369	3244	3369	3244	0.00
28/08/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	8	10	8	10	0.00
28/08/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	3964	3838	3964	3838	0.00
28/08/2009	\$ / R On 14-September-09	9.50	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	9.50	Put	Currency Future	1737	1610	1737	1610	0.00
28/08/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	194	219	194	219	0.00
28/08/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1372	1269	1372	1269	0.00
28/08/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	64	73	64	73	0.00
28/08/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3143	3022	3143	3022	0.00
28/08/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	22	25	22	25	0.00
28/08/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	5400	5275	5400	5275	0.00
28/08/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	490	580	490	580	0.00
28/08/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	196	157	196	157	0.00
28/08/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	207	235	207	235	0.00
28/08/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1286	1185	1286	1185	0.00
28/08/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	23	26	23	26	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	5301	5176	5301	5176	0.00
28/08/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	78	94	78	94	0.00
28/08/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1384	1272	1384	1272	0.00
28/08/2009	\$ / R On 14-September-09	10.10	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.10	Put	Currency Future	2337	2210	2337	2210	0.00
28/08/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	12	15	12	15	0.00
28/08/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	3468	3342	3468	3342	0.00
28/08/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	7	10	7	10	0.00
28/08/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	4063	3937	4063	3937	0.00
28/08/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	3	4	3	4	0.00
28/08/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	4659	4532	4659	4532	0.00
28/08/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	5857	5728	5857	5728	0.00
28/08/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	3137	3010	3137	3010	0.00
28/08/2009	\$ / R On 14-September-09	11.00	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	11.00	Put	Currency Future	3237	3110	3237	3110	0.00
28/08/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	46	51	46	51	0.00
28/08/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3874	3751	3874	3751	0.00
28/08/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	17	20	17	20	0.00
28/08/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	5946	5820	5946	5820	0.00
28/08/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	8	10	8	10	0.00
28/08/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	4014	3888	4014	3888	0.00
28/08/2009	\$ / R On 14-September-09	10.15	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.15	Put	Currency Future	2387	2260	2387	2260	0.00
28/08/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	141	159	141	159	0.00
28/08/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1820	1709	1820	1709	0.00
28/08/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	49	55	49	55	0.00
28/08/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3727	3604	3727	3604	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	47	53	47	53	0.00
28/08/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3825	3702	3825	3702	0.00
28/08/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	18	20	18	20	0.00
28/08/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	5896	5770	5896	5770	0.00
28/08/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	0	1	0	1	0.00
28/08/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	6006	5878	6006	5878	0.00
28/08/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	3287	3160	3287	3160	0.00
28/08/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	3387	3260	3387	3260	0.00
28/08/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	46	51	46	51	0.00
28/08/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3874	3751	3874	3751	0.00
28/08/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	44	49	44	49	0.00
28/08/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	3972	3849	3972	3849	0.00
28/08/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	42	47	42	47	0.00
28/08/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	4070	3947	4070	3947	0.00
28/08/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	15	19	15	19	0.00
28/08/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	6143	6018	6143	6018	0.00
28/08/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	5907	5778	5907	5778	0.00
28/08/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	133	150	133	150	0.00
28/08/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1912	1800	1912	1800	0.00
28/08/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	58	66	58	66	0.00
28/08/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3337	3215	3337	3215	0.00
28/08/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	47	53	47	53	0.00
28/08/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3825	3702	3825	3702	0.00
28/08/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	45	50	45	50	0.00
28/08/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3923	3800	3923	3800	0.00
28/08/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	17	20	17	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
28/08/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	5995	5869	5995	5869	0.00
28/08/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	8	10	8	10	0.00
28/08/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	3964	3838	3964	3838	0.00
28/08/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	4	5	4	5	0.00
28/08/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	4560	4433	4560	4433	0.00
28/08/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	5757	5629	5757	5629	0.00
28/08/2009	\$ / R On 14-September-09	10.80	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.80	Put	Currency Future	3037	2910	3037	2910	0.00
28/08/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	18	21	18	21	0.00
28/08/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	5797	5671	5797	5671	0.00
28/08/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	0	1	0	1	0.00
28/08/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	6106	5978	6106	5978	0.00
28/08/2009	\$ / R On 14-September-09	11.05	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	11.05	Put	Currency Future	3287	3160	3287	3160	0.00
28/08/2009	\$ / R On 14-September-09	11.25	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	11.25	Put	Currency Future	3487	3360	3487	3360	0.00
28/08/2009	\$ / R On 14-September-09	10.90	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.90	Put	Currency Future	3137	3010	3137	3010	0.00
28/08/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	3337	3210	3337	3210	0.00
28/08/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	181	205	181	205	0.00
28/08/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1460	1355	1460	1355	0.00
28/08/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	21	24	21	24	0.00
28/08/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	5499	5374	5499	5374	0.00
28/08/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	431	515	431	515	0.00
28/08/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	237	193	237	193	0.00
28/08/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	257	291	257	291	0.00
28/08/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1035	941	1035	941	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	24	27	24	27	0.00
28/08/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	5202	5077	5202	5077	0.00
28/08/2009	\$ / R On 14-September-09	10.05	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.05	Put	Currency Future	2287	2160	2287	2160	0.00
28/08/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	230	261	230	261	0.00
28/08/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1159	1061	1159	1061	0.00
28/08/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	81	92	81	92	0.00
28/08/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2710	2592	2710	2592	0.00
28/08/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	63	71	63	71	0.00
28/08/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3191	3070	3191	3070	0.00
28/08/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	22	26	22	26	0.00
28/08/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	5351	5225	5351	5225	0.00
28/08/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	71	80	71	80	0.00
28/08/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2949	2830	2949	2830	0.00
28/08/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	56	63	56	63	0.00
28/08/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3434	3312	3434	3312	0.00
28/08/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	20	23	20	23	0.00
28/08/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	5598	5473	5598	5473	0.00
28/08/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	86	98	86	98	0.00
28/08/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2614	2497	2614	2497	0.00
28/08/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	81	92	81	92	0.00
28/08/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2710	2592	2710	2592	0.00
28/08/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	23	27	23	27	0.00
28/08/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	5252	5126	5252	5126	0.00
28/08/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	222	252	222	252	0.00
28/08/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1201	1102	1201	1102	0.00
28/08/2009	\$ / R On 14-September-09	11.10	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	11.10	Put	Currency Future	3337	3210	3337	3210	0.00
28/08/2009	\$ / R On 14-September-09	11.20	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
28/08/2009	\$ / R On 14-September-09	11.20	Put	Currency Future	3437	3310	3437	3310	0.00
28/08/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	20	23	20	23	0.00
28/08/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	5648	5522	5648	5522	0.00
28/08/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	9	12	9	12	0.00
28/08/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3765	3640	3765	3640	0.00
28/08/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	2	3	2	3	0.00
28/08/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	4958	4831	4958	4831	0.00
28/08/2009	\$ / R On 14-December-09	14.05	Call	Currency Future	0	1	0	1	0.00
28/08/2009	\$ / R On 14-December-09	14.05	Put	Currency Future	6156	6028	6156	6028	0.00
28/08/2009	\$ / R On 14-September-09	10.65	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	10.65	Put	Currency Future	2887	2760	2887	2760	0.00
28/08/2009	\$ / R On 14-September-09	11.15	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	11.15	Put	Currency Future	3387	3260	3387	3260	0.00
28/08/2009	\$ / R On 14-September-09	11.35	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	11.35	Put	Currency Future	3587	3460	3587	3460	0.00
28/08/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	24	28	24	28	0.00
28/08/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	5153	5028	5153	5028	0.00
28/08/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	94	106	94	106	0.00
28/08/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	2472	2356	2472	2356	0.00
28/08/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	26	30	26	30	0.00
28/08/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	5005	4880	5005	4880	0.00
28/08/2009	\$ / R On 14-December-09	13.45	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-December-09	13.45	Put	Currency Future	5557	5429	5557	5429	0.00
28/08/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	96	110	96	110	0.00
28/08/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2425	2309	2425	2309	0.00
28/08/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	27	31	27	31	0.00
28/08/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	4955	4830	4955	4830	0.00
28/08/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	404	485	404	485	0.00
28/08/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	260	212	260	212	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5457	5329	5457	5329	0.00
28/08/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	28	32	28	32	0.00
28/08/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4856	4732	4856	4732	0.00
28/08/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	105	120	105	120	0.00
28/08/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2284	2170	2284	2170	0.00
28/08/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	99	113	99	113	0.00
28/08/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2378	2263	2378	2263	0.00
28/08/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	27	31	27	31	0.00
28/08/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	4906	4781	4906	4781	0.00
28/08/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	119	134	119	134	0.00
28/08/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	2098	1984	2098	1984	0.00
28/08/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	33	38	33	38	0.00
28/08/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4512	4388	4512	4388	0.00
28/08/2009	\$ / R On 14-December-09	7.25	Call	Currency Future	733	841	733	841	0.00
28/08/2009	\$ / R On 14-December-09	7.25	Put	Currency Future	89	68	89	68	0.00
28/08/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	137	166	137	166	0.00
28/08/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	893	794	893	794	0.00
28/08/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	3	4	3	4	0.00
28/08/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4759	4632	4759	4632	0.00
28/08/2009	\$ / R On 14-December-09	13.05	Call	Currency Future	2	2	2	2	0.00
28/08/2009	\$ / R On 14-December-09	13.05	Put	Currency Future	5158	5030	5158	5030	0.00
28/08/2009	\$ / R On 14-September-09	9.15	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-September-09	9.15	Put	Currency Future	1387	1261	1387	1261	0.00
28/08/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1687	1560	1687	1560	0.00
28/08/2009	\$ / R On 14-September-09	9.55	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	9.55	Put	Currency Future	1787	1660	1787	1660	0.00
28/08/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	133	150	133	150	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1912	1800	1912	1800	0.00
28/08/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	35	40	35	40	0.00
28/08/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	4413	4290	4413	4290	0.00
28/08/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	772	882	772	882	0.00
28/08/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	78	60	78	60	0.00
28/08/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	1338	1211	1338	1211	0.00
28/08/2009	\$ / R On 14-September-09	9.40	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	9.40	Put	Currency Future	1637	1510	1637	1510	0.00
28/08/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	504	576	504	576	0.00
28/08/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	432	376	432	376	0.00
28/08/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	36	41	36	41	0.00
28/08/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4364	4241	4364	4241	0.00
28/08/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	651	722	651	722	0.00
28/08/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	504	447	504	447	0.00
28/08/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	229	253	229	253	0.00
28/08/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1882	1778	1882	1778	0.00
28/08/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	219	241	219	241	0.00
28/08/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1972	1866	1972	1866	0.00
28/08/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	200	220	200	220	0.00
28/08/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	2153	2045	2153	2045	0.00
28/08/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	182	201	182	201	0.00
28/08/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2335	2227	2335	2227	0.00
28/08/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	80	88	80	88	0.00
28/08/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	4333	4213	4333	4213	0.00
28/08/2009	\$ / R On 14-June-10	8.05	Call	Currency Future	629	698	629	698	0.00
28/08/2009	\$ / R On 14-June-10	8.05	Put	Currency Future	532	474	532	474	0.00
28/08/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	224	247	224	247	0.00
28/08/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1927	1822	1927	1822	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	214	235	214	235	0.00
28/08/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2017	1911	2017	1911	0.00
28/08/2009	\$ / R On 14-June-10	10.25	Call	Currency Future	186	205	186	205	0.00
28/08/2009	\$ / R On 14-June-10	10.25	Put	Currency Future	2289	2181	2289	2181	0.00
28/08/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	178	196	178	196	0.00
28/08/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2380	2272	2380	2272	0.00
28/08/2009	\$ / R On 14-June-10	12.45	Call	Currency Future	78	86	78	86	0.00
28/08/2009	\$ / R On 14-June-10	12.45	Put	Currency Future	4381	4262	4381	4262	0.00
28/08/2009	\$ / R On 14-September-09	9.25	Call	Currency Future	0	1	0	1	0.00
28/08/2009	\$ / R On 14-September-09	9.25	Put	Currency Future	1487	1361	1487	1361	0.00
28/08/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	219	241	219	241	0.00
28/08/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1972	1866	1972	1866	0.00
28/08/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	182	201	182	201	0.00
28/08/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2335	2227	2335	2227	0.00
28/08/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	165	183	165	183	0.00
28/08/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	2518	2408	2518	2408	0.00
28/08/2009	\$ / R On 14-June-10	12.60	Call	Currency Future	74	82	74	82	0.00
28/08/2009	\$ / R On 14-June-10	12.60	Put	Currency Future	4527	4407	4527	4407	0.00
28/08/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	521	614	521	614	0.00
28/08/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	177	141	177	141	0.00
28/08/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	100	121	100	121	0.00
28/08/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1156	1048	1156	1048	0.00
28/08/2009	\$ / R On 14-December-09	10.85	Call	Currency Future	18	22	18	22	0.00
28/08/2009	\$ / R On 14-December-09	10.85	Put	Currency Future	2974	2850	2974	2850	0.00
28/08/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	10	13	10	13	0.00
28/08/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3666	3540	3666	3540	0.00
28/08/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5457	5329	5457	5329	0.00
28/08/2009	\$ / R On 14-September-09	9.45	Call	Currency Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-September-09	9.45	Put	Currency Future	1687	1560	1687	1560	0.00
28/08/2009	\$ / R On 14-September-09	9.85	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	9.85	Put	Currency Future	2087	1960	2087	1960	0.00
28/08/2009	\$ / R On 14-September-09	9.95	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	9.95	Put	Currency Future	2187	2060	2187	2060	0.00
28/08/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	112	127	112	127	0.00
28/08/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2191	2077	2191	2077	0.00
28/08/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	105	120	105	120	0.00
28/08/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2284	2170	2284	2170	0.00
28/08/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	30	35	30	35	0.00
28/08/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4709	4584	4709	4584	0.00
28/08/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	204	225	204	225	0.00
28/08/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2107	2000	2107	2000	0.00
28/08/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	178	196	178	196	0.00
28/08/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2380	2272	2380	2272	0.00
28/08/2009	\$ / R On 14-June-10	10.45	Call	Currency Future	169	187	169	187	0.00
28/08/2009	\$ / R On 14-June-10	10.45	Put	Currency Future	2472	2363	2472	2363	0.00
28/08/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	162	179	162	179	0.00
28/08/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	2565	2454	2565	2454	0.00
28/08/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	155	171	155	171	0.00
28/08/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	2657	2546	2657	2546	0.00
28/08/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	70	77	70	77	0.00
28/08/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	4673	4553	4673	4553	0.00
28/08/2009	\$ / R On 14-December-09	7.30	Call	Currency Future	695	800	695	800	0.00
28/08/2009	\$ / R On 14-December-09	7.30	Put	Currency Future	101	78	101	78	0.00
28/08/2009	\$ / R On 14-September-09	9.20	Call	Currency Future	0	1	0	1	0.00
28/08/2009	\$ / R On 14-September-09	9.20	Put	Currency Future	1437	1311	1437	1311	0.00
28/08/2009	\$ / R On 14-September-09	9.60	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	9.60	Put	Currency Future	1837	1710	1837	1710	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	130	146	130	146	0.00
28/08/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1958	1846	1958	1846	0.00
28/08/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	34	39	34	39	0.00
28/08/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4462	4339	4462	4339	0.00
28/08/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	224	247	224	247	0.00
28/08/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1927	1822	1927	1822	0.00
28/08/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	75	83	75	83	0.00
28/08/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	4478	4358	4478	4358	0.00
28/08/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	527	601	527	601	0.00
28/08/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	406	351	406	351	0.00
28/08/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	141	159	141	159	0.00
28/08/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1820	1709	1820	1709	0.00
28/08/2009	\$ / R On 14-December-09	6.90	Call	Currency Future	1026	1149	1026	1149	0.00
28/08/2009	\$ / R On 14-December-09	6.90	Put	Currency Future	32	27	32	27	0.00
28/08/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	431	515	431	515	0.00
28/08/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	237	193	237	193	0.00
28/08/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	165	186	165	186	0.00
28/08/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1593	1486	1593	1486	0.00
28/08/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	36	41	36	41	0.00
28/08/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4364	4241	4364	4241	0.00
28/08/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	773	853	773	853	0.00
28/08/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	376	328	376	328	0.00
28/08/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	273	301	273	301	0.00
28/08/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1576	1477	1576	1477	0.00
28/08/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	214	235	214	235	0.00
28/08/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2017	1911	2017	1911	0.00
28/08/2009	\$ / R On 14-September-09	9.05	Call	Currency Future	1	2	1	2	0.00
28/08/2009	\$ / R On 14-September-09	9.05	Put	Currency Future	1288	1161	1288	1161	0.00
28/08/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	687	774	687	774	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	266	224	266	224	0.00
28/08/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	799	881	799	881	0.00
28/08/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	352	307	352	307	0.00
28/08/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	229	253	229	253	0.00
28/08/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1882	1778	1882	1778	0.00
28/08/2009	\$ / R On 14-June-10	12.20	Call	Currency Future	86	94	86	94	0.00
28/08/2009	\$ / R On 14-June-10	12.20	Put	Currency Future	4139	4020	4139	4020	0.00
28/08/2009	\$ / R On 14-December-09	6.85	Call	Currency Future	1073	1197	1073	1197	0.00
28/08/2009	\$ / R On 14-December-09	6.85	Put	Currency Future	29	24	29	24	0.00
28/08/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	34	42	34	42	0.00
28/08/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2290	2169	2290	2169	0.00
28/08/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	717	806	717	806	0.00
28/08/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	246	206	246	206	0.00
28/08/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	175	199	175	199	0.00
28/08/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1504	1398	1504	1398	0.00
28/08/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	38	43	38	43	0.00
28/08/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	4266	4143	4266	4143	0.00
28/08/2009	\$ / R On 14-June-10	7.65	Call	Currency Future	827	911	827	911	0.00
28/08/2009	\$ / R On 14-June-10	7.65	Put	Currency Future	330	286	330	286	0.00
28/08/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	288	318	288	318	0.00
28/08/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	1490	1393	1490	1393	0.00
28/08/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	273	301	273	301	0.00
28/08/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1576	1477	1576	1477	0.00
28/08/2009	\$ / R On 14-June-10	12.25	Call	Currency Future	84	93	84	93	0.00
28/08/2009	\$ / R On 14-June-10	12.25	Put	Currency Future	4187	4068	4187	4068	0.00
28/08/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	982	1102	982	1102	0.00
28/08/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	38	30	38	30	0.00
28/08/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	404	485	404	485	0.00
28/08/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	260	212	260	212	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-December-09	10.25	Call	Currency Future	31	38	31	38	0.00
28/08/2009	\$ / R On 14-December-09	10.25	Put	Currency Future	2387	2265	2387	2265	0.00
28/08/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	4	6	4	6	0.00
28/08/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4460	4333	4460	4333	0.00
28/08/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	982	1102	982	1102	0.00
28/08/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	38	30	38	30	0.00
28/08/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	1120	1244	1120	1244	0.00
28/08/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	26	22	26	22	0.00
28/08/2009	\$ / R On 14-September-09	9.00	Call	Currency Future	1	2	1	2	0.00
28/08/2009	\$ / R On 14-September-09	9.00	Put	Currency Future	1238	1112	1238	1112	0.00
28/08/2009	\$ / R On 14-September-09	9.10	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-September-09	9.10	Put	Currency Future	1338	1211	1338	1211	0.00
28/08/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	748	839	748	839	0.00
28/08/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	227	188	227	188	0.00
28/08/2009	\$ / R On 14-June-10	9.30	Call	Currency Future	295	327	295	327	0.00
28/08/2009	\$ / R On 14-June-10	9.30	Put	Currency Future	1448	1352	1448	1352	0.00
28/08/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	4344	4472	4344	4472	0.00
28/08/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	5.05	Call	Currency Future	2845	2973	2845	2973	0.00
28/08/2009	\$ / R On 14-December-09	5.05	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	1359	1485	1359	1485	0.00
28/08/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	15	13	15	13	0.00
28/08/2009	\$ / R On 14-December-09	15.55	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	15.55	Put	Currency Future	7656	7528	7656	7528	0.00
28/08/2009	\$ / R On 14-September-09	3.40	Call	Currency Future	4363	4490	4363	4490	0.00
28/08/2009	\$ / R On 14-September-09	3.40	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	4.90	Call	Currency Future	2863	2990	2863	2990	0.00
28/08/2009	\$ / R On 14-September-09	4.90	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	6.40	Call	Currency Future	1363	1490	1363	1490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-September-09	6.40	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	12.40	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	12.40	Put	Currency Future	4637	4510	4637	4510	0.00
28/08/2009	\$ / R On 14-September-09	13.90	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	13.90	Put	Currency Future	6137	6010	6137	6010	0.00
28/08/2009	\$ / R On 14-September-09	15.40	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	15.40	Put	Currency Future	7637	7510	7637	7510	0.00
28/08/2009	\$ / R On 15-March-10	3.65	Call	Currency Future	4372	4500	4372	4500	0.00
28/08/2009	\$ / R On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	2875	3004	2875	3004	0.00
28/08/2009	\$ / R On 15-March-10	5.15	Put	Currency Future	4	3	4	3	0.00
28/08/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1416	1537	1416	1537	0.00
28/08/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	45	37	45	37	0.00
28/08/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	31	35	31	35	0.00
28/08/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	4659	4535	4659	4535	0.00
28/08/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	2	3	2	3	0.00
28/08/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	7631	7503	7631	7503	0.00
28/08/2009	\$ / R On 14-June-10	3.75	Call	Currency Future	4398	4525	4398	4525	0.00
28/08/2009	\$ / R On 14-June-10	3.75	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-June-10	5.25	Call	Currency Future	2905	3032	2905	3032	0.00
28/08/2009	\$ / R On 14-June-10	5.25	Put	Currency Future	8	8	8	8	0.00
28/08/2009	\$ / R On 14-June-10	6.75	Call	Currency Future	1478	1595	1478	1595	0.00
28/08/2009	\$ / R On 14-June-10	6.75	Put	Currency Future	81	70	81	70	0.00
28/08/2009	\$ / R On 14-June-10	11.25	Call	Currency Future	120	132	120	132	0.00
28/08/2009	\$ / R On 14-June-10	11.25	Put	Currency Future	3223	3108	3223	3108	0.00
28/08/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	44	48	44	48	0.00
28/08/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	6147	6024	6147	6024	0.00
28/08/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	28	31	28	31	0.00
28/08/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	7630	7506	7630	7506	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-December-09	3.30	Call	Currency Future	4594	4722	4594	4722	0.00
28/08/2009	\$ / R On 14-December-09	3.30	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	3094	3223	3094	3223	0.00
28/08/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	6.30	Call	Currency Future	1603	1730	1603	1730	0.00
28/08/2009	\$ / R On 14-December-09	6.30	Put	Currency Future	9	8	9	8	0.00
28/08/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	378	455	378	455	0.00
28/08/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	284	233	284	233	0.00
28/08/2009	\$ / R On 14-December-09	15.30	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	15.30	Put	Currency Future	7406	7278	7406	7278	0.00
28/08/2009	\$ / R On 14-September-09	3.20	Call	Currency Future	4563	4690	4563	4690	0.00
28/08/2009	\$ / R On 14-September-09	3.20	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	4.70	Call	Currency Future	3063	3190	3063	3190	0.00
28/08/2009	\$ / R On 14-September-09	4.70	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	6.20	Call	Currency Future	1563	1690	1563	1690	0.00
28/08/2009	\$ / R On 14-September-09	6.20	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	7.70	Call	Currency Future	154	249	154	249	0.00
28/08/2009	\$ / R On 14-September-09	7.70	Put	Currency Future	91	59	91	59	0.00
28/08/2009	\$ / R On 14-September-09	12.20	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	12.20	Put	Currency Future	4437	4310	4437	4310	0.00
28/08/2009	\$ / R On 14-September-09	13.70	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	13.70	Put	Currency Future	5937	5810	5937	5810	0.00
28/08/2009	\$ / R On 14-September-09	15.20	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	15.20	Put	Currency Future	7437	7310	7437	7310	0.00
28/08/2009	\$ / R On 15-March-10	3.40	Call	Currency Future	4622	4750	4622	4750	0.00
28/08/2009	\$ / R On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	3124	3253	3124	3253	0.00
28/08/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	2	2	2	2	0.00
28/08/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1648	1772	1648	1772	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	27	21	27	21	0.00
28/08/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	3	4	3	4	0.00
28/08/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	7382	7254	7382	7254	0.00
28/08/2009	\$ / R On 14-June-10	3.50	Call	Currency Future	4647	4775	4647	4775	0.00
28/08/2009	\$ / R On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-June-10	5.00	Call	Currency Future	3153	3280	3153	3280	0.00
28/08/2009	\$ / R On 14-June-10	5.00	Put	Currency Future	6	6	6	6	0.00
28/08/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1699	1819	1699	1819	0.00
28/08/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	52	45	52	45	0.00
28/08/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	133	146	133	146	0.00
28/08/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	2986	2872	2986	2872	0.00
28/08/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	77	85	77	85	0.00
28/08/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	4430	4310	4430	4310	0.00
28/08/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	47	52	47	52	0.00
28/08/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	5900	5777	5900	5777	0.00
28/08/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	30	33	30	33	0.00
28/08/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	7382	7258	7382	7258	0.00
28/08/2009	\$ / R On 14-September-09	3.15	Call	Currency Future	4613	4740	4613	4740	0.00
28/08/2009	\$ / R On 14-September-09	3.15	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	4.65	Call	Currency Future	3113	3240	3113	3240	0.00
28/08/2009	\$ / R On 14-September-09	4.65	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	6.15	Call	Currency Future	1613	1740	1613	1740	0.00
28/08/2009	\$ / R On 14-September-09	6.15	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	7.65	Call	Currency Future	187	288	187	288	0.00
28/08/2009	\$ / R On 14-September-09	7.65	Put	Currency Future	74	48	74	48	0.00
28/08/2009	\$ / R On 14-September-09	12.15	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	12.15	Put	Currency Future	4387	4260	4387	4260	0.00
28/08/2009	\$ / R On 14-September-09	13.65	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	13.65	Put	Currency Future	5887	5760	5887	5760	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-September-09	15.15	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	15.15	Put	Currency Future	7387	7260	7387	7260	0.00
28/08/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	3	4	3	4	0.00
28/08/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4759	4632	4759	4632	0.00
28/08/2009	\$ / R On 14-September-09	8.85	Call	Currency Future	1	3	1	3	0.00
28/08/2009	\$ / R On 14-September-09	8.85	Put	Currency Future	1088	963	1088	963	0.00
28/08/2009	\$ / R On 14-September-09	9.35	Call	Currency Future	0	1	0	1	0.00
28/08/2009	\$ / R On 14-September-09	9.35	Put	Currency Future	1587	1460	1587	1460	0.00
28/08/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	881	980	881	980	0.00
28/08/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	159	129	159	129	0.00
28/08/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	207	235	207	235	0.00
28/08/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1286	1185	1286	1185	0.00
28/08/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	194	219	194	219	0.00
28/08/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1372	1269	1372	1269	0.00
28/08/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	150	169	150	169	0.00
28/08/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1728	1619	1728	1619	0.00
28/08/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	43	48	43	48	0.00
28/08/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	4021	3898	4021	3898	0.00
28/08/2009	\$ / R On 14-June-10	7.35	Call	Currency Future	1009	1104	1009	1104	0.00
28/08/2009	\$ / R On 14-June-10	7.35	Put	Currency Future	212	179	212	179	0.00
28/08/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	303	336	303	336	0.00
28/08/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1406	1311	1406	1311	0.00
28/08/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	259	286	259	286	0.00
28/08/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1662	1562	1662	1562	0.00
28/08/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	97	106	97	106	0.00
28/08/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	3800	3681	3800	3681	0.00
28/08/2009	\$ / R On 14-December-09	5.00	Call	Currency Future	2895	3023	2895	3023	0.00
28/08/2009	\$ / R On 14-December-09	5.00	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-December-09	6.00	Call	Currency Future	1899	2026	1899	2026	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-December-09	6.00	Put	Currency Future	5	4	5	4	0.00
28/08/2009	\$ / R On 14-December-09	7.00	Call	Currency Future	938	1055	938	1055	0.00
28/08/2009	\$ / R On 14-December-09	7.00	Put	Currency Future	44	33	44	33	0.00
28/08/2009	\$ / R On 14-September-09	6.90	Call	Currency Future	865	991	865	991	0.00
28/08/2009	\$ / R On 14-September-09	6.90	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-September-09	7.40	Call	Currency Future	386	505	386	505	0.00
28/08/2009	\$ / R On 14-September-09	7.40	Put	Currency Future	23	15	23	15	0.00
28/08/2009	\$ / R On 15-March-10	5.10	Call	Currency Future	2925	3054	2925	3054	0.00
28/08/2009	\$ / R On 15-March-10	5.10	Put	Currency Future	3	3	3	3	0.00
28/08/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	1935	2062	1935	2062	0.00
28/08/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	14	11	14	11	0.00
28/08/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	1028	1137	1028	1137	0.00
28/08/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	107	86	107	86	0.00
28/08/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	41	46	41	46	0.00
28/08/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	4119	3996	4119	3996	0.00
28/08/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	25	29	25	29	0.00
28/08/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	5103	4978	5103	4978	0.00
28/08/2009	\$ / R On 14-June-10	5.20	Call	Currency Future	2955	3082	2955	3082	0.00
28/08/2009	\$ / R On 14-June-10	5.20	Put	Currency Future	8	7	8	7	0.00
28/08/2009	\$ / R On 14-June-10	6.20	Call	Currency Future	1976	2101	1976	2101	0.00
28/08/2009	\$ / R On 14-June-10	6.20	Put	Currency Future	29	27	29	27	0.00
28/08/2009	\$ / R On 14-June-10	7.20	Call	Currency Future	1112	1217	1112	1217	0.00
28/08/2009	\$ / R On 14-June-10	7.20	Put	Currency Future	165	143	165	143	0.00
28/08/2009	\$ / R On 14-June-10	11.20	Call	Currency Future	123	135	123	135	0.00
28/08/2009	\$ / R On 14-June-10	11.20	Put	Currency Future	3176	3060	3176	3060	0.00
28/08/2009	\$ / R On 14-June-10	13.20	Call	Currency Future	60	66	60	66	0.00
28/08/2009	\$ / R On 14-June-10	13.20	Put	Currency Future	5113	4992	5113	4992	0.00
28/08/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	2097	2225	2097	2225	0.00
28/08/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	3	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-September-09	6.70	Call	Currency Future	1064	1190	1064	1190	0.00
28/08/2009	\$ / R On 14-September-09	6.70	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	7.20	Call	Currency Future	571	695	571	695	0.00
28/08/2009	\$ / R On 14-September-09	7.20	Put	Currency Future	8	5	8	5	0.00
28/08/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	3074	3203	3074	3203	0.00
28/08/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	3	3	3	3	0.00
28/08/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	2082	2210	2082	2210	0.00
28/08/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	10	9	10	9	0.00
28/08/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1150	1266	1150	1266	0.00
28/08/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	78	66	78	66	0.00
28/08/2009	\$ / R On 14-June-10	6.00	Call	Currency Future	2169	2295	2169	2295	0.00
28/08/2009	\$ / R On 14-June-10	6.00	Put	Currency Future	22	21	22	21	0.00
28/08/2009	\$ / R On 14-June-10	7.00	Call	Currency Future	1268	1380	1268	1380	0.00
28/08/2009	\$ / R On 14-June-10	7.00	Put	Currency Future	120	105	120	105	0.00
28/08/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	92	101	92	101	0.00
28/08/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	3945	3826	3945	3826	0.00
28/08/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	64	71	64	71	0.00
28/08/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	4917	4796	4917	4796	0.00
28/08/2009	\$ / R On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	14.60	Put	Currency Future	6706	6578	6706	6578	0.00
28/08/2009	\$ / R On 14-September-09	6.65	Call	Currency Future	1113	1240	1113	1240	0.00
28/08/2009	\$ / R On 14-September-09	6.65	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	7.15	Call	Currency Future	619	744	619	744	0.00
28/08/2009	\$ / R On 14-September-09	7.15	Put	Currency Future	6	4	6	4	0.00
28/08/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	2131	2259	2131	2259	0.00
28/08/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	10	9	10	9	0.00
28/08/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1193	1310	1193	1310	0.00
28/08/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	71	60	71	60	0.00
28/08/2009	\$ / R On 14-December-09	15.15	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
28/08/2009	\$ / R On 14-December-09	15.15	Put	Currency Future	7256	7128	7256	7128	0.00
28/08/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	116	127	116	127	0.00
28/08/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	3319	3203	3319	3203	0.00
28/08/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	81	90	81	90	0.00
28/08/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	4284	4165	4284	4165	0.00
28/08/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	57	63	57	63	0.00
28/08/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	5260	5138	5260	5138	0.00
28/08/2009	\$ / R On 14-December-09	4.75	Call	Currency Future	3144	3273	3144	3273	0.00
28/08/2009	\$ / R On 14-December-09	4.75	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	5.75	Call	Currency Future	2147	2275	2147	2275	0.00
28/08/2009	\$ / R On 14-December-09	5.75	Put	Currency Future	3	2	3	2	0.00
28/08/2009	\$ / R On 14-December-09	6.75	Call	Currency Future	1167	1292	1167	1292	0.00
28/08/2009	\$ / R On 14-December-09	6.75	Put	Currency Future	23	20	23	20	0.00
28/08/2009	\$ / R On 14-December-09	15.25	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	15.25	Put	Currency Future	7356	7228	7356	7228	0.00
28/08/2009	\$ / R On 14-September-09	6.60	Call	Currency Future	1163	1290	1163	1290	0.00
28/08/2009	\$ / R On 14-September-09	6.60	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	7.10	Call	Currency Future	668	793	668	793	0.00
28/08/2009	\$ / R On 14-September-09	7.10	Put	Currency Future	5	3	5	3	0.00
28/08/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	3174	3303	3174	3303	0.00
28/08/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	2	2	2	2	0.00
28/08/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	2181	2309	2181	2309	0.00
28/08/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	9	8	9	8	0.00
28/08/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	1237	1355	1237	1355	0.00
28/08/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	65	54	65	54	0.00
28/08/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	552	628	552	628	0.00
28/08/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	380	328	380	328	0.00
28/08/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	3203	3330	3203	3330	0.00
28/08/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	6	5	6	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
28/08/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	2217	2344	2217	2344	0.00
28/08/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	20	19	20	19	0.00
28/08/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	1309	1422	1309	1422	0.00
28/08/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	112	97	112	97	0.00
28/08/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	674	747	674	747	0.00
28/08/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	477	422	477	422	0.00
28/08/2009	\$ / R On 14-June-10	11.45	Call	Currency Future	111	122	111	122	0.00
28/08/2009	\$ / R On 14-June-10	11.45	Put	Currency Future	3414	3298	3414	3298	0.00
28/08/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	56	61	56	61	0.00
28/08/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	5358	5236	5358	5236	0.00
28/08/2009	\$ / R On 14-September-09	11.60	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	11.60	Put	Currency Future	3837	3710	3837	3710	0.00
28/08/2009	\$ / R On 14-September-09	12.60	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	12.60	Put	Currency Future	4837	4710	4837	4710	0.00
28/08/2009	\$ / R On 14-December-09	4.85	Call	Currency Future	3044	3173	3044	3173	0.00
28/08/2009	\$ / R On 14-December-09	4.85	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	5.85	Call	Currency Future	2047	2175	2047	2175	0.00
28/08/2009	\$ / R On 14-December-09	5.85	Put	Currency Future	3	3	3	3	0.00
28/08/2009	\$ / R On 14-December-09	15.35	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	15.35	Put	Currency Future	7456	7328	7456	7328	0.00
28/08/2009	\$ / R On 14-September-09	11.70	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	11.70	Put	Currency Future	3937	3810	3937	3810	0.00
28/08/2009	\$ / R On 14-September-09	12.70	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	12.70	Put	Currency Future	4937	4810	4937	4810	0.00
28/08/2009	\$ / R On 14-June-10	5.10	Call	Currency Future	3054	3181	3054	3181	0.00
28/08/2009	\$ / R On 14-June-10	5.10	Put	Currency Future	7	6	7	6	0.00
28/08/2009	\$ / R On 14-June-10	6.10	Call	Currency Future	2072	2198	2072	2198	0.00
28/08/2009	\$ / R On 14-June-10	6.10	Put	Currency Future	25	23	25	23	0.00
28/08/2009	\$ / R On 14-June-10	7.10	Call	Currency Future	1187	1298	1187	1298	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-June-10	7.10	Put	Currency Future	140	123	140	123	0.00
28/08/2009	\$ / R On 14-June-10	8.10	Call	Currency Future	607	675	607	675	0.00
28/08/2009	\$ / R On 14-June-10	8.10	Put	Currency Future	560	501	560	501	0.00
28/08/2009	\$ / R On 14-June-10	10.60	Call	Currency Future	158	175	158	175	0.00
28/08/2009	\$ / R On 14-June-10	10.60	Put	Currency Future	2611	2500	2611	2500	0.00
28/08/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	105	116	105	116	0.00
28/08/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	3558	3441	3558	3441	0.00
28/08/2009	\$ / R On 14-June-10	13.60	Call	Currency Future	53	58	53	58	0.00
28/08/2009	\$ / R On 14-June-10	13.60	Put	Currency Future	5506	5384	5506	5384	0.00
28/08/2009	\$ / R On 14-December-09	4.90	Call	Currency Future	2994	3123	2994	3123	0.00
28/08/2009	\$ / R On 14-December-09	4.90	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	5.90	Call	Currency Future	1998	2126	1998	2126	0.00
28/08/2009	\$ / R On 14-December-09	5.90	Put	Currency Future	4	3	4	3	0.00
28/08/2009	\$ / R On 14-December-09	15.40	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	15.40	Put	Currency Future	7506	7378	7506	7378	0.00
28/08/2009	\$ / R On 14-September-09	6.75	Call	Currency Future	1014	1140	1014	1140	0.00
28/08/2009	\$ / R On 14-September-09	6.75	Put	Currency Future	1	0	1	0	0.00
28/08/2009	\$ / R On 14-September-09	11.75	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	11.75	Put	Currency Future	3987	3860	3987	3860	0.00
28/08/2009	\$ / R On 14-September-09	12.75	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	12.75	Put	Currency Future	4987	4860	4987	4860	0.00
28/08/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	2975	3103	2975	3103	0.00
28/08/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	3	3	3	3	0.00
28/08/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	1984	2111	1984	2111	0.00
28/08/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	12	11	12	11	0.00
28/08/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	1067	1179	1067	1179	0.00
28/08/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	96	79	96	79	0.00
28/08/2009	\$ / R On 14-June-10	5.15	Call	Currency Future	3004	3131	3004	3131	0.00
28/08/2009	\$ / R On 14-June-10	5.15	Put	Currency Future	7	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-June-10	6.15	Call	Currency Future	2023	2150	2023	2150	0.00
28/08/2009	\$ / R On 14-June-10	6.15	Put	Currency Future	26	25	26	25	0.00
28/08/2009	\$ / R On 14-June-10	7.15	Call	Currency Future	1148	1257	1148	1257	0.00
28/08/2009	\$ / R On 14-June-10	7.15	Put	Currency Future	151	132	151	132	0.00
28/08/2009	\$ / R On 14-June-10	11.65	Call	Currency Future	104	114	104	114	0.00
28/08/2009	\$ / R On 14-June-10	11.65	Put	Currency Future	3607	3489	3607	3489	0.00
28/08/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	73	80	73	80	0.00
28/08/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	4576	4456	4576	4456	0.00
28/08/2009	\$ / R On 14-June-10	13.65	Call	Currency Future	52	57	52	57	0.00
28/08/2009	\$ / R On 14-June-10	13.65	Put	Currency Future	5555	5433	5555	5433	0.00
28/08/2009	\$ / R On 14-September-09	6.80	Call	Currency Future	964	1091	964	1091	0.00
28/08/2009	\$ / R On 14-September-09	6.80	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-September-09	7.30	Call	Currency Future	477	599	477	599	0.00
28/08/2009	\$ / R On 14-September-09	7.30	Put	Currency Future	14	9	14	9	0.00
28/08/2009	\$ / R On 14-September-09	11.80	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	11.80	Put	Currency Future	4037	3910	4037	3910	0.00
28/08/2009	\$ / R On 14-September-09	12.80	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	12.80	Put	Currency Future	5037	4910	5037	4910	0.00
28/08/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	151	167	151	167	0.00
28/08/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2704	2592	2704	2592	0.00
28/08/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	102	112	102	112	0.00
28/08/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	3655	3537	3655	3537	0.00
28/08/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	71	79	71	79	0.00
28/08/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4624	4504	4624	4504	0.00
28/08/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	51	57	51	57	0.00
28/08/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	5604	5482	5604	5482	0.00
28/08/2009	\$ / R On 14-September-09	11.65	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	11.65	Put	Currency Future	3887	3760	3887	3760	0.00
28/08/2009	\$ / R On 14-September-09	12.65	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
28/08/2009	\$ / R On 14-September-09	12.65	Put	Currency Future	4887	4760	4887	4760	0.00
28/08/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	109	120	109	120	0.00
28/08/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	3462	3345	3462	3345	0.00
28/08/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	55	60	55	60	0.00
28/08/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	5408	5286	5408	5286	0.00
28/08/2009	\$ / R On 14-December-09	4.65	Call	Currency Future	3244	3373	3244	3373	0.00
28/08/2009	\$ / R On 14-December-09	4.65	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	5.65	Call	Currency Future	2246	2374	2246	2374	0.00
28/08/2009	\$ / R On 14-December-09	5.65	Put	Currency Future	2	2	2	2	0.00
28/08/2009	\$ / R On 14-December-09	6.65	Call	Currency Future	1263	1388	1263	1388	0.00
28/08/2009	\$ / R On 14-December-09	6.65	Put	Currency Future	19	16	19	16	0.00
28/08/2009	\$ / R On 14-September-09	6.50	Call	Currency Future	1263	1390	1263	1390	0.00
28/08/2009	\$ / R On 14-September-09	6.50	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	7.00	Call	Currency Future	766	892	766	892	0.00
28/08/2009	\$ / R On 14-September-09	7.00	Put	Currency Future	3	2	3	2	0.00
28/08/2009	\$ / R On 14-September-09	11.50	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	11.50	Put	Currency Future	3737	3610	3737	3610	0.00
28/08/2009	\$ / R On 14-September-09	12.50	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	12.50	Put	Currency Future	4737	4610	4737	4610	0.00
28/08/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	3274	3402	3274	3402	0.00
28/08/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	2	2	2	2	0.00
28/08/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	2279	2408	2279	2408	0.00
28/08/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	8	7	8	7	0.00
28/08/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	1326	1445	1326	1445	0.00
28/08/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	54	45	54	45	0.00
28/08/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	603	684	603	684	0.00
28/08/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	332	283	332	283	0.00
28/08/2009	\$ / R On 14-June-10	4.90	Call	Currency Future	3252	3379	3252	3379	0.00
28/08/2009	\$ / R On 14-June-10	4.90	Put	Currency Future	5	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-June-10	5.90	Call	Currency Future	2266	2393	2266	2393	0.00
28/08/2009	\$ / R On 14-June-10	5.90	Put	Currency Future	19	18	19	18	0.00
28/08/2009	\$ / R On 14-June-10	6.90	Call	Currency Future	1350	1464	1350	1464	0.00
28/08/2009	\$ / R On 14-June-10	6.90	Put	Currency Future	103	90	103	90	0.00
28/08/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	697	772	697	772	0.00
28/08/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	450	397	450	397	0.00
28/08/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	173	192	173	192	0.00
28/08/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2426	2317	2426	2317	0.00
28/08/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	114	125	114	125	0.00
28/08/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	3366	3250	3366	3250	0.00
28/08/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	56	62	56	62	0.00
28/08/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	5309	5187	5309	5187	0.00
28/08/2009	\$ / R On 14-December-09	4.60	Call	Currency Future	3294	3423	3294	3423	0.00
28/08/2009	\$ / R On 14-December-09	4.60	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	5.60	Call	Currency Future	2296	2424	2296	2424	0.00
28/08/2009	\$ / R On 14-December-09	5.60	Put	Currency Future	2	2	2	2	0.00
28/08/2009	\$ / R On 14-December-09	6.60	Call	Currency Future	1311	1437	1311	1437	0.00
28/08/2009	\$ / R On 14-December-09	6.60	Put	Currency Future	17	14	17	14	0.00
28/08/2009	\$ / R On 14-December-09	15.10	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	15.10	Put	Currency Future	7206	7078	7206	7078	0.00
28/08/2009	\$ / R On 14-September-09	6.45	Call	Currency Future	1313	1440	1313	1440	0.00
28/08/2009	\$ / R On 14-September-09	6.45	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	6.95	Call	Currency Future	815	941	815	941	0.00
28/08/2009	\$ / R On 14-September-09	6.95	Put	Currency Future	2	1	2	1	0.00
28/08/2009	\$ / R On 14-September-09	11.45	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	11.45	Put	Currency Future	3687	3560	3687	3560	0.00
28/08/2009	\$ / R On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	12.45	Put	Currency Future	4687	4560	4687	4560	0.00
28/08/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	3323	3452	3323	3452	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	2	2	2	2	0.00
28/08/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	2329	2457	2329	2457	0.00
28/08/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	7	7	7	7	0.00
28/08/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1371	1491	1371	1491	0.00
28/08/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	49	41	49	41	0.00
28/08/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	630	713	630	713	0.00
28/08/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	309	262	309	262	0.00
28/08/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	39	44	39	44	0.00
28/08/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	4217	4094	4217	4094	0.00
28/08/2009	\$ / R On 14-June-10	4.85	Call	Currency Future	3302	3429	3302	3429	0.00
28/08/2009	\$ / R On 14-June-10	4.85	Put	Currency Future	5	5	5	5	0.00
28/08/2009	\$ / R On 14-June-10	5.85	Call	Currency Future	2315	2442	2315	2442	0.00
28/08/2009	\$ / R On 14-June-10	5.85	Put	Currency Future	18	17	18	17	0.00
28/08/2009	\$ / R On 14-June-10	6.85	Call	Currency Future	1392	1507	1392	1507	0.00
28/08/2009	\$ / R On 14-June-10	6.85	Put	Currency Future	95	83	95	83	0.00
28/08/2009	\$ / R On 14-June-10	7.85	Call	Currency Future	722	798	722	798	0.00
28/08/2009	\$ / R On 14-June-10	7.85	Put	Currency Future	425	374	425	374	0.00
28/08/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	3352	3479	3352	3479	0.00
28/08/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	5	4	5	4	0.00
28/08/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2364	2490	2364	2490	0.00
28/08/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	17	16	17	16	0.00
28/08/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1435	1551	1435	1551	0.00
28/08/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	88	76	88	76	0.00
28/08/2009	\$ / R On 14-June-10	11.30	Call	Currency Future	118	130	118	130	0.00
28/08/2009	\$ / R On 14-June-10	11.30	Put	Currency Future	3271	3155	3271	3155	0.00
28/08/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	83	91	83	91	0.00
28/08/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	4236	4117	4236	4117	0.00
28/08/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	58	64	58	64	0.00
28/08/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	5211	5089	5211	5089	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3444	3573	3444	3573	0.00
28/08/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2445	2574	2445	2574	0.00
28/08/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1456	1583	1456	1583	0.00
28/08/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	12	11	12	11	0.00
28/08/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	587	685	587	685	0.00
28/08/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	143	113	143	113	0.00
28/08/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	41	50	41	50	0.00
28/08/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2097	1977	2097	1977	0.00
28/08/2009	\$ / R On 14-December-09	14.95	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	14.95	Put	Currency Future	7056	6928	7056	6928	0.00
28/08/2009	\$ / R On 14-September-09	6.30	Call	Currency Future	1463	1590	1463	1590	0.00
28/08/2009	\$ / R On 14-September-09	6.30	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	12.30	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	12.30	Put	Currency Future	4537	4410	4537	4410	0.00
28/08/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3473	3602	3473	3602	0.00
28/08/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2478	2606	2478	2606	0.00
28/08/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	6	6	6	6	0.00
28/08/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1508	1630	1508	1630	0.00
28/08/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	37	30	37	30	0.00
28/08/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	26	29	26	29	0.00
28/08/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	5054	4929	5054	4929	0.00
28/08/2009	\$ / R On 14-June-10	4.65	Call	Currency Future	3501	3628	3501	3628	0.00
28/08/2009	\$ / R On 14-June-10	4.65	Put	Currency Future	4	3	4	3	0.00
28/08/2009	\$ / R On 14-June-10	5.65	Call	Currency Future	2511	2638	2511	2638	0.00
28/08/2009	\$ / R On 14-June-10	5.65	Put	Currency Future	14	13	14	13	0.00
28/08/2009	\$ / R On 14-June-10	6.65	Call	Currency Future	1565	1683	1565	1683	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-June-10	6.65	Put	Currency Future	68	59	68	59	0.00
28/08/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	125	138	125	138	0.00
28/08/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	3128	3013	3128	3013	0.00
28/08/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	61	67	61	67	0.00
28/08/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	5064	4943	5064	4943	0.00
28/08/2009	\$ / R On 14-December-09	4.35	Call	Currency Future	3544	3672	3544	3672	0.00
28/08/2009	\$ / R On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	5.35	Call	Currency Future	2545	2674	2545	2674	0.00
28/08/2009	\$ / R On 14-December-09	5.35	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-December-09	6.35	Call	Currency Future	1554	1681	1554	1681	0.00
28/08/2009	\$ / R On 14-December-09	6.35	Put	Currency Future	10	9	10	9	0.00
28/08/2009	\$ / R On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	14.85	Put	Currency Future	6956	6828	6956	6828	0.00
28/08/2009	\$ / R On 14-September-09	6.25	Call	Currency Future	1513	1640	1513	1640	0.00
28/08/2009	\$ / R On 14-September-09	6.25	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	12.25	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	12.25	Put	Currency Future	4487	4360	4487	4360	0.00
28/08/2009	\$ / R On 15-March-10	4.50	Call	Currency Future	3523	3652	3523	3652	0.00
28/08/2009	\$ / R On 15-March-10	4.50	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 15-March-10	5.50	Call	Currency Future	2527	2656	2527	2656	0.00
28/08/2009	\$ / R On 15-March-10	5.50	Put	Currency Future	6	5	6	5	0.00
28/08/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1555	1677	1555	1677	0.00
28/08/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	33	27	33	27	0.00
28/08/2009	\$ / R On 14-June-10	4.60	Call	Currency Future	3551	3678	3551	3678	0.00
28/08/2009	\$ / R On 14-June-10	4.60	Put	Currency Future	3	3	3	3	0.00
28/08/2009	\$ / R On 14-June-10	5.60	Call	Currency Future	2560	2687	2560	2687	0.00
28/08/2009	\$ / R On 14-June-10	5.60	Put	Currency Future	13	12	13	12	0.00
28/08/2009	\$ / R On 14-June-10	6.60	Call	Currency Future	1609	1728	1609	1728	0.00
28/08/2009	\$ / R On 14-June-10	6.60	Put	Currency Future	62	54	62	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
28/08/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	128	140	128	140	0.00
28/08/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	3081	2966	3081	2966	0.00
28/08/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	89	97	89	97	0.00
28/08/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	4042	3923	4042	3923	0.00
28/08/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	62	68	62	68	0.00
28/08/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	5015	4894	5015	4894	0.00
28/08/2009	\$ / R On 14-December-09	4.30	Call	Currency Future	3594	3722	3594	3722	0.00
28/08/2009	\$ / R On 14-December-09	4.30	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	5.30	Call	Currency Future	2595	2723	2595	2723	0.00
28/08/2009	\$ / R On 14-December-09	5.30	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	14.80	Put	Currency Future	6906	6778	6906	6778	0.00
28/08/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	3623	3751	3623	3751	0.00
28/08/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	2627	2755	2627	2755	0.00
28/08/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	5	5	5	5	0.00
28/08/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	813	907	813	907	0.00
28/08/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	191	157	191	157	0.00
28/08/2009	\$ / R On 14-June-10	4.55	Call	Currency Future	3600	3728	3600	3728	0.00
28/08/2009	\$ / R On 14-June-10	4.55	Put	Currency Future	3	3	3	3	0.00
28/08/2009	\$ / R On 14-June-10	5.55	Call	Currency Future	2609	2736	2609	2736	0.00
28/08/2009	\$ / R On 14-June-10	5.55	Put	Currency Future	12	11	12	11	0.00
28/08/2009	\$ / R On 14-June-10	6.55	Call	Currency Future	1654	1774	1654	1774	0.00
28/08/2009	\$ / R On 14-June-10	6.55	Put	Currency Future	57	49	57	49	0.00
28/08/2009	\$ / R On 14-June-10	7.55	Call	Currency Future	884	972	884	972	0.00
28/08/2009	\$ / R On 14-June-10	7.55	Put	Currency Future	287	247	287	247	0.00
28/08/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	130	143	130	143	0.00
28/08/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	3033	2919	3033	2919	0.00
28/08/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	91	99	91	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
28/08/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	3993	3874	3993	3874	0.00
28/08/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	63	70	63	70	0.00
28/08/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	4966	4845	4966	4845	0.00
28/08/2009	\$ / R On 14-December-09	4.25	Call	Currency Future	3644	3772	3644	3772	0.00
28/08/2009	\$ / R On 14-December-09	4.25	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	5.25	Call	Currency Future	2645	2773	2645	2773	0.00
28/08/2009	\$ / R On 14-December-09	5.25	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-December-09	6.25	Call	Currency Future	1652	1779	1652	1779	0.00
28/08/2009	\$ / R On 14-December-09	6.25	Put	Currency Future	8	7	8	7	0.00
28/08/2009	\$ / R On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	14.75	Put	Currency Future	6856	6728	6856	6728	0.00
28/08/2009	\$ / R On 14-June-10	4.50	Call	Currency Future	3650	3777	3650	3777	0.00
28/08/2009	\$ / R On 14-June-10	4.50	Put	Currency Future	3	3	3	3	0.00
28/08/2009	\$ / R On 14-June-10	5.50	Call	Currency Future	2659	2785	2659	2785	0.00
28/08/2009	\$ / R On 14-June-10	5.50	Put	Currency Future	12	11	12	11	0.00
28/08/2009	\$ / R On 14-June-10	7.50	Call	Currency Future	915	1004	915	1004	0.00
28/08/2009	\$ / R On 14-June-10	7.50	Put	Currency Future	267	229	267	229	0.00
28/08/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3573	3702	3573	3702	0.00
28/08/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2577	2705	2577	2705	0.00
28/08/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	5	5	5	5	0.00
28/08/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1601	1724	1601	1724	0.00
28/08/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	30	24	30	24	0.00
28/08/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	780	873	780	873	0.00
28/08/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	208	172	208	172	0.00
28/08/2009	\$ / R On 14-September-09	6.35	Call	Currency Future	1413	1540	1413	1540	0.00
28/08/2009	\$ / R On 14-September-09	6.35	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	6.85	Call	Currency Future	914	1041	914	1041	0.00
28/08/2009	\$ / R On 14-September-09	6.85	Put	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-September-09	7.35	Call	Currency Future	431	551	431	551	0.00
28/08/2009	\$ / R On 14-September-09	7.35	Put	Currency Future	18	11	18	11	0.00
28/08/2009	\$ / R On 14-September-09	12.35	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	12.35	Put	Currency Future	4587	4460	4587	4460	0.00
28/08/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	3423	3552	3423	3552	0.00
28/08/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	2	1	2	1	0.00
28/08/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	2428	2556	2428	2556	0.00
28/08/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	6	6	6	6	0.00
28/08/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1462	1583	1462	1583	0.00
28/08/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	40	33	40	33	0.00
28/08/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3451	3578	3451	3578	0.00
28/08/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	4	4	4	4	0.00
28/08/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2462	2589	2462	2589	0.00
28/08/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	15	14	15	14	0.00
28/08/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1521	1639	1521	1639	0.00
28/08/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	74	64	74	64	0.00
28/08/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	3673	3801	3673	3801	0.00
28/08/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	2676	2805	2676	2805	0.00
28/08/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	5	4	5	4	0.00
28/08/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1696	1820	1696	1820	0.00
28/08/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	24	19	24	19	0.00
28/08/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	846	943	846	943	0.00
28/08/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	175	143	175	143	0.00
28/08/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	40	45	40	45	0.00
28/08/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	6393	6270	6393	6270	0.00
28/08/2009	\$ / R On 14-June-10	11.55	Call	Currency Future	107	118	107	118	0.00
28/08/2009	\$ / R On 14-June-10	11.55	Put	Currency Future	3510	3393	3510	3393	0.00
28/08/2009	\$ / R On 14-June-10	14.55	Call	Currency Future	40	44	40	44	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-June-10	14.55	Put	Currency Future	6442	6319	6442	6319	0.00
28/08/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	39	43	39	43	0.00
28/08/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	6492	6369	6492	6369	0.00
28/08/2009	\$ / R On 14-December-09	4.40	Call	Currency Future	3494	3622	3494	3622	0.00
28/08/2009	\$ / R On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	5.40	Call	Currency Future	2495	2624	2495	2624	0.00
28/08/2009	\$ / R On 14-December-09	5.40	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-December-09	6.40	Call	Currency Future	1505	1632	1505	1632	0.00
28/08/2009	\$ / R On 14-December-09	6.40	Put	Currency Future	11	10	11	10	0.00
28/08/2009	\$ / R On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	14.90	Put	Currency Future	7006	6878	7006	6878	0.00
28/08/2009	\$ / R On 14-December-09	4.05	Call	Currency Future	3844	3972	3844	3972	0.00
28/08/2009	\$ / R On 14-December-09	4.05	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	6.05	Call	Currency Future	1849	1977	1849	1977	0.00
28/08/2009	\$ / R On 14-December-09	6.05	Put	Currency Future	5	5	5	5	0.00
28/08/2009	\$ / R On 14-December-09	7.05	Call	Currency Future	895	1011	895	1011	0.00
28/08/2009	\$ / R On 14-December-09	7.05	Put	Currency Future	51	38	51	38	0.00
28/08/2009	\$ / R On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	14.55	Put	Currency Future	6656	6528	6656	6528	0.00
28/08/2009	\$ / R On 14-September-09	5.90	Call	Currency Future	1863	1990	1863	1990	0.00
28/08/2009	\$ / R On 14-September-09	5.90	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	11.90	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	11.90	Put	Currency Future	4137	4010	4137	4010	0.00
28/08/2009	\$ / R On 15-March-10	4.20	Call	Currency Future	3822	3951	3822	3951	0.00
28/08/2009	\$ / R On 15-March-10	4.20	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 15-March-10	5.20	Call	Currency Future	2825	2954	2825	2954	0.00
28/08/2009	\$ / R On 15-March-10	5.20	Put	Currency Future	4	4	4	4	0.00
28/08/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1839	1964	1839	1964	0.00
28/08/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	17	14	17	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	953	1055	953	1055	0.00
28/08/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	131	105	131	105	0.00
28/08/2009	\$ / R On 14-June-10	4.30	Call	Currency Future	3849	3977	3849	3977	0.00
28/08/2009	\$ / R On 14-June-10	4.30	Put	Currency Future	2	2	2	2	0.00
28/08/2009	\$ / R On 14-June-10	5.30	Call	Currency Future	2856	2983	2856	2983	0.00
28/08/2009	\$ / R On 14-June-10	5.30	Put	Currency Future	9	8	9	8	0.00
28/08/2009	\$ / R On 14-June-10	6.30	Call	Currency Future	1883	2005	1883	2005	0.00
28/08/2009	\$ / R On 14-June-10	6.30	Put	Currency Future	35	30	35	30	0.00
28/08/2009	\$ / R On 14-June-10	7.30	Call	Currency Future	1043	1139	1043	1139	0.00
28/08/2009	\$ / R On 14-June-10	7.30	Put	Currency Future	196	165	196	165	0.00
28/08/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	69	76	69	76	0.00
28/08/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	4722	4601	4722	4601	0.00
28/08/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	43	48	43	48	0.00
28/08/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	6196	6073	6196	6073	0.00
28/08/2009	\$ / R On 14-December-09	3.95	Call	Currency Future	3944	4072	3944	4072	0.00
28/08/2009	\$ / R On 14-December-09	3.95	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	4.95	Call	Currency Future	2945	3073	2945	3073	0.00
28/08/2009	\$ / R On 14-December-09	4.95	Put	Currency Future	1	0	1	0	0.00
28/08/2009	\$ / R On 14-December-09	5.95	Call	Currency Future	1948	2076	1948	2076	0.00
28/08/2009	\$ / R On 14-December-09	5.95	Put	Currency Future	4	4	4	4	0.00
28/08/2009	\$ / R On 14-December-09	11.45	Call	Currency Future	11	14	11	14	0.00
28/08/2009	\$ / R On 14-December-09	11.45	Put	Currency Future	3567	3441	3567	3441	0.00
28/08/2009	\$ / R On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	14.45	Put	Currency Future	6556	6428	6556	6428	0.00
28/08/2009	\$ / R On 14-September-09	5.85	Call	Currency Future	1913	2040	1913	2040	0.00
28/08/2009	\$ / R On 14-September-09	5.85	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	8.85	Call	Currency Future	1	3	1	3	0.00
28/08/2009	\$ / R On 14-September-09	8.85	Put	Currency Future	1088	963	1088	963	0.00
28/08/2009	\$ / R On 14-September-09	11.85	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
28/08/2009	\$ / R On 14-September-09	11.85	Put	Currency Future	4087	3960	4087	3960	0.00
28/08/2009	\$ / R On 15-March-10	4.10	Call	Currency Future	3922	4051	3922	4051	0.00
28/08/2009	\$ / R On 15-March-10	4.10	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	32	36	32	36	0.00
28/08/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	4610	4486	4610	4486	0.00
28/08/2009	\$ / R On 14-June-10	4.25	Call	Currency Future	3899	4026	3899	4026	0.00
28/08/2009	\$ / R On 14-June-10	4.25	Put	Currency Future	2	2	2	2	0.00
28/08/2009	\$ / R On 14-June-10	6.25	Call	Currency Future	1929	2053	1929	2053	0.00
28/08/2009	\$ / R On 14-June-10	6.25	Put	Currency Future	32	28	32	28	0.00
28/08/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	1077	1178	1077	1178	0.00
28/08/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	180	153	180	153	0.00
28/08/2009	\$ / R On 14-December-09	13.95	Call	Currency Future	0	1	0	1	0.00
28/08/2009	\$ / R On 14-December-09	13.95	Put	Currency Future	6056	5928	6056	5928	0.00
28/08/2009	\$ / R On 14-December-09	15.95	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	15.95	Put	Currency Future	8056	7928	8056	7928	0.00
28/08/2009	\$ / R On 14-September-09	3.85	Call	Currency Future	3913	4040	3913	4040	0.00
28/08/2009	\$ / R On 14-September-09	3.85	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	4.85	Call	Currency Future	2913	3040	2913	3040	0.00
28/08/2009	\$ / R On 14-September-09	4.85	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	13.85	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	13.85	Put	Currency Future	6087	5960	6087	5960	0.00
28/08/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	15	19	15	19	0.00
28/08/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	6094	5969	6094	5969	0.00
28/08/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	1	2	1	2	0.00
28/08/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	8080	7951	8080	7951	0.00
28/08/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	24	27	24	27	0.00
28/08/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	8126	8002	8126	8002	0.00
28/08/2009	\$ / R On 14-December-09	12.05	Call	Currency Future	6	9	6	9	0.00
28/08/2009	\$ / R On 14-December-09	12.05	Put	Currency Future	4162	4036	4162	4036	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-December-09	16.05	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	16.05	Put	Currency Future	8156	8028	8156	8028	0.00
28/08/2009	\$ / R On 14-September-09	3.95	Call	Currency Future	3813	3940	3813	3940	0.00
28/08/2009	\$ / R On 14-September-09	3.95	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	4.95	Call	Currency Future	2813	2940	2813	2940	0.00
28/08/2009	\$ / R On 14-September-09	4.95	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	5.95	Call	Currency Future	1813	1940	1813	1940	0.00
28/08/2009	\$ / R On 14-September-09	5.95	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	6.95	Call	Currency Future	815	941	815	941	0.00
28/08/2009	\$ / R On 14-September-09	6.95	Put	Currency Future	2	1	2	1	0.00
28/08/2009	\$ / R On 14-September-09	13.95	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	13.95	Put	Currency Future	6187	6060	6187	6060	0.00
28/08/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	14	18	14	18	0.00
28/08/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	6192	6067	6192	6067	0.00
28/08/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	8180	8051	8180	8051	0.00
28/08/2009	\$ / R On 14-June-10	4.35	Call	Currency Future	3799	3927	3799	3927	0.00
28/08/2009	\$ / R On 14-June-10	4.35	Put	Currency Future	2	2	2	2	0.00
28/08/2009	\$ / R On 14-June-10	5.35	Call	Currency Future	2807	2933	2807	2933	0.00
28/08/2009	\$ / R On 14-June-10	5.35	Put	Currency Future	9	9	9	9	0.00
28/08/2009	\$ / R On 14-June-10	6.35	Call	Currency Future	1836	1958	1836	1958	0.00
28/08/2009	\$ / R On 14-June-10	6.35	Put	Currency Future	39	33	39	33	0.00
28/08/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	42	47	42	47	0.00
28/08/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	6245	6122	6245	6122	0.00
28/08/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	22	26	22	26	0.00
28/08/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	8225	8101	8225	8101	0.00
28/08/2009	\$ / R On 14-December-09	4.15	Call	Currency Future	3744	3872	3744	3872	0.00
28/08/2009	\$ / R On 14-December-09	4.15	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	5.15	Call	Currency Future	2745	2873	2745	2873	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-December-09	5.15	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-December-09	6.15	Call	Currency Future	1750	1878	1750	1878	0.00
28/08/2009	\$ / R On 14-December-09	6.15	Put	Currency Future	6	6	6	6	0.00
28/08/2009	\$ / R On 14-December-09	7.15	Call	Currency Future	812	924	812	924	0.00
28/08/2009	\$ / R On 14-December-09	7.15	Put	Currency Future	68	52	68	52	0.00
28/08/2009	\$ / R On 14-December-09	14.15	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	14.15	Put	Currency Future	6256	6128	6256	6128	0.00
28/08/2009	\$ / R On 14-December-09	16.15	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	16.15	Put	Currency Future	8256	8128	8256	8128	0.00
28/08/2009	\$ / R On 14-September-09	4.00	Call	Currency Future	3763	3890	3763	3890	0.00
28/08/2009	\$ / R On 14-September-09	4.00	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	5.00	Call	Currency Future	2763	2890	2763	2890	0.00
28/08/2009	\$ / R On 14-September-09	5.00	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	6.00	Call	Currency Future	1763	1890	1763	1890	0.00
28/08/2009	\$ / R On 14-September-09	6.00	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	14.00	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	14.00	Put	Currency Future	6237	6110	6237	6110	0.00
28/08/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	3723	3851	3723	3851	0.00
28/08/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	2726	2855	2726	2855	0.00
28/08/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	4	4	4	4	0.00
28/08/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1743	1868	1743	1868	0.00
28/08/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	22	17	22	17	0.00
28/08/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	12	16	12	16	0.00
28/08/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	6291	6165	6291	6165	0.00
28/08/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	8279	8151	8279	8151	0.00
28/08/2009	\$ / R On 14-June-10	4.45	Call	Currency Future	3700	3827	3700	3827	0.00
28/08/2009	\$ / R On 14-June-10	4.45	Put	Currency Future	3	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-June-10	5.45	Call	Currency Future	2708	2835	2708	2835	0.00
28/08/2009	\$ / R On 14-June-10	5.45	Put	Currency Future	11	10	11	10	0.00
28/08/2009	\$ / R On 14-June-10	6.45	Call	Currency Future	1744	1865	1744	1865	0.00
28/08/2009	\$ / R On 14-June-10	6.45	Put	Currency Future	47	41	47	41	0.00
28/08/2009	\$ / R On 14-June-10	7.45	Call	Currency Future	945	1036	945	1036	0.00
28/08/2009	\$ / R On 14-June-10	7.45	Put	Currency Future	248	212	248	212	0.00
28/08/2009	\$ / R On 14-June-10	14.45	Call	Currency Future	41	45	41	45	0.00
28/08/2009	\$ / R On 14-June-10	14.45	Put	Currency Future	6344	6221	6344	6221	0.00
28/08/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	21	25	21	25	0.00
28/08/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	8324	8200	8324	8200	0.00
28/08/2009	\$ / R On 14-December-09	14.25	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	14.25	Put	Currency Future	6356	6228	6356	6228	0.00
28/08/2009	\$ / R On 14-December-09	16.25	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	16.25	Put	Currency Future	8356	8228	8356	8228	0.00
28/08/2009	\$ / R On 14-September-09	4.10	Call	Currency Future	3663	3790	3663	3790	0.00
28/08/2009	\$ / R On 14-September-09	4.10	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	5.10	Call	Currency Future	2663	2790	2663	2790	0.00
28/08/2009	\$ / R On 14-September-09	5.10	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	6.10	Call	Currency Future	1663	1790	1663	1790	0.00
28/08/2009	\$ / R On 14-September-09	6.10	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	14.10	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	14.10	Put	Currency Future	6337	6210	6337	6210	0.00
28/08/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	11	14	11	14	0.00
28/08/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	6389	6264	6389	6264	0.00
28/08/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	8379	8251	8379	8251	0.00
28/08/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	20	23	20	23	0.00
28/08/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	8423	8299	8423	8299	0.00
28/08/2009	\$ / R On 14-December-09	4.20	Call	Currency Future	3694	3822	3694	3822	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-December-09	4.20	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	5.20	Call	Currency Future	2695	2823	2695	2823	0.00
28/08/2009	\$ / R On 14-December-09	5.20	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-December-09	6.20	Call	Currency Future	1701	1829	1701	1829	0.00
28/08/2009	\$ / R On 14-December-09	6.20	Put	Currency Future	7	6	7	6	0.00
28/08/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	772	882	772	882	0.00
28/08/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	78	60	78	60	0.00
28/08/2009	\$ / R On 14-December-09	14.20	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	14.20	Put	Currency Future	6306	6178	6306	6178	0.00
28/08/2009	\$ / R On 14-December-09	16.20	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	16.20	Put	Currency Future	8306	8178	8306	8178	0.00
28/08/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	12	15	12	15	0.00
28/08/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	6340	6215	6340	6215	0.00
28/08/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	8329	8201	8329	8201	0.00
28/08/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	21	24	21	24	0.00
28/08/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	8374	8249	8374	8249	0.00
28/08/2009	\$ / R On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	14.40	Put	Currency Future	6506	6378	6506	6378	0.00
28/08/2009	\$ / R On 14-December-09	16.40	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	16.40	Put	Currency Future	8506	8378	8506	8378	0.00
28/08/2009	\$ / R On 14-September-09	4.25	Call	Currency Future	3513	3640	3513	3640	0.00
28/08/2009	\$ / R On 14-September-09	4.25	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	5.25	Call	Currency Future	2513	2640	2513	2640	0.00
28/08/2009	\$ / R On 14-September-09	5.25	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	14.25	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	14.25	Put	Currency Future	6487	6360	6487	6360	0.00
28/08/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	9	12	9	12	0.00
28/08/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	6538	6412	6538	6412	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	8529	8401	8529	8401	0.00
28/08/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	151	167	151	167	0.00
28/08/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2704	2592	2704	2592	0.00
28/08/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	71	79	71	79	0.00
28/08/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4624	4504	4624	4504	0.00
28/08/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	38	42	38	42	0.00
28/08/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6591	6467	6591	6467	0.00
28/08/2009	\$ / R On 14-June-10	16.70	Call	Currency Future	19	22	19	22	0.00
28/08/2009	\$ / R On 14-June-10	16.70	Put	Currency Future	8572	8447	8572	8447	0.00
28/08/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	38	42	38	42	0.00
28/08/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6591	6467	6591	6467	0.00
28/08/2009	\$ / R On 14-December-09	16.45	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	16.45	Put	Currency Future	8556	8428	8556	8428	0.00
28/08/2009	\$ / R On 14-September-09	4.30	Call	Currency Future	3463	3590	3463	3590	0.00
28/08/2009	\$ / R On 14-September-09	4.30	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	5.30	Call	Currency Future	2463	2590	2463	2590	0.00
28/08/2009	\$ / R On 14-September-09	5.30	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	14.30	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	14.30	Put	Currency Future	6537	6410	6537	6410	0.00
28/08/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	9	11	9	11	0.00
28/08/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	6587	6461	6587	6461	0.00
28/08/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	8579	8451	8579	8451	0.00
28/08/2009	\$ / R On 14-June-10	4.75	Call	Currency Future	3401	3529	3401	3529	0.00
28/08/2009	\$ / R On 14-June-10	4.75	Put	Currency Future	4	4	4	4	0.00
28/08/2009	\$ / R On 14-June-10	5.75	Call	Currency Future	2413	2539	2413	2539	0.00
28/08/2009	\$ / R On 14-June-10	5.75	Put	Currency Future	16	15	16	15	0.00
28/08/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	148	163	148	163	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	2751	2639	2751	2639	0.00
28/08/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	37	41	37	41	0.00
28/08/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	6640	6517	6640	6517	0.00
28/08/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	18	21	18	21	0.00
28/08/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	8621	8497	8621	8497	0.00
28/08/2009	\$ / R On 14-December-09	4.50	Call	Currency Future	3394	3523	3394	3523	0.00
28/08/2009	\$ / R On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	5.50	Call	Currency Future	2396	2524	2396	2524	0.00
28/08/2009	\$ / R On 14-December-09	5.50	Put	Currency Future	2	2	2	2	0.00
28/08/2009	\$ / R On 14-December-09	6.50	Call	Currency Future	1408	1534	1408	1534	0.00
28/08/2009	\$ / R On 14-December-09	6.50	Put	Currency Future	14	12	14	12	0.00
28/08/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	554	649	554	649	0.00
28/08/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	160	127	160	127	0.00
28/08/2009	\$ / R On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	14.50	Put	Currency Future	6606	6478	6606	6478	0.00
28/08/2009	\$ / R On 14-December-09	16.50	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	16.50	Put	Currency Future	8606	8478	8606	8478	0.00
28/08/2009	\$ / R On 14-September-09	4.40	Call	Currency Future	3363	3490	3363	3490	0.00
28/08/2009	\$ / R On 14-September-09	4.40	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	5.40	Call	Currency Future	2363	2490	2363	2490	0.00
28/08/2009	\$ / R On 14-September-09	5.40	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	11.40	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	11.40	Put	Currency Future	3637	3510	3637	3510	0.00
28/08/2009	\$ / R On 14-September-09	12.90	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	12.90	Put	Currency Future	5137	5010	5137	5010	0.00
28/08/2009	\$ / R On 14-September-09	14.40	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	14.40	Put	Currency Future	6637	6510	6637	6510	0.00
28/08/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	3373	3502	3373	3502	0.00
28/08/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	2	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	2378	2507	2378	2507	0.00
28/08/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	7	6	7	6	0.00
28/08/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	8	11	8	11	0.00
28/08/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	6637	6510	6637	6510	0.00
28/08/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	8629	8501	8629	8501	0.00
28/08/2009	\$ / R On 14-June-10	10.80	Call	Currency Future	145	160	145	160	0.00
28/08/2009	\$ / R On 14-June-10	10.80	Put	Currency Future	2798	2685	2798	2685	0.00
28/08/2009	\$ / R On 14-June-10	14.80	Call	Currency Future	37	41	37	41	0.00
28/08/2009	\$ / R On 14-June-10	14.80	Put	Currency Future	6689	6566	6689	6566	0.00
28/08/2009	\$ / R On 14-June-10	16.80	Call	Currency Future	18	21	18	21	0.00
28/08/2009	\$ / R On 14-June-10	16.80	Put	Currency Future	8671	8546	8671	8546	0.00
28/08/2009	\$ / R On 14-September-09	4.35	Call	Currency Future	3413	3540	3413	3540	0.00
28/08/2009	\$ / R On 14-September-09	4.35	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	5.35	Call	Currency Future	2413	2540	2413	2540	0.00
28/08/2009	\$ / R On 14-September-09	5.35	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	12.85	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	12.85	Put	Currency Future	5087	4960	5087	4960	0.00
28/08/2009	\$ / R On 14-September-09	14.35	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	14.35	Put	Currency Future	6587	6460	6587	6460	0.00
28/08/2009	\$ / R On 14-December-09	14.30	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	14.30	Put	Currency Future	6406	6278	6406	6278	0.00
28/08/2009	\$ / R On 14-December-09	16.30	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	16.30	Put	Currency Future	8406	8278	8406	8278	0.00
28/08/2009	\$ / R On 14-September-09	4.20	Call	Currency Future	3563	3690	3563	3690	0.00
28/08/2009	\$ / R On 14-September-09	4.20	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	5.20	Call	Currency Future	2563	2690	2563	2690	0.00
28/08/2009	\$ / R On 14-September-09	5.20	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	14.20	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
28/08/2009	\$ / R On 14-September-09	14.20	Put	Currency Future	6437	6310	6437	6310	0.00
28/08/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	10	13	10	13	0.00
28/08/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	6439	6313	6439	6313	0.00
28/08/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	8429	8301	8429	8301	0.00
28/08/2009	\$ / R On 14-June-10	16.60	Call	Currency Future	20	23	20	23	0.00
28/08/2009	\$ / R On 14-June-10	16.60	Put	Currency Future	8473	8348	8473	8348	0.00
28/08/2009	\$ / R On 14-December-09	4.00	Call	Currency Future	3894	4022	3894	4022	0.00
28/08/2009	\$ / R On 14-December-09	4.00	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	16.00	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	16.00	Put	Currency Future	8106	7978	8106	7978	0.00
28/08/2009	\$ / R On 14-September-09	3.90	Call	Currency Future	3863	3990	3863	3990	0.00
28/08/2009	\$ / R On 14-September-09	3.90	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 15-March-10	4.15	Call	Currency Future	3872	4001	3872	4001	0.00
28/08/2009	\$ / R On 15-March-10	4.15	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1887	2012	1887	2012	0.00
28/08/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	15	12	15	12	0.00
28/08/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	990	1095	990	1095	0.00
28/08/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	119	94	119	94	0.00
28/08/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	40	46	40	46	0.00
28/08/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	4168	4045	4168	4045	0.00
28/08/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	8130	8001	8130	8001	0.00
28/08/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	23	26	23	26	0.00
28/08/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	8176	8052	8176	8052	0.00
28/08/2009	\$ / R On 14-September-09	3.80	Call	Currency Future	3963	4090	3963	4090	0.00
28/08/2009	\$ / R On 14-September-09	3.80	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	4.80	Call	Currency Future	2963	3090	2963	3090	0.00
28/08/2009	\$ / R On 14-September-09	4.80	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-September-09	5.80	Call	Currency Future	1963	2090	1963	2090	0.00
28/08/2009	\$ / R On 14-September-09	5.80	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	6.80	Call	Currency Future	964	1091	964	1091	0.00
28/08/2009	\$ / R On 14-September-09	6.80	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-September-09	13.80	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	13.80	Put	Currency Future	6037	5910	6037	5910	0.00
28/08/2009	\$ / R On 15-March-10	4.05	Call	Currency Future	3972	4101	3972	4101	0.00
28/08/2009	\$ / R On 15-March-10	4.05	Put	Currency Future	1	0	1	0	0.00
28/08/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	16	19	16	19	0.00
28/08/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	6045	5919	6045	5919	0.00
28/08/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	1	2	1	2	0.00
28/08/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	8030	7901	8030	7901	0.00
28/08/2009	\$ / R On 14-June-10	4.20	Call	Currency Future	3949	4076	3949	4076	0.00
28/08/2009	\$ / R On 14-June-10	4.20	Put	Currency Future	2	2	2	2	0.00
28/08/2009	\$ / R On 14-June-10	14.20	Call	Currency Future	45	49	45	49	0.00
28/08/2009	\$ / R On 14-June-10	14.20	Put	Currency Future	6097	5974	6097	5974	0.00
28/08/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	24	27	24	27	0.00
28/08/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	8077	7952	8077	7952	0.00
28/08/2009	\$ / R On 14-December-09	3.85	Call	Currency Future	4044	4172	4044	4172	0.00
28/08/2009	\$ / R On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	13.85	Call	Currency Future	0	1	0	1	0.00
28/08/2009	\$ / R On 14-December-09	13.85	Put	Currency Future	5956	5828	5956	5828	0.00
28/08/2009	\$ / R On 14-December-09	15.85	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	15.85	Put	Currency Future	7956	7828	7956	7828	0.00
28/08/2009	\$ / R On 14-September-09	3.75	Call	Currency Future	4013	4140	4013	4140	0.00
28/08/2009	\$ / R On 14-September-09	3.75	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	4.75	Call	Currency Future	3013	3140	3013	3140	0.00
28/08/2009	\$ / R On 14-September-09	4.75	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	5.75	Call	Currency Future	2013	2140	2013	2140	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-September-09	5.75	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	13.75	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	13.75	Put	Currency Future	5987	5860	5987	5860	0.00
28/08/2009	\$ / R On 15-March-10	4.00	Call	Currency Future	4022	4151	4022	4151	0.00
28/08/2009	\$ / R On 15-March-10	4.00	Put	Currency Future	1	0	1	0	0.00
28/08/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	3024	3153	3024	3153	0.00
28/08/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	3	3	3	3	0.00
28/08/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	2032	2160	2032	2160	0.00
28/08/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	11	10	11	10	0.00
28/08/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	1107	1223	1107	1223	0.00
28/08/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	85	72	85	72	0.00
28/08/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	1	2	1	2	0.00
28/08/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	7980	7851	7980	7851	0.00
28/08/2009	\$ / R On 14-June-10	4.15	Call	Currency Future	3999	4126	3999	4126	0.00
28/08/2009	\$ / R On 14-June-10	4.15	Put	Currency Future	2	1	2	1	0.00
28/08/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	45	50	45	50	0.00
28/08/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	6048	5925	6048	5925	0.00
28/08/2009	\$ / R On 14-June-10	16.15	Call	Currency Future	25	27	25	27	0.00
28/08/2009	\$ / R On 14-June-10	16.15	Put	Currency Future	8028	7903	8028	7903	0.00
28/08/2009	\$ / R On 14-December-09	4.10	Call	Currency Future	3794	3922	3794	3922	0.00
28/08/2009	\$ / R On 14-December-09	4.10	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	5.10	Call	Currency Future	2795	2923	2795	2923	0.00
28/08/2009	\$ / R On 14-December-09	5.10	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 14-December-09	6.10	Call	Currency Future	1800	1927	1800	1927	0.00
28/08/2009	\$ / R On 14-December-09	6.10	Put	Currency Future	6	5	6	5	0.00
28/08/2009	\$ / R On 14-December-09	7.10	Call	Currency Future	853	967	853	967	0.00
28/08/2009	\$ / R On 14-December-09	7.10	Put	Currency Future	59	45	59	45	0.00
28/08/2009	\$ / R On 14-December-09	14.10	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	14.10	Put	Currency Future	6206	6078	6206	6078	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-December-09	16.10	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	16.10	Put	Currency Future	8206	8078	8206	8078	0.00
28/08/2009	\$ / R On 15-March-10	4.25	Call	Currency Future	3772	3901	3772	3901	0.00
28/08/2009	\$ / R On 15-March-10	4.25	Put	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	2776	2904	2776	2904	0.00
28/08/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	4	4	4	4	0.00
28/08/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	1791	1916	1791	1916	0.00
28/08/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	19	15	19	15	0.00
28/08/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	916	1017	916	1017	0.00
28/08/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	145	117	145	117	0.00
28/08/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	13	17	13	17	0.00
28/08/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	6241	6116	6241	6116	0.00
28/08/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	8229	8101	8229	8101	0.00
28/08/2009	\$ / R On 14-December-09	3.90	Call	Currency Future	3994	4122	3994	4122	0.00
28/08/2009	\$ / R On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	15.90	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	15.90	Put	Currency Future	8006	7878	8006	7878	0.00
28/08/2009	\$ / R On 14-September-09	4.05	Call	Currency Future	3713	3840	3713	3840	0.00
28/08/2009	\$ / R On 14-September-09	4.05	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	5.05	Call	Currency Future	2713	2840	2713	2840	0.00
28/08/2009	\$ / R On 14-September-09	5.05	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	6.05	Call	Currency Future	1713	1840	1713	1840	0.00
28/08/2009	\$ / R On 14-September-09	6.05	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	7.05	Call	Currency Future	717	842	717	842	0.00
28/08/2009	\$ / R On 14-September-09	7.05	Put	Currency Future	4	2	4	2	0.00
28/08/2009	\$ / R On 14-September-09	12.55	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	12.55	Put	Currency Future	4787	4660	4787	4660	0.00
28/08/2009	\$ / R On 14-September-09	14.05	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	\$ / R On 14-September-09	14.05	Put	Currency Future	6287	6160	6287	6160	0.00
28/08/2009	\$ / R On 14-September-09	4.15	Call	Currency Future	3613	3740	3613	3740	0.00
28/08/2009	\$ / R On 14-September-09	4.15	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	5.15	Call	Currency Future	2613	2740	2613	2740	0.00
28/08/2009	\$ / R On 14-September-09	5.15	Put	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	14.15	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-September-09	14.15	Put	Currency Future	6387	6260	6387	6260	0.00
28/08/2009	\$ / R On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	14.35	Put	Currency Future	6456	6328	6456	6328	0.00
28/08/2009	\$ / R On 14-December-09	16.35	Call	Currency Future	0	0	0	0	0.00
28/08/2009	\$ / R On 14-December-09	16.35	Put	Currency Future	8456	8328	8456	8328	0.00
28/08/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	10	13	10	13	0.00
28/08/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	6488	6362	6488	6362	0.00
28/08/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	1	1	1	1	0.00
28/08/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	8479	8351	8479	8351	0.00
28/08/2009	\$ / R On 13-September-10	8.30	Call	Currency Future	682	749	682	749	0.00
28/08/2009	\$ / R On 13-September-10	8.30	Put	Currency Future	713	649	713	649	0.00
28/08/2009	\$ / R On 13-December-10	8.30	Call	Currency Future	820	893	820	893	0.00
28/08/2009	\$ / R On 13-December-10	8.30	Put	Currency Future	739	681	739	681	0.00
28/08/2009	\$ / R On 13-September-10	4.40	Call	Currency Future	3874	0	3874	0	0.00
28/08/2009	\$ / R On 13-September-10	4.40	Put	Currency Future	5	0	5	0	0.00
28/08/2009	\$ / R On 13-September-10	5.40	Call	Currency Future	2884	0	2884	0	0.00
28/08/2009	\$ / R On 13-September-10	5.40	Put	Currency Future	15	0	15	0	0.00
28/08/2009	\$ / R On 13-September-10	6.40	Call	Currency Future	1931	0	1931	0	0.00
28/08/2009	\$ / R On 13-September-10	6.40	Put	Currency Future	62	0	62	0	0.00
28/08/2009	\$ / R On 13-September-10	7.40	Call	Currency Future	1130	0	1130	0	0.00
28/08/2009	\$ / R On 13-September-10	7.40	Put	Currency Future	261	0	261	0	0.00
28/08/2009	\$ / R On 13-September-10	10.40	Call	Currency Future	264	0	264	0	0.00
28/08/2009	\$ / R On 13-September-10	10.40	Put	Currency Future	2395	0	2395	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
28/08/2009	\$ / R On 13-September-10	12.40	Call	Currency Future	137	0	137	0	0.00
28/08/2009	\$ / R On 13-September-10	12.40	Put	Currency Future	4268	0	4268	0	0.00
28/08/2009	\$ / R On 13-September-10	14.40	Call	Currency Future	81	0	81	0	0.00
28/08/2009	\$ / R On 13-September-10	14.40	Put	Currency Future	6212	0	6212	0	0.00
28/08/2009	\$ / R On 13-September-10	16.40	Call	Currency Future	50	0	50	0	0.00
28/08/2009	\$ / R On 13-September-10	16.40	Put	Currency Future	8181	0	8181	0	0.00
28/08/2009	\$ / R On 13-December-10	4.50	Call	Currency Future	3890	0	3890	0	0.00
28/08/2009	\$ / R On 13-December-10	4.50	Put	Currency Future	9	0	9	0	0.00
28/08/2009	\$ / R On 13-December-10	5.50	Call	Currency Future	2903	0	2903	0	0.00
28/08/2009	\$ / R On 13-December-10	5.50	Put	Currency Future	22	0	22	0	0.00
28/08/2009	\$ / R On 13-December-10	6.50	Call	Currency Future	1973	0	1973	0	0.00
28/08/2009	\$ / R On 13-December-10	6.50	Put	Currency Future	92	0	92	0	0.00
28/08/2009	\$ / R On 13-December-10	7.50	Call	Currency Future	1208	0	1208	0	0.00
28/08/2009	\$ / R On 13-December-10	7.50	Put	Currency Future	327	0	327	0	0.00
28/08/2009	\$ / R On 13-December-10	10.50	Call	Currency Future	339	0	339	0	0.00
28/08/2009	\$ / R On 13-December-10	10.50	Put	Currency Future	2458	0	2458	0	0.00
28/08/2009	\$ / R On 13-December-10	12.50	Call	Currency Future	187	0	187	0	0.00
28/08/2009	\$ / R On 13-December-10	12.50	Put	Currency Future	4306	0	4306	0	0.00
28/08/2009	\$ / R On 13-December-10	14.50	Call	Currency Future	118	0	118	0	0.00
28/08/2009	\$ / R On 13-December-10	14.50	Put	Currency Future	6237	0	6237	0	0.00
28/08/2009	\$ / R On 13-December-10	16.50	Call	Currency Future	78	0	78	0	0.00
28/08/2009	\$ / R On 13-December-10	16.50	Put	Currency Future	8197	0	8197	0	0.00
28/08/2009	£ / R On 15-March-10			Currency Future	13.0800	13.1839	13.0779	13.1839	221.00
28/08/2009	£ / R On 14-June-10			Currency Future	13.2800	13.3817	13.2788	13.3817	0.00
28/08/2009	£ / R On 14-September-09			Currency Future	12.6600	12.7638	12.6576	12.7638	28655.00
28/08/2009	£ / R On 14-December-09			Currency Future	12.8700	12.9770	12.8707	12.9770	16295.00
28/08/2009	£ / R On 15-March-10	13.20	Call	Currency Future	640	682	640	682	0.00
28/08/2009	£ / R On 15-March-10	13.20	Put	Currency Future	762	698	762	698	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-June-10	13.40	Call	Currency Future	817	857	817	857	12265.00
28/08/2009	£ / R On 14-June-10	13.40	Put	Currency Future	938	875	938	875	0.00
28/08/2009	£ / R On 14-September-09	12.75	Call	Currency Future	134	180	134	180	0.00
28/08/2009	£ / R On 14-September-09	12.75	Put	Currency Future	227	166	227	166	0.00
28/08/2009	£ / R On 14-December-09	13.00	Call	Currency Future	430	475	430	475	0.00
28/08/2009	£ / R On 14-December-09	13.00	Put	Currency Future	560	498	560	498	0.00
28/08/2009	£ / R On 14-June-10	13.45	Call	Currency Future	799	839	799	839	0.00
28/08/2009	£ / R On 14-June-10	13.45	Put	Currency Future	970	907	970	907	0.00
28/08/2009	£ / R On 14-September-09	12.80	Call	Currency Future	120	161	120	161	0.00
28/08/2009	£ / R On 14-September-09	12.80	Put	Currency Future	263	198	263	198	0.00
28/08/2009	£ / R On 15-March-10	13.25	Call	Currency Future	623	663	623	663	0.00
28/08/2009	£ / R On 15-March-10	13.25	Put	Currency Future	795	729	795	729	0.00
28/08/2009	£ / R On 14-December-09	13.05	Call	Currency Future	413	456	413	456	0.00
28/08/2009	£ / R On 14-December-09	13.05	Put	Currency Future	592	529	592	529	0.00
28/08/2009	£ / R On 15-March-10	13.35	Call	Currency Future	589	627	589	627	0.00
28/08/2009	£ / R On 15-March-10	13.35	Put	Currency Future	861	793	861	793	0.00
28/08/2009	£ / R On 14-June-10	13.55	Call	Currency Future	765	803	765	803	0.00
28/08/2009	£ / R On 14-June-10	13.55	Put	Currency Future	1036	971	1036	971	0.00
28/08/2009	£ / R On 14-September-09	12.95	Call	Currency Future	87	117	87	117	0.00
28/08/2009	£ / R On 14-September-09	12.95	Put	Currency Future	379	303	379	303	0.00
28/08/2009	£ / R On 14-December-09	13.15	Call	Currency Future	380	420	380	420	0.00
28/08/2009	£ / R On 14-December-09	13.15	Put	Currency Future	659	593	659	593	0.00
28/08/2009	£ / R On 15-March-10	13.55	Call	Currency Future	528	561	528	561	0.00
28/08/2009	£ / R On 15-March-10	13.55	Put	Currency Future	1000	928	1000	928	0.00
28/08/2009	£ / R On 14-June-10	13.75	Call	Currency Future	702	737	702	737	0.00
28/08/2009	£ / R On 14-June-10	13.75	Put	Currency Future	1174	1105	1174	1105	0.00
28/08/2009	£ / R On 14-September-09	13.10	Call	Currency Future	64	87	64	87	0.00
28/08/2009	£ / R On 14-September-09	13.10	Put	Currency Future	507	423	507	423	0.00
28/08/2009	£ / R On 14-December-09	13.30	Call	Currency Future	336	371	336	371	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-December-09	13.30	Put	Currency Future	765	694	765	694	0.00
28/08/2009	£ / R On 15-March-10	13.75	Call	Currency Future	474	504	474	504	0.00
28/08/2009	£ / R On 15-March-10	13.75	Put	Currency Future	1146	1070	1146	1070	0.00
28/08/2009	£ / R On 14-June-10	14.00	Call	Currency Future	633	663	633	663	0.00
28/08/2009	£ / R On 14-June-10	14.00	Put	Currency Future	1354	1281	1354	1281	0.00
28/08/2009	£ / R On 14-September-09	13.35	Call	Currency Future	41	55	41	55	0.00
28/08/2009	£ / R On 14-September-09	13.35	Put	Currency Future	734	641	734	641	0.00
28/08/2009	£ / R On 14-December-09	13.55	Call	Currency Future	275	304	275	304	0.00
28/08/2009	£ / R On 14-December-09	13.55	Put	Currency Future	954	877	954	877	0.00
28/08/2009	£ / R On 15-March-10	13.80	Call	Currency Future	461	491	461	491	0.00
28/08/2009	£ / R On 15-March-10	13.80	Put	Currency Future	1184	1107	1184	1107	0.00
28/08/2009	£ / R On 14-September-09	13.40	Call	Currency Future	38	51	38	51	0.00
28/08/2009	£ / R On 14-September-09	13.40	Put	Currency Future	780	687	780	687	0.00
28/08/2009	£ / R On 14-December-09	13.60	Call	Currency Future	264	292	264	292	0.00
28/08/2009	£ / R On 14-December-09	13.60	Put	Currency Future	993	915	993	915	0.00
28/08/2009	£ / R On 14-September-09	13.35	Call	Currency Future	41	55	41	55	0.00
28/08/2009	£ / R On 14-September-09	13.35	Put	Currency Future	734	641	734	641	0.00
28/08/2009	£ / R On 15-March-10	13.85	Call	Currency Future	449	478	449	478	0.00
28/08/2009	£ / R On 15-March-10	13.85	Put	Currency Future	1222	1144	1222	1144	0.00
28/08/2009	£ / R On 14-June-10	14.05	Call	Currency Future	620	650	620	650	0.00
28/08/2009	£ / R On 14-June-10	14.05	Put	Currency Future	1391	1318	1391	1318	0.00
28/08/2009	£ / R On 14-September-09	13.40	Call	Currency Future	38	51	38	51	0.00
28/08/2009	£ / R On 14-September-09	13.40	Put	Currency Future	780	687	780	687	0.00
28/08/2009	£ / R On 14-December-09	13.65	Call	Currency Future	254	281	254	281	0.00
28/08/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1033	954	1033	954	0.00
28/08/2009	£ / R On 14-December-09	13.60	Call	Currency Future	264	292	264	292	0.00
28/08/2009	£ / R On 14-December-09	13.60	Put	Currency Future	993	915	993	915	0.00
28/08/2009	£ / R On 15-March-10	13.90	Call	Currency Future	438	465	438	465	0.00
28/08/2009	£ / R On 15-March-10	13.90	Put	Currency Future	1260	1181	1260	1181	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-June-10	14.15	Call	Currency Future	595	623	595	623	0.00
28/08/2009	£ / R On 14-June-10	14.15	Put	Currency Future	1466	1392	1466	1392	0.00
28/08/2009	£ / R On 14-September-09	13.45	Call	Currency Future	35	47	35	47	0.00
28/08/2009	£ / R On 14-September-09	13.45	Put	Currency Future	828	733	828	733	0.00
28/08/2009	£ / R On 14-December-09	13.70	Call	Currency Future	244	270	244	270	0.00
28/08/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1073	993	1073	993	0.00
28/08/2009	£ / R On 15-March-10	14.00	Call	Currency Future	416	441	416	441	0.00
28/08/2009	£ / R On 15-March-10	14.00	Put	Currency Future	1338	1258	1338	1258	0.00
28/08/2009	£ / R On 14-June-10	14.20	Call	Currency Future	583	611	583	611	0.00
28/08/2009	£ / R On 14-June-10	14.20	Put	Currency Future	1504	1429	1504	1429	0.00
28/08/2009	£ / R On 14-September-09	13.55	Call	Currency Future	30	40	30	40	0.00
28/08/2009	£ / R On 14-September-09	13.55	Put	Currency Future	923	826	923	826	0.00
28/08/2009	£ / R On 14-December-09	13.75	Call	Currency Future	235	259	235	259	0.00
28/08/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1114	1032	1114	1032	0.00
28/08/2009	£ / R On 15-March-10	14.15	Call	Currency Future	385	409	385	409	0.00
28/08/2009	£ / R On 15-March-10	14.15	Put	Currency Future	1457	1375	1457	1375	0.00
28/08/2009	£ / R On 14-June-10	14.35	Call	Currency Future	549	575	549	575	0.00
28/08/2009	£ / R On 14-June-10	14.35	Put	Currency Future	1620	1543	1620	1543	0.00
28/08/2009	£ / R On 14-September-09	13.65	Call	Currency Future	26	35	26	35	0.00
28/08/2009	£ / R On 14-September-09	13.65	Put	Currency Future	1019	921	1019	921	0.00
28/08/2009	£ / R On 14-December-09	13.90	Call	Currency Future	209	231	209	231	0.00
28/08/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1239	1154	1239	1154	0.00
28/08/2009	£ / R On 15-March-10	14.10	Call	Currency Future	395	419	395	419	0.00
28/08/2009	£ / R On 15-March-10	14.10	Put	Currency Future	1417	1335	1417	1335	0.00
28/08/2009	£ / R On 14-June-10	14.30	Call	Currency Future	560	587	560	587	0.00
28/08/2009	£ / R On 14-June-10	14.30	Put	Currency Future	1581	1505	1581	1505	0.00
28/08/2009	£ / R On 14-September-09	13.65	Call	Currency Future	26	35	26	35	0.00
28/08/2009	£ / R On 14-September-09	13.65	Put	Currency Future	1019	921	1019	921	0.00
28/08/2009	£ / R On 14-December-09	13.85	Call	Currency Future	217	240	217	240	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1197	1113	1197	1113	0.00
28/08/2009	£ / R On 15-March-10	11.05	Call	Currency Future	2094	2197	2094	2197	0.00
28/08/2009	£ / R On 15-March-10	11.05	Put	Currency Future	66	63	66	63	0.00
28/08/2009	£ / R On 15-March-10	9.15	Call	Currency Future	3948	4053	3948	4053	0.00
28/08/2009	£ / R On 15-March-10	9.15	Put	Currency Future	21	19	21	19	0.00
28/08/2009	£ / R On 15-March-10	13.65	Call	Currency Future	500	532	500	532	0.00
28/08/2009	£ / R On 15-March-10	13.65	Put	Currency Future	1072	998	1072	998	0.00
28/08/2009	£ / R On 14-June-10	13.85	Call	Currency Future	673	706	673	706	0.00
28/08/2009	£ / R On 14-June-10	13.85	Put	Currency Future	1245	1174	1245	1174	0.00
28/08/2009	£ / R On 14-June-10	17.50	Call	Currency Future	173	183	173	183	12265.00
28/08/2009	£ / R On 14-June-10	17.50	Put	Currency Future	4394	4301	4394	4301	0.00
28/08/2009	£ / R On 14-September-09	13.20	Call	Currency Future	53	72	53	72	0.00
28/08/2009	£ / R On 14-September-09	13.20	Put	Currency Future	596	508	596	508	0.00
28/08/2009	£ / R On 14-December-09	13.40	Call	Currency Future	310	342	310	342	0.00
28/08/2009	£ / R On 14-December-09	13.40	Put	Currency Future	839	765	839	765	0.00
28/08/2009	£ / R On 14-September-09	13.10	Call	Currency Future	64	87	64	87	0.00
28/08/2009	£ / R On 14-September-09	13.10	Put	Currency Future	507	423	507	423	0.00
28/08/2009	£ / R On 15-March-10	12.90	Call	Currency Future	763	815	763	815	11630.00
28/08/2009	£ / R On 15-March-10	12.90	Put	Currency Future	585	531	585	531	0.00
28/08/2009	£ / R On 15-March-10	13.40	Call	Currency Future	573	610	573	610	0.00
28/08/2009	£ / R On 15-March-10	13.40	Put	Currency Future	895	826	895	826	0.00
28/08/2009	£ / R On 15-March-10	14.70	Call	Currency Future	295	312	295	312	11630.00
28/08/2009	£ / R On 15-March-10	14.70	Put	Currency Future	1917	1828	1917	1828	0.00
28/08/2009	£ / R On 14-June-10	13.60	Call	Currency Future	749	786	749	786	0.00
28/08/2009	£ / R On 14-June-10	13.60	Put	Currency Future	1070	1004	1070	1004	0.00
28/08/2009	£ / R On 14-December-09	13.20	Call	Currency Future	365	403	365	403	0.00
28/08/2009	£ / R On 14-December-09	13.20	Put	Currency Future	694	626	694	626	0.00
28/08/2009	£ / R On 15-March-10	13.50	Call	Currency Future	542	577	542	577	0.00
28/08/2009	£ / R On 15-March-10	13.50	Put	Currency Future	964	893	964	893	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-June-10	13.70	Call	Currency Future	717	753	717	753	0.00
28/08/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1139	1071	1139	1071	0.00
28/08/2009	£ / R On 14-September-09	13.05	Call	Currency Future	71	96	71	96	0.00
28/08/2009	£ / R On 14-September-09	13.05	Put	Currency Future	463	382	463	382	0.00
28/08/2009	£ / R On 14-September-09	12.90	Call	Currency Future	97	130	97	130	0.00
28/08/2009	£ / R On 14-September-09	12.90	Put	Currency Future	339	266	339	266	0.00
28/08/2009	£ / R On 14-June-10	13.65	Call	Currency Future	733	769	733	769	0.00
28/08/2009	£ / R On 14-June-10	13.65	Put	Currency Future	1104	1037	1104	1037	0.00
28/08/2009	£ / R On 14-September-09	13.00	Call	Currency Future	78	106	78	106	0.00
28/08/2009	£ / R On 14-September-09	13.00	Put	Currency Future	421	342	421	342	0.00
28/08/2009	£ / R On 14-June-10	13.90	Call	Currency Future	659	691	659	691	0.00
28/08/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1281	1210	1281	1210	0.00
28/08/2009	£ / R On 14-September-09	13.20	Call	Currency Future	53	72	53	72	0.00
28/08/2009	£ / R On 14-September-09	13.20	Put	Currency Future	596	508	596	508	0.00
28/08/2009	£ / R On 14-December-09	13.45	Call	Currency Future	298	329	298	329	0.00
28/08/2009	£ / R On 14-December-09	13.45	Put	Currency Future	877	802	877	802	0.00
28/08/2009	£ / R On 14-June-10	14.10	Call	Currency Future	607	636	607	636	0.00
28/08/2009	£ / R On 14-June-10	14.10	Put	Currency Future	1428	1355	1428	1355	0.00
28/08/2009	£ / R On 14-December-09	13.65	Call	Currency Future	254	281	254	281	0.00
28/08/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1033	954	1033	954	0.00
28/08/2009	£ / R On 15-March-10	14.05	Call	Currency Future	405	430	405	430	0.00
28/08/2009	£ / R On 15-March-10	14.05	Put	Currency Future	1377	1296	1377	1296	0.00
28/08/2009	£ / R On 14-June-10	14.25	Call	Currency Future	571	598	571	598	0.00
28/08/2009	£ / R On 14-June-10	14.25	Put	Currency Future	1543	1467	1543	1467	0.00
28/08/2009	£ / R On 14-December-09	13.80	Call	Currency Future	226	250	226	250	0.00
28/08/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1155	1073	1155	1073	0.00
28/08/2009	£ / R On 14-September-09	13.60	Call	Currency Future	28	37	28	37	0.00
28/08/2009	£ / R On 14-September-09	13.60	Put	Currency Future	971	873	971	873	0.00
28/08/2009	£ / R On 14-December-09	13.85	Call	Currency Future	217	240	217	240	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1197	1113	1197	1113	0.00
28/08/2009	£ / R On 15-March-10	13.95	Call	Currency Future	427	453	427	453	0.00
28/08/2009	£ / R On 15-March-10	13.95	Put	Currency Future	1299	1219	1299	1219	0.00
28/08/2009	£ / R On 14-September-09	13.50	Call	Currency Future	33	43	33	43	0.00
28/08/2009	£ / R On 14-September-09	13.50	Put	Currency Future	875	779	875	779	0.00
28/08/2009	£ / R On 14-December-09	13.75	Call	Currency Future	235	259	235	259	0.00
28/08/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1114	1032	1114	1032	0.00
28/08/2009	£ / R On 14-June-10	13.95	Call	Currency Future	646	677	646	677	0.00
28/08/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1317	1245	1317	1245	0.00
28/08/2009	£ / R On 14-September-09	13.30	Call	Currency Future	45	60	45	60	0.00
28/08/2009	£ / R On 14-September-09	13.30	Put	Currency Future	687	596	687	596	0.00
28/08/2009	£ / R On 14-December-09	13.50	Call	Currency Future	286	316	286	316	0.00
28/08/2009	£ / R On 14-December-09	13.50	Put	Currency Future	915	839	915	839	0.00
28/08/2009	£ / R On 15-March-10	13.60	Call	Currency Future	514	546	514	546	0.00
28/08/2009	£ / R On 15-March-10	13.60	Put	Currency Future	1036	962	1036	962	0.00
28/08/2009	£ / R On 14-June-10	13.80	Call	Currency Future	688	721	688	721	0.00
28/08/2009	£ / R On 14-June-10	13.80	Put	Currency Future	1209	1140	1209	1140	0.00
28/08/2009	£ / R On 14-September-09	13.15	Call	Currency Future	59	79	59	79	0.00
28/08/2009	£ / R On 14-September-09	13.15	Put	Currency Future	551	465	551	465	0.00
28/08/2009	£ / R On 14-December-09	13.40	Call	Currency Future	310	342	310	342	0.00
28/08/2009	£ / R On 14-December-09	13.40	Put	Currency Future	839	765	839	765	0.00
28/08/2009	£ / R On 14-December-09	13.35	Call	Currency Future	323	357	323	357	0.00
28/08/2009	£ / R On 14-December-09	13.35	Put	Currency Future	802	730	802	730	0.00
28/08/2009	£ / R On 15-March-10	13.45	Call	Currency Future	557	593	557	593	0.00
28/08/2009	£ / R On 15-March-10	13.45	Put	Currency Future	929	859	929	859	0.00
28/08/2009	£ / R On 14-December-09	13.20	Call	Currency Future	365	403	365	403	0.00
28/08/2009	£ / R On 14-December-09	13.20	Put	Currency Future	694	626	694	626	0.00
28/08/2009	£ / R On 15-March-10	13.30	Call	Currency Future	605	645	605	645	0.00
28/08/2009	£ / R On 15-March-10	13.30	Put	Currency Future	828	761	828	761	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-December-09	13.15	Call	Currency Future	380	420	380	420	0.00
28/08/2009	£ / R On 14-December-09	13.15	Put	Currency Future	659	593	659	593	0.00
28/08/2009	£ / R On 14-September-09	12.90	Call	Currency Future	97	130	97	130	0.00
28/08/2009	£ / R On 14-September-09	12.90	Put	Currency Future	339	266	339	266	0.00
28/08/2009	£ / R On 14-December-09	13.10	Call	Currency Future	396	437	396	437	0.00
28/08/2009	£ / R On 14-December-09	13.10	Put	Currency Future	626	560	626	560	0.00
28/08/2009	£ / R On 15-March-10	13.70	Call	Currency Future	487	518	487	518	0.00
28/08/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1109	1034	1109	1034	0.00
28/08/2009	£ / R On 14-June-10	13.95	Call	Currency Future	646	677	646	677	0.00
28/08/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1317	1245	1317	1245	0.00
28/08/2009	£ / R On 14-September-09	13.25	Call	Currency Future	49	65	49	65	0.00
28/08/2009	£ / R On 14-September-09	13.25	Put	Currency Future	641	552	641	552	0.00
28/08/2009	£ / R On 14-December-09	13.70	Call	Currency Future	244	270	244	270	0.00
28/08/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1073	993	1073	993	0.00
28/08/2009	£ / R On 14-June-10	13.90	Call	Currency Future	659	691	659	691	0.00
28/08/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1281	1210	1281	1210	0.00
28/08/2009	£ / R On 14-June-10	13.70	Call	Currency Future	717	753	717	753	0.00
28/08/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1139	1071	1139	1071	0.00
28/08/2009	£ / R On 14-December-09	13.45	Call	Currency Future	298	329	298	329	0.00
28/08/2009	£ / R On 14-December-09	13.45	Put	Currency Future	877	802	877	802	0.00
28/08/2009	£ / R On 14-September-09	13.15	Call	Currency Future	59	79	59	79	0.00
28/08/2009	£ / R On 14-September-09	13.15	Put	Currency Future	551	465	551	465	0.00
28/08/2009	£ / R On 14-June-10	13.50	Call	Currency Future	782	821	782	821	0.00
28/08/2009	£ / R On 14-June-10	13.50	Put	Currency Future	1003	939	1003	939	0.00
28/08/2009	£ / R On 14-December-09	13.10	Call	Currency Future	396	437	396	437	0.00
28/08/2009	£ / R On 14-December-09	13.10	Put	Currency Future	626	560	626	560	0.00
28/08/2009	£ / R On 14-June-10	13.25	Call	Currency Future	872	917	872	917	0.00
28/08/2009	£ / R On 14-June-10	13.25	Put	Currency Future	843	786	843	786	0.00
28/08/2009	£ / R On 14-December-09	12.95	Call	Currency Future	449	495	449	495	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-December-09	12.95	Put	Currency Future	528	468	528	468	0.00
28/08/2009	£ / R On 14-June-10	13.35	Call	Currency Future	835	877	835	877	0.00
28/08/2009	£ / R On 14-June-10	13.35	Put	Currency Future	906	845	906	845	0.00
28/08/2009	£ / R On 14-September-09	12.85	Call	Currency Future	108	145	108	145	0.00
28/08/2009	£ / R On 14-September-09	12.85	Put	Currency Future	300	231	300	231	0.00
28/08/2009	£ / R On 14-December-09	13.60	Call	Currency Future	264	292	264	292	0.00
28/08/2009	£ / R On 14-December-09	13.60	Put	Currency Future	993	915	993	915	0.00
28/08/2009	£ / R On 14-June-10	14.60	Call	Currency Future	498	521	498	521	0.00
28/08/2009	£ / R On 14-June-10	14.60	Put	Currency Future	1819	1739	1819	1739	0.00
28/08/2009	£ / R On 14-September-09	14.10	Call	Currency Future	16	20	16	20	0.00
28/08/2009	£ / R On 14-September-09	14.10	Put	Currency Future	1458	1356	1458	1356	0.00
28/08/2009	£ / R On 14-December-09	14.30	Call	Currency Future	156	172	156	172	0.00
28/08/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1585	1495	1585	1495	0.00
28/08/2009	£ / R On 14-September-09	13.80	Call	Currency Future	22	28	22	28	0.00
28/08/2009	£ / R On 14-September-09	13.80	Put	Currency Future	1164	1065	1164	1065	0.00
28/08/2009	£ / R On 14-December-09	14.00	Call	Currency Future	194	214	194	214	0.00
28/08/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1323	1237	1323	1237	0.00
28/08/2009	£ / R On 14-September-09	13.90	Call	Currency Future	20	25	20	25	0.00
28/08/2009	£ / R On 14-September-09	13.90	Put	Currency Future	1262	1161	1262	1161	0.00
28/08/2009	£ / R On 14-December-09	14.05	Call	Currency Future	187	207	187	207	0.00
28/08/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1366	1280	1366	1280	0.00
28/08/2009	£ / R On 14-September-09	13.85	Call	Currency Future	21	27	21	27	0.00
28/08/2009	£ / R On 14-September-09	13.85	Put	Currency Future	1213	1113	1213	1113	0.00
28/08/2009	£ / R On 14-December-09	14.05	Call	Currency Future	187	207	187	207	0.00
28/08/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1366	1280	1366	1280	0.00
28/08/2009	£ / R On 14-September-09	13.90	Call	Currency Future	20	25	20	25	0.00
28/08/2009	£ / R On 14-September-09	13.90	Put	Currency Future	1262	1161	1262	1161	0.00
28/08/2009	£ / R On 14-December-09	14.10	Call	Currency Future	180	199	180	199	0.00
28/08/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1410	1322	1410	1322	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-September-09	14.05	Call	Currency Future	17	21	17	21	0.00
28/08/2009	£ / R On 14-September-09	14.05	Put	Currency Future	1409	1308	1409	1308	0.00
28/08/2009	£ / R On 14-December-09	14.25	Call	Currency Future	162	178	162	178	0.00
28/08/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1541	1451	1541	1451	0.00
28/08/2009	£ / R On 14-September-09	14.25	Call	Currency Future	14	18	14	18	0.00
28/08/2009	£ / R On 14-September-09	14.25	Put	Currency Future	1606	1504	1606	1504	0.00
28/08/2009	£ / R On 14-December-09	14.45	Call	Currency Future	141	155	141	155	0.00
28/08/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1720	1628	1720	1628	0.00
28/08/2009	£ / R On 14-September-09	14.20	Call	Currency Future	15	18	15	18	0.00
28/08/2009	£ / R On 14-September-09	14.20	Put	Currency Future	1557	1455	1557	1455	0.00
28/08/2009	£ / R On 14-December-09	14.35	Call	Currency Future	151	166	151	166	0.00
28/08/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1630	1539	1630	1539	0.00
28/08/2009	£ / R On 14-September-09	14.10	Call	Currency Future	16	20	16	20	0.00
28/08/2009	£ / R On 14-September-09	14.10	Put	Currency Future	1458	1356	1458	1356	0.00
28/08/2009	£ / R On 14-December-09	14.40	Call	Currency Future	145	160	145	160	0.00
28/08/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1675	1583	1675	1583	0.00
28/08/2009	£ / R On 14-September-09	14.35	Call	Currency Future	13	16	13	16	0.00
28/08/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1705	1602	1705	1602	0.00
28/08/2009	£ / R On 14-September-09	14.45	Call	Currency Future	12	15	12	15	0.00
28/08/2009	£ / R On 14-September-09	14.45	Put	Currency Future	1804	1701	1804	1701	0.00
28/08/2009	£ / R On 14-September-09	14.50	Call	Currency Future	11	14	11	14	0.00
28/08/2009	£ / R On 14-September-09	14.50	Put	Currency Future	1854	1750	1854	1750	0.00
28/08/2009	£ / R On 14-December-09	14.50	Call	Currency Future	136	150	136	150	0.00
28/08/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1765	1673	1765	1673	0.00
28/08/2009	£ / R On 14-September-09	14.30	Call	Currency Future	13	17	13	17	0.00
28/08/2009	£ / R On 14-September-09	14.30	Put	Currency Future	1656	1553	1656	1553	0.00
28/08/2009	£ / R On 14-September-09	14.85	Call	Currency Future	8	11	8	11	0.00
28/08/2009	£ / R On 14-September-09	14.85	Put	Currency Future	2201	2097	2201	2097	0.00
28/08/2009	£ / R On 14-December-09	14.90	Call	Currency Future	104	115	104	115	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2133	2038	2133	2038	0.00
28/08/2009	£ / R On 14-September-09	15.10	Call	Currency Future	6	8	6	8	0.00
28/08/2009	£ / R On 14-September-09	15.10	Put	Currency Future	2449	2344	2449	2344	0.00
28/08/2009	£ / R On 14-December-09	14.85	Call	Currency Future	108	119	108	119	0.00
28/08/2009	£ / R On 14-December-09	14.85	Put	Currency Future	2087	1992	2087	1992	0.00
28/08/2009	£ / R On 14-September-09	15.60	Call	Currency Future	4	5	4	5	0.00
28/08/2009	£ / R On 14-September-09	15.60	Put	Currency Future	2947	2841	2947	2841	0.00
28/08/2009	£ / R On 14-September-09	15.35	Call	Currency Future	5	6	5	6	0.00
28/08/2009	£ / R On 14-September-09	15.35	Put	Currency Future	2697	2592	2697	2592	0.00
28/08/2009	£ / R On 14-September-09	15.25	Call	Currency Future	6	7	6	7	0.00
28/08/2009	£ / R On 14-September-09	15.25	Put	Currency Future	2598	2493	2598	2493	0.00
28/08/2009	£ / R On 14-September-09	15.15	Call	Currency Future	6	8	6	8	0.00
28/08/2009	£ / R On 14-September-09	15.15	Put	Currency Future	2499	2394	2499	2394	0.00
28/08/2009	£ / R On 14-September-09	14.85	Call	Currency Future	8	11	8	11	0.00
28/08/2009	£ / R On 14-September-09	14.85	Put	Currency Future	2201	2097	2201	2097	0.00
28/08/2009	£ / R On 14-September-09	14.60	Call	Currency Future	11	13	11	13	0.00
28/08/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1953	1849	1953	1849	0.00
28/08/2009	£ / R On 14-September-09	14.75	Call	Currency Future	9	12	9	12	0.00
28/08/2009	£ / R On 14-September-09	14.75	Put	Currency Future	2102	1998	2102	1998	0.00
28/08/2009	£ / R On 14-September-09	15.10	Call	Currency Future	6	8	6	8	0.00
28/08/2009	£ / R On 14-September-09	15.10	Put	Currency Future	2449	2344	2449	2344	0.00
28/08/2009	£ / R On 14-September-09	15.00	Call	Currency Future	7	9	7	9	0.00
28/08/2009	£ / R On 14-September-09	15.00	Put	Currency Future	2350	2245	2350	2245	0.00
28/08/2009	£ / R On 14-September-09	14.90	Call	Currency Future	8	10	8	10	0.00
28/08/2009	£ / R On 14-September-09	14.90	Put	Currency Future	2250	2146	2250	2146	0.00
28/08/2009	£ / R On 14-September-09	15.05	Call	Currency Future	7	9	7	9	0.00
28/08/2009	£ / R On 14-September-09	15.05	Put	Currency Future	2399	2295	2399	2295	0.00
28/08/2009	£ / R On 14-September-09	14.95	Call	Currency Future	7	10	7	10	0.00
28/08/2009	£ / R On 14-September-09	14.95	Put	Currency Future	2300	2196	2300	2196	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-September-09	14.80	Call	Currency Future	9	11	9	11	0.00
28/08/2009	£ / R On 14-September-09	14.80	Put	Currency Future	2151	2048	2151	2048	0.00
28/08/2009	£ / R On 14-September-09	14.90	Call	Currency Future	8	10	8	10	0.00
28/08/2009	£ / R On 14-September-09	14.90	Put	Currency Future	2250	2146	2250	2146	0.00
28/08/2009	£ / R On 14-September-09	15.30	Call	Currency Future	5	7	5	7	0.00
28/08/2009	£ / R On 14-September-09	15.30	Put	Currency Future	2648	2543	2648	2543	0.00
28/08/2009	£ / R On 14-September-09	15.20	Call	Currency Future	6	7	6	7	0.00
28/08/2009	£ / R On 14-September-09	15.20	Put	Currency Future	2548	2443	2548	2443	0.00
28/08/2009	£ / R On 14-September-09	14.70	Call	Currency Future	10	12	10	12	0.00
28/08/2009	£ / R On 14-September-09	14.70	Put	Currency Future	2052	1949	2052	1949	0.00
28/08/2009	£ / R On 14-September-09	15.35	Call	Currency Future	5	6	5	6	0.00
28/08/2009	£ / R On 14-September-09	15.35	Put	Currency Future	2697	2592	2697	2592	0.00
28/08/2009	£ / R On 14-September-09	15.60	Call	Currency Future	4	5	4	5	0.00
28/08/2009	£ / R On 14-September-09	15.60	Put	Currency Future	2947	2841	2947	2841	0.00
28/08/2009	£ / R On 14-September-09	15.45	Call	Currency Future	5	6	5	6	0.00
28/08/2009	£ / R On 14-September-09	15.45	Put	Currency Future	2797	2692	2797	2692	0.00
28/08/2009	£ / R On 14-September-09	15.65	Call	Currency Future	4	5	4	5	0.00
28/08/2009	£ / R On 14-September-09	15.65	Put	Currency Future	2996	2891	2996	2891	0.00
28/08/2009	£ / R On 14-September-09	15.70	Call	Currency Future	4	4	4	4	0.00
28/08/2009	£ / R On 14-September-09	15.70	Put	Currency Future	3046	2941	3046	2941	0.00
28/08/2009	£ / R On 14-September-09	15.50	Call	Currency Future	4	5	4	5	0.00
28/08/2009	£ / R On 14-September-09	15.50	Put	Currency Future	2847	2742	2847	2742	0.00
28/08/2009	£ / R On 14-September-09	14.40	Call	Currency Future	12	15	12	15	0.00
28/08/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1755	1652	1755	1652	0.00
28/08/2009	£ / R On 14-September-09	15.80	Call	Currency Future	4	4	4	4	0.00
28/08/2009	£ / R On 14-September-09	15.80	Put	Currency Future	3146	3040	3146	3040	0.00
28/08/2009	£ / R On 14-September-09	14.65	Call	Currency Future	10	13	10	13	0.00
28/08/2009	£ / R On 14-September-09	14.65	Put	Currency Future	2003	1899	2003	1899	0.00
28/08/2009	£ / R On 14-September-09	14.80	Call	Currency Future	9	11	9	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-September-09	14.80	Put	Currency Future	2151	2048	2151	2048	0.00
28/08/2009	£ / R On 14-September-09	15.40	Call	Currency Future	5	6	5	6	0.00
28/08/2009	£ / R On 14-September-09	15.40	Put	Currency Future	2747	2642	2747	2642	0.00
28/08/2009	£ / R On 14-September-09	14.30	Call	Currency Future	13	17	13	17	0.00
28/08/2009	£ / R On 14-September-09	14.30	Put	Currency Future	1656	1553	1656	1553	0.00
28/08/2009	£ / R On 14-September-09	14.00	Call	Currency Future	18	23	18	23	0.00
28/08/2009	£ / R On 14-September-09	14.00	Put	Currency Future	1360	1259	1360	1259	0.00
28/08/2009	£ / R On 14-September-09	13.95	Call	Currency Future	19	24	19	24	0.00
28/08/2009	£ / R On 14-September-09	13.95	Put	Currency Future	1311	1210	1311	1210	0.00
28/08/2009	£ / R On 14-September-09	14.15	Call	Currency Future	15	19	15	19	0.00
28/08/2009	£ / R On 14-September-09	14.15	Put	Currency Future	1508	1405	1508	1405	0.00
28/08/2009	£ / R On 14-September-09	14.55	Call	Currency Future	11	14	11	14	0.00
28/08/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1904	1800	1904	1800	0.00
28/08/2009	£ / R On 14-September-09	15.30	Call	Currency Future	5	7	5	7	0.00
28/08/2009	£ / R On 14-September-09	15.30	Put	Currency Future	2648	2543	2648	2543	0.00
28/08/2009	£ / R On 14-September-09	15.90	Call	Currency Future	3	4	3	4	0.00
28/08/2009	£ / R On 14-September-09	15.90	Put	Currency Future	3246	3140	3246	3140	0.00
28/08/2009	£ / R On 14-September-09	15.40	Call	Currency Future	5	6	5	6	0.00
28/08/2009	£ / R On 14-September-09	15.40	Put	Currency Future	2747	2642	2747	2642	0.00
28/08/2009	£ / R On 14-September-09	15.80	Call	Currency Future	4	4	4	4	0.00
28/08/2009	£ / R On 14-September-09	15.80	Put	Currency Future	3146	3040	3146	3040	0.00
28/08/2009	£ / R On 14-September-09	15.90	Call	Currency Future	3	4	3	4	0.00
28/08/2009	£ / R On 14-September-09	15.90	Put	Currency Future	3246	3140	3246	3140	0.00
28/08/2009	£ / R On 14-September-09	16.00	Call	Currency Future	3	4	3	4	0.00
28/08/2009	£ / R On 14-September-09	16.00	Put	Currency Future	3345	3240	3345	3240	0.00
28/08/2009	£ / R On 14-September-09	16.10	Call	Currency Future	3	3	3	3	0.00
28/08/2009	£ / R On 14-September-09	16.10	Put	Currency Future	3445	3339	3445	3339	0.00
28/08/2009	£ / R On 14-September-09	15.05	Call	Currency Future	7	9	7	9	0.00
28/08/2009	£ / R On 14-September-09	15.05	Put	Currency Future	2399	2295	2399	2295	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-September-09	15.55	Call	Currency Future	4	5	4	5	0.00
28/08/2009	£ / R On 14-September-09	15.55	Put	Currency Future	2897	2791	2897	2791	0.00
28/08/2009	£ / R On 14-September-09	15.75	Call	Currency Future	4	4	4	4	0.00
28/08/2009	£ / R On 14-September-09	15.75	Put	Currency Future	3096	2991	3096	2991	0.00
28/08/2009	£ / R On 14-September-09	15.55	Call	Currency Future	4	5	4	5	0.00
28/08/2009	£ / R On 14-September-09	15.55	Put	Currency Future	2897	2791	2897	2791	0.00
28/08/2009	£ / R On 14-September-09	15.85	Call	Currency Future	3	4	3	4	0.00
28/08/2009	£ / R On 14-September-09	15.85	Put	Currency Future	3196	3090	3196	3090	0.00
28/08/2009	£ / R On 14-September-09	15.95	Call	Currency Future	3	4	3	4	0.00
28/08/2009	£ / R On 14-September-09	15.95	Put	Currency Future	3296	3190	3296	3190	0.00
28/08/2009	£ / R On 14-September-09	16.05	Call	Currency Future	3	3	3	3	0.00
28/08/2009	£ / R On 14-September-09	16.05	Put	Currency Future	3395	3290	3395	3290	0.00
28/08/2009	£ / R On 14-September-09	14.40	Call	Currency Future	12	15	12	15	0.00
28/08/2009	£ / R On 14-September-09	14.40	Put	Currency Future	1755	1652	1755	1652	0.00
28/08/2009	£ / R On 14-September-09	16.30	Call	Currency Future	3	3	3	3	0.00
28/08/2009	£ / R On 14-September-09	16.30	Put	Currency Future	3645	3539	3645	3539	0.00
28/08/2009	£ / R On 14-December-09	14.60	Call	Currency Future	127	140	127	140	0.00
28/08/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1856	1763	1856	1763	0.00
28/08/2009	£ / R On 14-December-09	14.70	Call	Currency Future	119	131	119	131	0.00
28/08/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1948	1854	1948	1854	0.00
28/08/2009	£ / R On 14-December-09	14.80	Call	Currency Future	111	123	111	123	0.00
28/08/2009	£ / R On 14-December-09	14.80	Put	Currency Future	2041	1946	2041	1946	0.00
28/08/2009	£ / R On 14-December-09	15.00	Call	Currency Future	96	107	96	107	0.00
28/08/2009	£ / R On 14-December-09	15.00	Put	Currency Future	2226	2130	2226	2130	0.00
28/08/2009	£ / R On 14-December-09	15.10	Call	Currency Future	89	99	89	99	0.00
28/08/2009	£ / R On 14-December-09	15.10	Put	Currency Future	2319	2222	2319	2222	0.00
28/08/2009	£ / R On 14-December-09	15.20	Call	Currency Future	83	92	83	92	0.00
28/08/2009	£ / R On 14-December-09	15.20	Put	Currency Future	2412	2315	2412	2315	0.00
28/08/2009	£ / R On 14-December-09	15.60	Call	Currency Future	62	69	62	69	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-December-09	15.60	Put	Currency Future	2791	2692	2791	2692	0.00
28/08/2009	£ / R On 14-September-09	14.15	Call	Currency Future	15	19	15	19	0.00
28/08/2009	£ / R On 14-September-09	14.15	Put	Currency Future	1508	1405	1508	1405	0.00
28/08/2009	£ / R On 14-September-09	14.65	Call	Currency Future	10	13	10	13	0.00
28/08/2009	£ / R On 14-September-09	14.65	Put	Currency Future	2003	1899	2003	1899	0.00
28/08/2009	£ / R On 14-September-09	15.15	Call	Currency Future	6	8	6	8	0.00
28/08/2009	£ / R On 14-September-09	15.15	Put	Currency Future	2499	2394	2499	2394	0.00
28/08/2009	£ / R On 14-December-09	14.10	Call	Currency Future	180	199	180	199	0.00
28/08/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1410	1322	1410	1322	0.00
28/08/2009	£ / R On 14-December-09	14.20	Call	Currency Future	168	185	168	185	0.00
28/08/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1497	1408	1497	1408	0.00
28/08/2009	£ / R On 14-September-09	14.60	Call	Currency Future	11	13	11	13	0.00
28/08/2009	£ / R On 14-September-09	14.60	Put	Currency Future	1953	1849	1953	1849	0.00
28/08/2009	£ / R On 14-December-09	13.90	Call	Currency Future	209	231	209	231	0.00
28/08/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1239	1154	1239	1154	0.00
28/08/2009	£ / R On 14-December-09	14.60	Call	Currency Future	127	140	127	140	0.00
28/08/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1856	1763	1856	1763	0.00
28/08/2009	£ / R On 14-December-09	14.15	Call	Currency Future	174	192	174	192	0.00
28/08/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1453	1365	1453	1365	0.00
28/08/2009	£ / R On 14-December-09	14.55	Call	Currency Future	131	145	131	145	0.00
28/08/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1811	1718	1811	1718	0.00
28/08/2009	£ / R On 14-December-09	14.65	Call	Currency Future	123	135	123	135	0.00
28/08/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1902	1808	1902	1808	0.00
28/08/2009	£ / R On 14-December-09	14.75	Call	Currency Future	115	127	115	127	0.00
28/08/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1994	1900	1994	1900	0.00
28/08/2009	£ / R On 14-December-09	15.15	Call	Currency Future	86	96	86	96	0.00
28/08/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2365	2269	2365	2269	0.00
28/08/2009	£ / R On 14-September-09	13.75	Call	Currency Future	23	30	23	30	0.00
28/08/2009	£ / R On 14-September-09	13.75	Put	Currency Future	1116	1017	1116	1017	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-September-09	13.85	Call	Currency Future	21	27	21	27	0.00
28/08/2009	£ / R On 14-September-09	13.85	Put	Currency Future	1213	1113	1213	1113	0.00
28/08/2009	£ / R On 14-September-09	14.05	Call	Currency Future	17	21	17	21	0.00
28/08/2009	£ / R On 14-September-09	14.05	Put	Currency Future	1409	1308	1409	1308	0.00
28/08/2009	£ / R On 14-September-09	14.55	Call	Currency Future	11	14	11	14	0.00
28/08/2009	£ / R On 14-September-09	14.55	Put	Currency Future	1904	1800	1904	1800	0.00
28/08/2009	£ / R On 14-September-09	13.80	Call	Currency Future	22	28	22	28	0.00
28/08/2009	£ / R On 14-September-09	13.80	Put	Currency Future	1164	1065	1164	1065	0.00
28/08/2009	£ / R On 14-September-09	13.70	Call	Currency Future	25	32	25	32	0.00
28/08/2009	£ / R On 14-September-09	13.70	Put	Currency Future	1067	969	1067	969	0.00
28/08/2009	£ / R On 14-December-09	13.85	Call	Currency Future	217	240	217	240	0.00
28/08/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1197	1113	1197	1113	0.00
28/08/2009	£ / R On 14-December-09	13.95	Call	Currency Future	201	223	201	223	0.00
28/08/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1281	1196	1281	1196	0.00
28/08/2009	£ / R On 14-December-09	14.15	Call	Currency Future	174	192	174	192	0.00
28/08/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1453	1365	1453	1365	0.00
28/08/2009	£ / R On 14-December-09	14.55	Call	Currency Future	131	145	131	145	0.00
28/08/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1811	1718	1811	1718	0.00
28/08/2009	£ / R On 14-December-09	14.95	Call	Currency Future	100	112	100	112	0.00
28/08/2009	£ / R On 14-December-09	14.95	Put	Currency Future	2179	2085	2179	2085	0.00
28/08/2009	£ / R On 14-December-09	14.65	Call	Currency Future	123	135	123	135	0.00
28/08/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1902	1808	1902	1808	0.00
28/08/2009	£ / R On 14-December-09	15.05	Call	Currency Future	93	103	93	103	0.00
28/08/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2272	2176	2272	2176	0.00
28/08/2009	£ / R On 14-September-09	14.35	Call	Currency Future	13	16	13	16	0.00
28/08/2009	£ / R On 14-September-09	14.35	Put	Currency Future	1705	1602	1705	1602	0.00
28/08/2009	£ / R On 14-December-09	14.40	Call	Currency Future	145	160	145	160	0.00
28/08/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1675	1583	1675	1583	0.00
28/08/2009	£ / R On 14-December-09	14.90	Call	Currency Future	104	115	104	115	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2133	2038	2133	2038	0.00
28/08/2009	£ / R On 14-September-09	13.60	Call	Currency Future	28	37	28	37	0.00
28/08/2009	£ / R On 14-September-09	13.60	Put	Currency Future	971	873	971	873	0.00
28/08/2009	£ / R On 14-December-09	14.35	Call	Currency Future	151	166	151	166	0.00
28/08/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1630	1539	1630	1539	0.00
28/08/2009	£ / R On 14-June-10	12.35	Call	Currency Future	1316	1382	1316	1382	0.00
28/08/2009	£ / R On 14-June-10	12.35	Put	Currency Future	387	350	387	350	0.00
28/08/2009	£ / R On 14-June-10	12.85	Call	Currency Future	1048	1100	1048	1100	0.00
28/08/2009	£ / R On 14-June-10	12.85	Put	Currency Future	619	568	619	568	0.00
28/08/2009	£ / R On 14-June-10	15.35	Call	Currency Future	377	396	377	396	0.00
28/08/2009	£ / R On 14-June-10	15.35	Put	Currency Future	2448	2364	2448	2364	0.00
28/08/2009	£ / R On 14-June-10	16.35	Call	Currency Future	258	271	258	271	0.00
28/08/2009	£ / R On 14-June-10	16.35	Put	Currency Future	3329	3239	3329	3239	0.00
28/08/2009	£ / R On 14-June-10	17.35	Call	Currency Future	183	193	183	193	0.00
28/08/2009	£ / R On 14-June-10	17.35	Put	Currency Future	4254	4161	4254	4161	0.00
28/08/2009	£ / R On 14-June-10	18.35	Call	Currency Future	128	135	128	135	0.00
28/08/2009	£ / R On 14-June-10	18.35	Put	Currency Future	5199	5103	5199	5103	0.00
28/08/2009	£ / R On 14-June-10	12.30	Call	Currency Future	1346	1416	1346	1416	0.00
28/08/2009	£ / R On 14-June-10	12.30	Put	Currency Future	367	335	367	335	0.00
28/08/2009	£ / R On 14-June-10	12.80	Call	Currency Future	1072	1125	1072	1125	0.00
28/08/2009	£ / R On 14-June-10	12.80	Put	Currency Future	593	544	593	544	0.00
28/08/2009	£ / R On 14-June-10	13.30	Call	Currency Future	853	897	853	897	0.00
28/08/2009	£ / R On 14-June-10	13.30	Put	Currency Future	874	815	874	815	0.00
28/08/2009	£ / R On 14-June-10	15.30	Call	Currency Future	385	403	385	403	0.00
28/08/2009	£ / R On 14-June-10	15.30	Put	Currency Future	2406	2321	2406	2321	0.00
28/08/2009	£ / R On 14-June-10	16.30	Call	Currency Future	263	276	263	276	0.00
28/08/2009	£ / R On 14-June-10	16.30	Put	Currency Future	3284	3194	3284	3194	0.00
28/08/2009	£ / R On 14-June-10	17.30	Call	Currency Future	187	196	187	196	0.00
28/08/2009	£ / R On 14-June-10	17.30	Put	Currency Future	4208	4114	4208	4114	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-June-10	18.30	Call	Currency Future	130	137	130	137	0.00
28/08/2009	£ / R On 14-June-10	18.30	Put	Currency Future	5151	5055	5151	5055	0.00
28/08/2009	£ / R On 14-September-09	8.10	Call	Currency Future	4558	4664	4558	4664	0.00
28/08/2009	£ / R On 14-September-09	8.10	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	9.60	Call	Currency Future	3058	3164	3058	3164	0.00
28/08/2009	£ / R On 14-September-09	9.60	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	11.10	Call	Currency Future	1566	1671	1566	1671	0.00
28/08/2009	£ / R On 14-September-09	11.10	Put	Currency Future	8	8	8	8	0.00
28/08/2009	£ / R On 14-September-09	12.60	Call	Currency Future	201	284	201	284	0.00
28/08/2009	£ / R On 14-September-09	12.60	Put	Currency Future	144	120	144	120	0.00
28/08/2009	£ / R On 14-September-09	17.10	Call	Currency Future	1	1	1	1	0.00
28/08/2009	£ / R On 14-September-09	17.10	Put	Currency Future	4444	4338	4444	4338	0.00
28/08/2009	£ / R On 14-September-09	18.60	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	18.60	Put	Currency Future	5943	5837	5943	5837	0.00
28/08/2009	£ / R On 14-September-09	20.10	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	20.10	Put	Currency Future	7442	7336	7442	7336	0.00
28/08/2009	£ / R On 14-December-09	8.30	Call	Currency Future	4572	4678	4572	4678	0.00
28/08/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1	1	1	1	0.00
28/08/2009	£ / R On 14-December-09	9.80	Call	Currency Future	3085	3191	3085	3191	0.00
28/08/2009	£ / R On 14-December-09	9.80	Put	Currency Future	15	14	15	14	0.00
28/08/2009	£ / R On 14-December-09	11.30	Call	Currency Future	1628	1731	1628	1731	0.00
28/08/2009	£ / R On 14-December-09	11.30	Put	Currency Future	57	54	57	54	0.00
28/08/2009	£ / R On 14-December-09	12.80	Call	Currency Future	511	566	511	566	0.00
28/08/2009	£ / R On 14-December-09	12.80	Put	Currency Future	440	389	440	389	0.00
28/08/2009	£ / R On 14-December-09	15.80	Call	Currency Future	54	60	54	60	0.00
28/08/2009	£ / R On 14-December-09	15.80	Put	Currency Future	2983	2883	2983	2883	0.00
28/08/2009	£ / R On 14-December-09	17.30	Call	Currency Future	22	24	22	24	0.00
28/08/2009	£ / R On 14-December-09	17.30	Put	Currency Future	4451	4347	4451	4347	0.00
28/08/2009	£ / R On 14-December-09	18.80	Call	Currency Future	12	13	12	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
28/08/2009	£ / R On 14-December-09	18.80	Put	Currency Future	5941	5836	5941	5836	0.00
28/08/2009	£ / R On 14-December-09	20.30	Call	Currency Future	6	7	6	7	0.00
28/08/2009	£ / R On 14-December-09	20.30	Put	Currency Future	7436	7330	7436	7330	0.00
28/08/2009	£ / R On 14-June-10	8.60	Call	Currency Future	4692	4793	4692	4793	0.00
28/08/2009	£ / R On 14-June-10	8.60	Put	Currency Future	14	11	14	11	0.00
28/08/2009	£ / R On 14-June-10	10.10	Call	Currency Future	3234	3335	3234	3335	0.00
28/08/2009	£ / R On 14-June-10	10.10	Put	Currency Future	55	53	55	53	0.00
28/08/2009	£ / R On 14-June-10	11.60	Call	Currency Future	1858	1943	1858	1943	0.00
28/08/2009	£ / R On 14-June-10	11.60	Put	Currency Future	179	161	179	161	0.00
28/08/2009	£ / R On 14-June-10	13.10	Call	Currency Future	934	982	934	982	0.00
28/08/2009	£ / R On 14-June-10	13.10	Put	Currency Future	755	700	755	700	0.00
28/08/2009	£ / R On 14-June-10	16.10	Call	Currency Future	283	297	283	297	0.00
28/08/2009	£ / R On 14-June-10	16.10	Put	Currency Future	3104	3015	3104	3015	0.00
28/08/2009	£ / R On 14-June-10	17.60	Call	Currency Future	167	176	167	176	0.00
28/08/2009	£ / R On 14-June-10	17.60	Put	Currency Future	4488	4394	4488	4394	0.00
28/08/2009	£ / R On 14-June-10	19.10	Call	Currency Future	100	105	100	105	0.00
28/08/2009	£ / R On 14-June-10	19.10	Put	Currency Future	5921	5823	5921	5823	0.00
28/08/2009	£ / R On 14-June-10	20.60	Call	Currency Future	46	50	46	50	0.00
28/08/2009	£ / R On 14-June-10	20.60	Put	Currency Future	7367	7268	7367	7268	0.00
28/08/2009	£ / R On 14-September-09	7.65	Call	Currency Future	5008	5114	5008	5114	0.00
28/08/2009	£ / R On 14-September-09	7.65	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	9.15	Call	Currency Future	3508	3614	3508	3614	0.00
28/08/2009	£ / R On 14-September-09	9.15	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	10.65	Call	Currency Future	2012	2116	2012	2116	0.00
28/08/2009	£ / R On 14-September-09	10.65	Put	Currency Future	4	3	4	3	0.00
28/08/2009	£ / R On 14-September-09	12.15	Call	Currency Future	562	663	562	663	0.00
28/08/2009	£ / R On 14-September-09	12.15	Put	Currency Future	55	49	55	49	0.00
28/08/2009	£ / R On 14-September-09	16.65	Call	Currency Future	2	2	2	2	0.00
28/08/2009	£ / R On 14-September-09	16.65	Put	Currency Future	3994	3888	3994	3888	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-September-09	18.15	Call	Currency Future	0	1	0	1	0.00
28/08/2009	£ / R On 14-September-09	18.15	Put	Currency Future	5493	5387	5493	5387	0.00
28/08/2009	£ / R On 14-September-09	19.65	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	19.65	Put	Currency Future	6992	6886	6992	6886	0.00
28/08/2009	£ / R On 14-December-09	7.85	Call	Currency Future	5021	5127	5021	5127	0.00
28/08/2009	£ / R On 14-December-09	7.85	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-December-09	9.35	Call	Currency Future	3530	3635	3530	3635	0.00
28/08/2009	£ / R On 14-December-09	9.35	Put	Currency Future	9	8	9	8	0.00
28/08/2009	£ / R On 14-December-09	10.85	Call	Currency Future	2060	2164	2060	2164	0.00
28/08/2009	£ / R On 14-December-09	10.85	Put	Currency Future	40	37	40	37	0.00
28/08/2009	£ / R On 14-December-09	12.35	Call	Currency Future	757	829	757	829	0.00
28/08/2009	£ / R On 14-December-09	12.35	Put	Currency Future	236	202	236	202	0.00
28/08/2009	£ / R On 14-December-09	15.35	Call	Currency Future	74	82	74	82	0.00
28/08/2009	£ / R On 14-December-09	15.35	Put	Currency Future	2554	2455	2554	2455	0.00
28/08/2009	£ / R On 14-December-09	16.85	Call	Currency Future	28	30	28	30	0.00
28/08/2009	£ / R On 14-December-09	16.85	Put	Currency Future	4007	3903	4007	3903	0.00
28/08/2009	£ / R On 14-December-09	18.35	Call	Currency Future	14	15	14	15	0.00
28/08/2009	£ / R On 14-December-09	18.35	Put	Currency Future	5493	5388	5493	5388	0.00
28/08/2009	£ / R On 14-December-09	19.85	Call	Currency Future	8	8	8	8	0.00
28/08/2009	£ / R On 14-December-09	19.85	Put	Currency Future	6987	6881	6987	6881	0.00
28/08/2009	£ / R On 14-June-10	8.15	Call	Currency Future	5135	5237	5135	5237	0.00
28/08/2009	£ / R On 14-June-10	8.15	Put	Currency Future	6	5	6	5	0.00
28/08/2009	£ / R On 14-June-10	9.65	Call	Currency Future	3673	3774	3673	3774	0.00
28/08/2009	£ / R On 14-June-10	9.65	Put	Currency Future	44	42	44	42	0.00
28/08/2009	£ / R On 14-June-10	11.15	Call	Currency Future	2239	2338	2239	2338	0.00
28/08/2009	£ / R On 14-June-10	11.15	Put	Currency Future	110	106	110	106	0.00
28/08/2009	£ / R On 14-June-10	12.65	Call	Currency Future	1148	1205	1148	1205	0.00
28/08/2009	£ / R On 14-June-10	12.65	Put	Currency Future	519	473	519	473	0.00
28/08/2009	£ / R On 14-June-10	15.65	Call	Currency Future	335	352	335	352	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-June-10	15.65	Put	Currency Future	2707	2621	2707	2621	0.00
28/08/2009	£ / R On 14-June-10	17.15	Call	Currency Future	196	206	196	206	0.00
28/08/2009	£ / R On 14-June-10	17.15	Put	Currency Future	4068	3974	4068	3974	0.00
28/08/2009	£ / R On 14-June-10	18.65	Call	Currency Future	116	122	116	122	0.00
28/08/2009	£ / R On 14-June-10	18.65	Put	Currency Future	5487	5390	5487	5390	0.00
28/08/2009	£ / R On 14-June-10	20.15	Call	Currency Future	59	64	59	64	0.00
28/08/2009	£ / R On 14-June-10	20.15	Put	Currency Future	6930	6832	6930	6832	0.00
28/08/2009	£ / R On 14-September-09	7.40	Call	Currency Future	5258	5364	5258	5364	0.00
28/08/2009	£ / R On 14-September-09	7.40	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	8.90	Call	Currency Future	3758	3864	3758	3864	0.00
28/08/2009	£ / R On 14-September-09	8.90	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	10.40	Call	Currency Future	2258	2364	2258	2364	0.00
28/08/2009	£ / R On 14-September-09	10.40	Put	Currency Future	1	1	1	1	0.00
28/08/2009	£ / R On 14-September-09	11.90	Call	Currency Future	792	895	792	895	0.00
28/08/2009	£ / R On 14-September-09	11.90	Put	Currency Future	34	32	34	32	0.00
28/08/2009	£ / R On 14-September-09	16.40	Call	Currency Future	2	3	2	3	0.00
28/08/2009	£ / R On 14-September-09	16.40	Put	Currency Future	3745	3639	3745	3639	0.00
28/08/2009	£ / R On 14-September-09	17.90	Call	Currency Future	0	1	0	1	0.00
28/08/2009	£ / R On 14-September-09	17.90	Put	Currency Future	5243	5137	5243	5137	0.00
28/08/2009	£ / R On 14-September-09	19.40	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	19.40	Put	Currency Future	6742	6636	6742	6636	0.00
28/08/2009	£ / R On 14-December-09	7.60	Call	Currency Future	5271	5377	5271	5377	0.00
28/08/2009	£ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-December-09	9.10	Call	Currency Future	3778	3883	3778	3883	0.00
28/08/2009	£ / R On 14-December-09	9.10	Put	Currency Future	7	6	7	6	0.00
28/08/2009	£ / R On 14-December-09	10.60	Call	Currency Future	2302	2406	2302	2406	0.00
28/08/2009	£ / R On 14-December-09	10.60	Put	Currency Future	31	29	31	29	0.00
28/08/2009	£ / R On 14-December-09	12.10	Call	Currency Future	925	1006	925	1006	0.00
28/08/2009	£ / R On 14-December-09	12.10	Put	Currency Future	154	129	154	129	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-December-09	16.60	Call	Currency Future	32	35	32	35	0.00
28/08/2009	£ / R On 14-December-09	16.60	Put	Currency Future	3761	3658	3761	3658	0.00
28/08/2009	£ / R On 14-December-09	18.10	Call	Currency Future	16	17	16	17	0.00
28/08/2009	£ / R On 14-December-09	18.10	Put	Currency Future	5245	5140	5245	5140	0.00
28/08/2009	£ / R On 14-December-09	19.60	Call	Currency Future	8	9	8	9	0.00
28/08/2009	£ / R On 14-December-09	19.60	Put	Currency Future	6738	6632	6738	6632	0.00
28/08/2009	£ / R On 14-June-10	7.90	Call	Currency Future	5383	5485	5383	5485	0.00
28/08/2009	£ / R On 14-June-10	7.90	Put	Currency Future	4	3	4	3	0.00
28/08/2009	£ / R On 14-June-10	9.40	Call	Currency Future	3918	4019	3918	4019	0.00
28/08/2009	£ / R On 14-June-10	9.40	Put	Currency Future	39	37	39	37	0.00
28/08/2009	£ / R On 14-June-10	10.90	Call	Currency Future	2472	2570	2472	2570	0.00
28/08/2009	£ / R On 14-June-10	10.90	Put	Currency Future	93	89	93	89	0.00
28/08/2009	£ / R On 14-June-10	12.40	Call	Currency Future	1287	1348	1287	1348	0.00
28/08/2009	£ / R On 14-June-10	12.40	Put	Currency Future	408	367	408	367	0.00
28/08/2009	£ / R On 14-June-10	15.40	Call	Currency Future	370	389	370	389	0.00
28/08/2009	£ / R On 14-June-10	15.40	Put	Currency Future	2491	2407	2491	2407	0.00
28/08/2009	£ / R On 14-June-10	16.90	Call	Currency Future	213	223	213	223	0.00
28/08/2009	£ / R On 14-June-10	16.90	Put	Currency Future	3835	3742	3835	3742	0.00
28/08/2009	£ / R On 14-June-10	18.40	Call	Currency Future	126	132	126	132	0.00
28/08/2009	£ / R On 14-June-10	18.40	Put	Currency Future	5247	5151	5247	5151	0.00
28/08/2009	£ / R On 14-June-10	19.90	Call	Currency Future	67	73	67	73	0.00
28/08/2009	£ / R On 14-June-10	19.90	Put	Currency Future	6689	6592	6689	6592	0.00
28/08/2009	£ / R On 14-September-09	12.65	Call	Currency Future	169	247	169	247	0.00
28/08/2009	£ / R On 14-September-09	12.65	Put	Currency Future	162	133	162	133	0.00
28/08/2009	£ / R On 14-December-09	12.90	Call	Currency Future	468	518	468	518	0.00
28/08/2009	£ / R On 14-December-09	12.90	Put	Currency Future	497	441	497	441	0.00
28/08/2009	£ / R On 14-June-10	9.50	Call	Currency Future	3820	3921	3820	3921	0.00
28/08/2009	£ / R On 14-June-10	9.50	Put	Currency Future	41	39	41	39	0.00
28/08/2009	£ / R On 14-June-10	10.50	Call	Currency Future	2850	2948	2850	2948	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-June-10	10.50	Put	Currency Future	71	66	71	66	0.00
28/08/2009	£ / R On 14-June-10	11.50	Call	Currency Future	1939	2025	1939	2025	0.00
28/08/2009	£ / R On 14-June-10	11.50	Put	Currency Future	160	143	160	143	0.00
28/08/2009	£ / R On 14-June-10	12.50	Call	Currency Future	1229	1289	1229	1289	0.00
28/08/2009	£ / R On 14-June-10	12.50	Put	Currency Future	451	407	451	407	0.00
28/08/2009	£ / R On 14-June-10	14.50	Call	Currency Future	518	542	518	542	0.00
28/08/2009	£ / R On 14-June-10	14.50	Put	Currency Future	1739	1660	1739	1660	0.00
28/08/2009	£ / R On 14-June-10	15.50	Call	Currency Future	355	374	355	374	0.00
28/08/2009	£ / R On 14-June-10	15.50	Put	Currency Future	2577	2492	2577	2492	0.00
28/08/2009	£ / R On 14-June-10	16.50	Call	Currency Future	245	257	245	257	0.00
28/08/2009	£ / R On 14-June-10	16.50	Put	Currency Future	3466	3375	3466	3375	0.00
28/08/2009	£ / R On 14-September-09	12.50	Call	Currency Future	272	361	272	361	0.00
28/08/2009	£ / R On 14-September-09	12.50	Put	Currency Future	114	97	114	97	0.00
28/08/2009	£ / R On 14-September-09	12.70	Call	Currency Future	151	213	151	213	0.00
28/08/2009	£ / R On 14-September-09	12.70	Put	Currency Future	193	149	193	149	0.00
28/08/2009	£ / R On 14-December-09	12.60	Call	Currency Future	611	674	611	674	0.00
28/08/2009	£ / R On 14-December-09	12.60	Put	Currency Future	340	297	340	297	0.00
28/08/2009	£ / R On 14-December-09	12.70	Call	Currency Future	559	619	559	619	0.00
28/08/2009	£ / R On 14-December-09	12.70	Put	Currency Future	388	342	388	342	0.00
28/08/2009	£ / R On 14-December-09	12.90	Call	Currency Future	468	518	468	518	0.00
28/08/2009	£ / R On 14-December-09	12.90	Put	Currency Future	497	441	497	441	0.00
28/08/2009	£ / R On 14-June-10	10.40	Call	Currency Future	2945	3043	2945	3043	0.00
28/08/2009	£ / R On 14-June-10	10.40	Put	Currency Future	66	62	66	62	0.00
28/08/2009	£ / R On 14-June-10	11.40	Call	Currency Future	2021	2109	2021	2109	0.00
28/08/2009	£ / R On 14-June-10	11.40	Put	Currency Future	142	127	142	127	0.00
28/08/2009	£ / R On 14-June-10	14.40	Call	Currency Future	538	564	538	564	0.00
28/08/2009	£ / R On 14-June-10	14.40	Put	Currency Future	1659	1582	1659	1582	0.00
28/08/2009	£ / R On 14-June-10	16.40	Call	Currency Future	254	266	254	266	0.00
28/08/2009	£ / R On 14-June-10	16.40	Put	Currency Future	3375	3284	3375	3284	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-June-10	17.40	Call	Currency Future	180	190	180	190	0.00
28/08/2009	£ / R On 14-June-10	17.40	Put	Currency Future	4301	4208	4301	4208	0.00
28/08/2009	£ / R On 14-September-09	12.45	Call	Currency Future	310	401	310	401	0.00
28/08/2009	£ / R On 14-September-09	12.45	Put	Currency Future	102	87	102	87	0.00
28/08/2009	£ / R On 14-September-09	12.55	Call	Currency Future	236	321	236	321	0.00
28/08/2009	£ / R On 14-September-09	12.55	Put	Currency Future	128	108	128	108	0.00
28/08/2009	£ / R On 14-September-09	12.85	Call	Currency Future	108	145	108	145	0.00
28/08/2009	£ / R On 14-September-09	12.85	Put	Currency Future	300	231	300	231	0.00
28/08/2009	£ / R On 14-June-10	9.35	Call	Currency Future	3967	4067	3967	4067	0.00
28/08/2009	£ / R On 14-June-10	9.35	Put	Currency Future	38	35	38	35	0.00
28/08/2009	£ / R On 14-June-10	10.35	Call	Currency Future	2993	3092	2993	3092	0.00
28/08/2009	£ / R On 14-June-10	10.35	Put	Currency Future	64	60	64	60	0.00
28/08/2009	£ / R On 14-June-10	11.35	Call	Currency Future	2062	2154	2062	2154	0.00
28/08/2009	£ / R On 14-June-10	11.35	Put	Currency Future	134	122	134	122	0.00
28/08/2009	£ / R On 14-June-10	17.55	Call	Currency Future	170	179	170	179	0.00
28/08/2009	£ / R On 14-June-10	17.55	Put	Currency Future	4441	4348	4441	4348	0.00
28/08/2009	£ / R On 14-June-10	14.75	Call	Currency Future	470	492	470	492	0.00
28/08/2009	£ / R On 14-June-10	14.75	Put	Currency Future	1942	1860	1942	1860	0.00
28/08/2009	£ / R On 14-June-10	15.75	Call	Currency Future	323	339	323	339	0.00
28/08/2009	£ / R On 14-June-10	15.75	Put	Currency Future	2794	2707	2794	2707	0.00
28/08/2009	£ / R On 14-June-10	16.75	Call	Currency Future	224	235	224	235	0.00
28/08/2009	£ / R On 14-June-10	16.75	Put	Currency Future	3696	3604	3696	3604	0.00
28/08/2009	£ / R On 14-June-10	17.75	Call	Currency Future	158	167	158	167	0.00
28/08/2009	£ / R On 14-June-10	17.75	Put	Currency Future	4629	4535	4629	4535	0.00
28/08/2009	£ / R On 14-December-09	12.75	Call	Currency Future	535	592	535	592	0.00
28/08/2009	£ / R On 14-December-09	12.75	Put	Currency Future	414	365	414	365	0.00
28/08/2009	£ / R On 14-December-09	12.85	Call	Currency Future	488	542	488	542	0.00
28/08/2009	£ / R On 14-December-09	12.85	Put	Currency Future	467	415	467	415	0.00
28/08/2009	£ / R On 14-December-09	13.25	Call	Currency Future	350	387	350	387	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-December-09	13.25	Put	Currency Future	729	660	729	660	0.00
28/08/2009	£ / R On 14-June-10	15.00	Call	Currency Future	429	448	429	448	0.00
28/08/2009	£ / R On 14-June-10	15.00	Put	Currency Future	2150	2066	2150	2066	0.00
28/08/2009	£ / R On 14-June-10	16.00	Call	Currency Future	294	308	294	308	0.00
28/08/2009	£ / R On 14-June-10	16.00	Put	Currency Future	3015	2927	3015	2927	0.00
28/08/2009	£ / R On 14-June-10	17.00	Call	Currency Future	206	216	206	216	0.00
28/08/2009	£ / R On 14-June-10	17.00	Put	Currency Future	3928	3834	3928	3834	0.00
28/08/2009	£ / R On 14-June-10	18.00	Call	Currency Future	145	152	145	152	0.00
28/08/2009	£ / R On 14-June-10	18.00	Put	Currency Future	4866	4771	4866	4771	0.00
28/08/2009	£ / R On 14-June-10	9.75	Call	Currency Future	3575	3676	3575	3676	0.00
28/08/2009	£ / R On 14-June-10	9.75	Put	Currency Future	46	45	46	45	0.00
28/08/2009	£ / R On 14-June-10	10.75	Call	Currency Future	2613	2711	2613	2711	0.00
28/08/2009	£ / R On 14-June-10	10.75	Put	Currency Future	84	80	84	80	0.00
28/08/2009	£ / R On 14-June-10	11.75	Call	Currency Future	1740	1823	1740	1823	0.00
28/08/2009	£ / R On 14-June-10	11.75	Put	Currency Future	211	191	211	191	0.00
28/08/2009	£ / R On 14-June-10	12.75	Call	Currency Future	1097	1151	1097	1151	0.00
28/08/2009	£ / R On 14-June-10	12.75	Put	Currency Future	568	519	568	519	0.00
28/08/2009	£ / R On 14-June-10	15.25	Call	Currency Future	392	410	392	410	0.00
28/08/2009	£ / R On 14-June-10	15.25	Put	Currency Future	2364	2278	2364	2278	0.00
28/08/2009	£ / R On 14-June-10	16.25	Call	Currency Future	268	281	268	281	0.00
28/08/2009	£ / R On 14-June-10	16.25	Put	Currency Future	3239	3149	3239	3149	0.00
28/08/2009	£ / R On 14-June-10	17.25	Call	Currency Future	190	199	190	199	0.00
28/08/2009	£ / R On 14-June-10	17.25	Put	Currency Future	4161	4067	4161	4067	0.00
28/08/2009	£ / R On 14-June-10	18.25	Call	Currency Future	133	140	133	140	0.00
28/08/2009	£ / R On 14-June-10	18.25	Put	Currency Future	5104	5008	5104	5008	0.00
28/08/2009	£ / R On 14-June-10	9.90	Call	Currency Future	3429	3530	3429	3530	0.00
28/08/2009	£ / R On 14-June-10	9.90	Put	Currency Future	50	48	50	48	0.00
28/08/2009	£ / R On 14-June-10	11.90	Call	Currency Future	1626	1706	1626	1706	0.00
28/08/2009	£ / R On 14-June-10	11.90	Put	Currency Future	247	225	247	225	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-June-10	12.90	Call	Currency Future	1024	1075	1024	1075	0.00
28/08/2009	£ / R On 14-June-10	12.90	Put	Currency Future	645	594	645	594	0.00
28/08/2009	£ / R On 15-March-10	9.50	Call	Currency Future	3604	3709	3604	3709	0.00
28/08/2009	£ / R On 15-March-10	9.50	Put	Currency Future	26	25	26	25	0.00
28/08/2009	£ / R On 15-March-10	10.50	Call	Currency Future	2627	2731	2627	2731	0.00
28/08/2009	£ / R On 15-March-10	10.50	Put	Currency Future	49	47	49	47	0.00
28/08/2009	£ / R On 15-March-10	11.50	Call	Currency Future	1696	1787	1696	1787	0.00
28/08/2009	£ / R On 15-March-10	11.50	Put	Currency Future	118	103	118	103	0.00
28/08/2009	£ / R On 15-March-10	12.50	Call	Currency Future	967	1030	967	1030	0.00
28/08/2009	£ / R On 15-March-10	12.50	Put	Currency Future	390	346	390	346	0.00
28/08/2009	£ / R On 15-March-10	14.50	Call	Currency Future	324	343	324	343	0.00
28/08/2009	£ / R On 15-March-10	14.50	Put	Currency Future	1746	1659	1746	1659	0.00
28/08/2009	£ / R On 15-March-10	15.50	Call	Currency Future	201	214	201	214	0.00
28/08/2009	£ / R On 15-March-10	15.50	Put	Currency Future	2623	2530	2623	2530	0.00
28/08/2009	£ / R On 15-March-10	16.50	Call	Currency Future	125	133	125	133	0.00
28/08/2009	£ / R On 15-March-10	16.50	Put	Currency Future	3548	3449	3548	3449	0.00
28/08/2009	£ / R On 15-March-10	17.50	Call	Currency Future	76	83	76	83	0.00
28/08/2009	£ / R On 15-March-10	17.50	Put	Currency Future	4498	4399	4498	4399	0.00
28/08/2009	£ / R On 14-December-09	14.00	Call	Currency Future	194	214	194	214	0.00
28/08/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1323	1237	1323	1237	0.00
28/08/2009	£ / R On 14-June-10	9.95	Call	Currency Future	3380	3481	3380	3481	0.00
28/08/2009	£ / R On 14-June-10	9.95	Put	Currency Future	51	49	51	49	0.00
28/08/2009	£ / R On 14-June-10	10.95	Call	Currency Future	2425	2524	2425	2524	0.00
28/08/2009	£ / R On 14-June-10	10.95	Put	Currency Future	96	92	96	92	0.00
28/08/2009	£ / R On 14-June-10	11.95	Call	Currency Future	1589	1669	1589	1669	0.00
28/08/2009	£ / R On 14-June-10	11.95	Put	Currency Future	260	237	260	237	0.00
28/08/2009	£ / R On 14-June-10	12.95	Call	Currency Future	1001	1051	1001	1051	0.00
28/08/2009	£ / R On 14-June-10	12.95	Put	Currency Future	672	619	672	619	0.00
28/08/2009	£ / R On 14-June-10	15.45	Call	Currency Future	362	381	362	381	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-June-10	15.45	Put	Currency Future	2534	2449	2534	2449	0.00
28/08/2009	£ / R On 14-June-10	16.45	Call	Currency Future	249	261	249	261	0.00
28/08/2009	£ / R On 14-June-10	16.45	Put	Currency Future	3420	3330	3420	3330	0.00
28/08/2009	£ / R On 14-June-10	17.45	Call	Currency Future	176	186	176	186	0.00
28/08/2009	£ / R On 14-June-10	17.45	Put	Currency Future	4348	4254	4348	4254	0.00
28/08/2009	£ / R On 14-June-10	18.45	Call	Currency Future	124	130	124	130	0.00
28/08/2009	£ / R On 14-June-10	18.45	Put	Currency Future	5295	5199	5295	5199	0.00
28/08/2009	£ / R On 15-March-10	9.60	Call	Currency Future	3506	3611	3506	3611	0.00
28/08/2009	£ / R On 15-March-10	9.60	Put	Currency Future	28	27	28	27	0.00
28/08/2009	£ / R On 15-March-10	10.60	Call	Currency Future	2530	2634	2530	2634	0.00
28/08/2009	£ / R On 15-March-10	10.60	Put	Currency Future	52	50	52	50	0.00
28/08/2009	£ / R On 15-March-10	11.60	Call	Currency Future	1611	1701	1611	1701	0.00
28/08/2009	£ / R On 15-March-10	11.60	Put	Currency Future	133	117	133	117	0.00
28/08/2009	£ / R On 15-March-10	12.60	Call	Currency Future	912	972	912	972	0.00
28/08/2009	£ / R On 15-March-10	12.60	Put	Currency Future	434	388	434	388	0.00
28/08/2009	£ / R On 15-March-10	14.60	Call	Currency Future	309	327	309	327	0.00
28/08/2009	£ / R On 15-March-10	14.60	Put	Currency Future	1831	1743	1831	1743	0.00
28/08/2009	£ / R On 15-March-10	15.60	Call	Currency Future	191	204	191	204	0.00
28/08/2009	£ / R On 15-March-10	15.60	Put	Currency Future	2713	2620	2713	2620	0.00
28/08/2009	£ / R On 15-March-10	16.60	Call	Currency Future	120	128	120	128	0.00
28/08/2009	£ / R On 15-March-10	16.60	Put	Currency Future	3642	3544	3642	3544	0.00
28/08/2009	£ / R On 15-March-10	17.60	Call	Currency Future	72	78	72	78	0.00
28/08/2009	£ / R On 15-March-10	17.60	Put	Currency Future	4594	4494	4594	4494	0.00
28/08/2009	£ / R On 14-June-10	10.05	Call	Currency Future	3283	3384	3283	3384	0.00
28/08/2009	£ / R On 14-June-10	10.05	Put	Currency Future	54	52	54	52	0.00
28/08/2009	£ / R On 14-June-10	11.05	Call	Currency Future	2332	2430	2332	2430	0.00
28/08/2009	£ / R On 14-June-10	11.05	Put	Currency Future	103	99	103	99	0.00
28/08/2009	£ / R On 14-June-10	12.05	Call	Currency Future	1516	1594	1516	1594	0.00
28/08/2009	£ / R On 14-June-10	12.05	Put	Currency Future	288	262	288	262	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-June-10	13.05	Call	Currency Future	956	1004	956	1004	0.00
28/08/2009	£ / R On 14-June-10	13.05	Put	Currency Future	727	673	727	673	0.00
28/08/2009	£ / R On 14-June-10	15.55	Call	Currency Future	349	366	349	366	0.00
28/08/2009	£ / R On 14-June-10	15.55	Put	Currency Future	2620	2535	2620	2535	0.00
28/08/2009	£ / R On 14-June-10	16.55	Call	Currency Future	241	252	241	252	0.00
28/08/2009	£ / R On 14-June-10	16.55	Put	Currency Future	3512	3421	3512	3421	0.00
28/08/2009	£ / R On 14-June-10	18.55	Call	Currency Future	120	126	120	126	0.00
28/08/2009	£ / R On 14-June-10	18.55	Put	Currency Future	5391	5294	5391	5294	0.00
28/08/2009	£ / R On 15-March-10	9.70	Call	Currency Future	3408	3513	3408	3513	0.00
28/08/2009	£ / R On 15-March-10	9.70	Put	Currency Future	30	29	30	29	0.00
28/08/2009	£ / R On 15-March-10	10.70	Call	Currency Future	2433	2536	2433	2536	0.00
28/08/2009	£ / R On 15-March-10	10.70	Put	Currency Future	55	52	55	52	0.00
28/08/2009	£ / R On 15-March-10	11.70	Call	Currency Future	1528	1616	1528	1616	0.00
28/08/2009	£ / R On 15-March-10	11.70	Put	Currency Future	150	132	150	132	0.00
28/08/2009	£ / R On 15-March-10	12.70	Call	Currency Future	860	917	860	917	0.00
28/08/2009	£ / R On 15-March-10	12.70	Put	Currency Future	482	433	482	433	0.00
28/08/2009	£ / R On 15-March-10	15.70	Call	Currency Future	182	194	182	194	0.00
28/08/2009	£ / R On 15-March-10	15.70	Put	Currency Future	2804	2710	2804	2710	0.00
28/08/2009	£ / R On 15-March-10	16.70	Call	Currency Future	115	122	115	122	0.00
28/08/2009	£ / R On 15-March-10	16.70	Put	Currency Future	3737	3638	3737	3638	0.00
28/08/2009	£ / R On 15-March-10	17.70	Call	Currency Future	68	74	68	74	0.00
28/08/2009	£ / R On 15-March-10	17.70	Put	Currency Future	4690	4590	4690	4590	0.00
28/08/2009	£ / R On 14-December-09	13.35	Call	Currency Future	323	357	323	357	0.00
28/08/2009	£ / R On 14-December-09	13.35	Put	Currency Future	802	730	802	730	0.00
28/08/2009	£ / R On 15-March-10	9.80	Call	Currency Future	3310	3415	3310	3415	0.00
28/08/2009	£ / R On 15-March-10	9.80	Put	Currency Future	33	31	33	31	0.00
28/08/2009	£ / R On 15-March-10	10.80	Call	Currency Future	2336	2439	2336	2439	0.00
28/08/2009	£ / R On 15-March-10	10.80	Put	Currency Future	58	55	58	55	0.00
28/08/2009	£ / R On 15-March-10	11.80	Call	Currency Future	1446	1533	1446	1533	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 15-March-10	11.80	Put	Currency Future	168	149	168	149	0.00
28/08/2009	£ / R On 15-March-10	12.80	Call	Currency Future	810	865	810	865	0.00
28/08/2009	£ / R On 15-March-10	12.80	Put	Currency Future	532	481	532	481	0.00
28/08/2009	£ / R On 15-March-10	14.80	Call	Currency Future	282	298	282	298	0.00
28/08/2009	£ / R On 15-March-10	14.80	Put	Currency Future	2004	1914	2004	1914	0.00
28/08/2009	£ / R On 15-March-10	15.80	Call	Currency Future	173	185	173	185	0.00
28/08/2009	£ / R On 15-March-10	15.80	Put	Currency Future	2895	2801	2895	2801	0.00
28/08/2009	£ / R On 15-March-10	16.80	Call	Currency Future	110	117	110	117	0.00
28/08/2009	£ / R On 15-March-10	16.80	Put	Currency Future	3832	3733	3832	3733	0.00
28/08/2009	£ / R On 15-March-10	17.80	Call	Currency Future	64	69	64	69	0.00
28/08/2009	£ / R On 15-March-10	17.80	Put	Currency Future	4786	4686	4786	4686	0.00
28/08/2009	£ / R On 14-June-10	10.15	Call	Currency Future	3186	3286	3186	3286	0.00
28/08/2009	£ / R On 14-June-10	10.15	Put	Currency Future	57	54	57	54	0.00
28/08/2009	£ / R On 14-June-10	12.15	Call	Currency Future	1446	1521	1446	1521	0.00
28/08/2009	£ / R On 14-June-10	12.15	Put	Currency Future	317	290	317	290	0.00
28/08/2009	£ / R On 14-June-10	13.15	Call	Currency Future	913	960	913	960	0.00
28/08/2009	£ / R On 14-June-10	13.15	Put	Currency Future	784	728	784	728	0.00
28/08/2009	£ / R On 14-June-10	16.65	Call	Currency Future	232	244	232	244	0.00
28/08/2009	£ / R On 14-June-10	16.65	Put	Currency Future	3604	3512	3604	3512	0.00
28/08/2009	£ / R On 14-June-10	17.65	Call	Currency Future	164	173	164	173	0.00
28/08/2009	£ / R On 14-June-10	17.65	Put	Currency Future	4535	4441	4535	4441	0.00
28/08/2009	£ / R On 15-March-10	9.95	Call	Currency Future	3164	3268	3164	3268	0.00
28/08/2009	£ / R On 15-March-10	9.95	Put	Currency Future	36	34	36	34	0.00
28/08/2009	£ / R On 15-March-10	10.95	Call	Currency Future	2191	2294	2191	2294	0.00
28/08/2009	£ / R On 15-March-10	10.95	Put	Currency Future	63	60	63	60	0.00
28/08/2009	£ / R On 15-March-10	11.95	Call	Currency Future	1327	1412	1327	1412	0.00
28/08/2009	£ / R On 15-March-10	11.95	Put	Currency Future	199	178	199	178	0.00
28/08/2009	£ / R On 15-March-10	12.95	Call	Currency Future	740	791	740	791	0.00
28/08/2009	£ / R On 15-March-10	12.95	Put	Currency Future	612	558	612	558	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 15-March-10	14.95	Call	Currency Future	263	278	263	278	0.00
28/08/2009	£ / R On 15-March-10	14.95	Put	Currency Future	2135	2044	2135	2044	0.00
28/08/2009	£ / R On 15-March-10	15.95	Call	Currency Future	161	172	161	172	0.00
28/08/2009	£ / R On 15-March-10	15.95	Put	Currency Future	3033	2938	3033	2938	0.00
28/08/2009	£ / R On 15-March-10	16.95	Call	Currency Future	103	110	103	110	0.00
28/08/2009	£ / R On 15-March-10	16.95	Put	Currency Future	3976	3876	3976	3876	0.00
28/08/2009	£ / R On 15-March-10	17.95	Call	Currency Future	58	64	58	64	0.00
28/08/2009	£ / R On 15-March-10	17.95	Put	Currency Future	4930	4830	4930	4830	0.00
28/08/2009	£ / R On 15-March-10	9.85	Call	Currency Future	3262	3366	3262	3366	0.00
28/08/2009	£ / R On 15-March-10	9.85	Put	Currency Future	34	32	34	32	0.00
28/08/2009	£ / R On 15-March-10	10.85	Call	Currency Future	2287	2391	2287	2391	0.00
28/08/2009	£ / R On 15-March-10	10.85	Put	Currency Future	59	57	59	57	0.00
28/08/2009	£ / R On 15-March-10	11.85	Call	Currency Future	1406	1492	1406	1492	0.00
28/08/2009	£ / R On 15-March-10	11.85	Put	Currency Future	178	158	178	158	0.00
28/08/2009	£ / R On 15-March-10	12.85	Call	Currency Future	786	840	786	840	0.00
28/08/2009	£ / R On 15-March-10	12.85	Put	Currency Future	558	506	558	506	0.00
28/08/2009	£ / R On 15-March-10	14.85	Call	Currency Future	275	291	275	291	0.00
28/08/2009	£ / R On 15-March-10	14.85	Put	Currency Future	2047	1957	2047	1957	0.00
28/08/2009	£ / R On 15-March-10	15.85	Call	Currency Future	169	180	169	180	0.00
28/08/2009	£ / R On 15-March-10	15.85	Put	Currency Future	2941	2846	2941	2846	0.00
28/08/2009	£ / R On 15-March-10	16.85	Call	Currency Future	108	114	108	114	0.00
28/08/2009	£ / R On 15-March-10	16.85	Put	Currency Future	3880	3780	3880	3780	0.00
28/08/2009	£ / R On 15-March-10	17.85	Call	Currency Future	62	67	62	67	0.00
28/08/2009	£ / R On 15-March-10	17.85	Put	Currency Future	4834	4734	4834	4734	0.00
28/08/2009	£ / R On 14-June-10	9.85	Call	Currency Future	3478	3579	3478	3579	0.00
28/08/2009	£ / R On 14-June-10	9.85	Put	Currency Future	49	47	49	47	0.00
28/08/2009	£ / R On 14-June-10	10.85	Call	Currency Future	2519	2617	2519	2617	0.00
28/08/2009	£ / R On 14-June-10	10.85	Put	Currency Future	90	85	90	85	0.00
28/08/2009	£ / R On 14-June-10	11.85	Call	Currency Future	1664	1745	1664	1745	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-June-10	11.85	Put	Currency Future	235	213	235	213	0.00
28/08/2009	£ / R On 14-June-10	9.70	Call	Currency Future	3624	3725	3624	3725	0.00
28/08/2009	£ / R On 14-June-10	9.70	Put	Currency Future	45	44	45	44	0.00
28/08/2009	£ / R On 14-June-10	10.70	Call	Currency Future	2660	2758	2660	2758	0.00
28/08/2009	£ / R On 14-June-10	10.70	Put	Currency Future	81	77	81	77	0.00
28/08/2009	£ / R On 14-June-10	11.70	Call	Currency Future	1779	1862	1779	1862	0.00
28/08/2009	£ / R On 14-June-10	11.70	Put	Currency Future	200	181	200	181	0.00
28/08/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1122	1178	1122	1178	0.00
28/08/2009	£ / R On 14-June-10	12.70	Put	Currency Future	543	496	543	496	0.00
28/08/2009	£ / R On 14-June-10	15.20	Call	Currency Future	399	417	399	417	0.00
28/08/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2321	2235	2321	2235	0.00
28/08/2009	£ / R On 14-June-10	16.20	Call	Currency Future	273	286	273	286	0.00
28/08/2009	£ / R On 14-June-10	16.20	Put	Currency Future	3194	3105	3194	3105	0.00
28/08/2009	£ / R On 14-June-10	17.20	Call	Currency Future	193	202	193	202	0.00
28/08/2009	£ / R On 14-June-10	17.20	Put	Currency Future	4114	4021	4114	4021	0.00
28/08/2009	£ / R On 14-June-10	18.20	Call	Currency Future	135	142	135	142	0.00
28/08/2009	£ / R On 14-June-10	18.20	Put	Currency Future	5056	4960	5056	4960	0.00
28/08/2009	£ / R On 15-March-10	9.55	Call	Currency Future	3555	3660	3555	3660	0.00
28/08/2009	£ / R On 15-March-10	9.55	Put	Currency Future	27	26	27	26	0.00
28/08/2009	£ / R On 15-March-10	10.55	Call	Currency Future	2578	2682	2578	2682	0.00
28/08/2009	£ / R On 15-March-10	10.55	Put	Currency Future	50	48	50	48	0.00
28/08/2009	£ / R On 15-March-10	11.55	Call	Currency Future	1653	1743	1653	1743	0.00
28/08/2009	£ / R On 15-March-10	11.55	Put	Currency Future	126	109	126	109	0.00
28/08/2009	£ / R On 15-March-10	12.55	Call	Currency Future	940	1001	940	1001	0.00
28/08/2009	£ / R On 15-March-10	12.55	Put	Currency Future	412	367	412	367	0.00
28/08/2009	£ / R On 15-March-10	14.55	Call	Currency Future	316	335	316	335	0.00
28/08/2009	£ / R On 15-March-10	14.55	Put	Currency Future	1788	1701	1788	1701	0.00
28/08/2009	£ / R On 15-March-10	15.55	Call	Currency Future	196	209	196	209	0.00
28/08/2009	£ / R On 15-March-10	15.55	Put	Currency Future	2668	2575	2668	2575	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 15-March-10	16.55	Call	Currency Future	123	130	123	130	0.00
28/08/2009	£ / R On 15-March-10	16.55	Put	Currency Future	3595	3496	3595	3496	0.00
28/08/2009	£ / R On 15-March-10	17.55	Call	Currency Future	74	80	74	80	0.00
28/08/2009	£ / R On 15-March-10	17.55	Put	Currency Future	4546	4447	4546	4447	0.00
28/08/2009	£ / R On 15-March-10	9.75	Call	Currency Future	3359	3464	3359	3464	0.00
28/08/2009	£ / R On 15-March-10	9.75	Put	Currency Future	31	30	31	30	0.00
28/08/2009	£ / R On 15-March-10	10.75	Call	Currency Future	2384	2488	2384	2488	0.00
28/08/2009	£ / R On 15-March-10	10.75	Put	Currency Future	56	54	56	54	0.00
28/08/2009	£ / R On 15-March-10	11.75	Call	Currency Future	1487	1574	1487	1574	0.00
28/08/2009	£ / R On 15-March-10	11.75	Put	Currency Future	159	140	159	140	0.00
28/08/2009	£ / R On 15-March-10	12.75	Call	Currency Future	835	891	835	891	0.00
28/08/2009	£ / R On 15-March-10	12.75	Put	Currency Future	507	457	507	457	0.00
28/08/2009	£ / R On 15-March-10	14.75	Call	Currency Future	288	305	288	305	0.00
28/08/2009	£ / R On 15-March-10	14.75	Put	Currency Future	1960	1871	1960	1871	0.00
28/08/2009	£ / R On 15-March-10	15.75	Call	Currency Future	177	189	177	189	0.00
28/08/2009	£ / R On 15-March-10	15.75	Put	Currency Future	2850	2755	2850	2755	0.00
28/08/2009	£ / R On 15-March-10	16.75	Call	Currency Future	113	119	113	119	0.00
28/08/2009	£ / R On 15-March-10	16.75	Put	Currency Future	3785	3686	3785	3686	0.00
28/08/2009	£ / R On 15-March-10	17.75	Call	Currency Future	66	72	66	72	0.00
28/08/2009	£ / R On 15-March-10	17.75	Put	Currency Future	4738	4638	4738	4638	0.00
28/08/2009	£ / R On 15-March-10	9.65	Call	Currency Future	3457	3562	3457	3562	0.00
28/08/2009	£ / R On 15-March-10	9.65	Put	Currency Future	29	28	29	28	0.00
28/08/2009	£ / R On 15-March-10	10.65	Call	Currency Future	2481	2585	2481	2585	0.00
28/08/2009	£ / R On 15-March-10	10.65	Put	Currency Future	53	51	53	51	0.00
28/08/2009	£ / R On 15-March-10	11.65	Call	Currency Future	1569	1658	1569	1658	0.00
28/08/2009	£ / R On 15-March-10	11.65	Put	Currency Future	141	124	141	124	0.00
28/08/2009	£ / R On 15-March-10	12.65	Call	Currency Future	886	944	886	944	0.00
28/08/2009	£ / R On 15-March-10	12.65	Put	Currency Future	458	410	458	410	0.00
28/08/2009	£ / R On 15-March-10	14.65	Call	Currency Future	302	319	302	319	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 15-March-10	14.65	Put	Currency Future	1874	1786	1874	1786	0.00
28/08/2009	£ / R On 15-March-10	15.65	Call	Currency Future	186	199	186	199	0.00
28/08/2009	£ / R On 15-March-10	15.65	Put	Currency Future	2758	2665	2758	2665	0.00
28/08/2009	£ / R On 15-March-10	16.65	Call	Currency Future	118	125	118	125	0.00
28/08/2009	£ / R On 15-March-10	16.65	Put	Currency Future	3690	3591	3690	3591	0.00
28/08/2009	£ / R On 15-March-10	17.65	Call	Currency Future	70	76	70	76	0.00
28/08/2009	£ / R On 15-March-10	17.65	Put	Currency Future	4642	4542	4642	4542	0.00
28/08/2009	£ / R On 14-September-09	12.70	Call	Currency Future	151	213	151	213	0.00
28/08/2009	£ / R On 14-September-09	12.70	Put	Currency Future	193	149	193	149	0.00
28/08/2009	£ / R On 14-June-10	10.70	Call	Currency Future	2660	2758	2660	2758	0.00
28/08/2009	£ / R On 14-June-10	10.70	Put	Currency Future	81	77	81	77	0.00
28/08/2009	£ / R On 14-June-10	11.70	Call	Currency Future	1779	1862	1779	1862	0.00
28/08/2009	£ / R On 14-June-10	11.70	Put	Currency Future	200	181	200	181	0.00
28/08/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1122	1178	1122	1178	0.00
28/08/2009	£ / R On 14-June-10	12.70	Put	Currency Future	543	496	543	496	0.00
28/08/2009	£ / R On 14-June-10	15.20	Call	Currency Future	399	417	399	417	0.00
28/08/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2321	2235	2321	2235	0.00
28/08/2009	£ / R On 14-June-10	10.00	Call	Currency Future	3331	3432	3331	3432	0.00
28/08/2009	£ / R On 14-June-10	10.00	Put	Currency Future	53	51	53	51	0.00
28/08/2009	£ / R On 14-June-10	11.00	Call	Currency Future	2378	2477	2378	2477	0.00
28/08/2009	£ / R On 14-June-10	11.00	Put	Currency Future	100	95	100	95	0.00
28/08/2009	£ / R On 14-June-10	12.00	Call	Currency Future	1552	1631	1552	1631	0.00
28/08/2009	£ / R On 14-June-10	12.00	Put	Currency Future	274	249	274	249	0.00
28/08/2009	£ / R On 14-June-10	13.00	Call	Currency Future	978	1027	978	1027	0.00
28/08/2009	£ / R On 14-June-10	13.00	Put	Currency Future	699	646	699	646	0.00
28/08/2009	£ / R On 14-June-10	18.50	Call	Currency Future	122	128	122	128	0.00
28/08/2009	£ / R On 14-June-10	18.50	Put	Currency Future	5343	5246	5343	5246	0.00
28/08/2009	£ / R On 14-December-09	14.10	Call	Currency Future	180	199	180	199	0.00
28/08/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1410	1322	1410	1322	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-June-10	11.10	Call	Currency Future	2285	2384	2285	2384	0.00
28/08/2009	£ / R On 14-June-10	11.10	Put	Currency Future	107	102	107	102	0.00
28/08/2009	£ / R On 14-June-10	12.10	Call	Currency Future	1481	1558	1481	1558	0.00
28/08/2009	£ / R On 14-June-10	12.10	Put	Currency Future	302	276	302	276	0.00
28/08/2009	£ / R On 14-June-10	15.60	Call	Currency Future	342	359	342	359	0.00
28/08/2009	£ / R On 14-June-10	15.60	Put	Currency Future	2663	2578	2663	2578	0.00
28/08/2009	£ / R On 14-June-10	16.60	Call	Currency Future	236	248	236	248	0.00
28/08/2009	£ / R On 14-June-10	16.60	Put	Currency Future	3558	3466	3558	3466	0.00
28/08/2009	£ / R On 14-June-10	18.60	Call	Currency Future	118	124	118	124	0.00
28/08/2009	£ / R On 14-June-10	18.60	Put	Currency Future	5439	5342	5439	5342	0.00
28/08/2009	£ / R On 15-March-10	9.90	Call	Currency Future	3213	3317	3213	3317	0.00
28/08/2009	£ / R On 15-March-10	9.90	Put	Currency Future	35	33	35	33	0.00
28/08/2009	£ / R On 15-March-10	10.90	Call	Currency Future	2239	2342	2239	2342	0.00
28/08/2009	£ / R On 15-March-10	10.90	Put	Currency Future	61	58	61	58	0.00
28/08/2009	£ / R On 15-March-10	11.90	Call	Currency Future	1366	1452	1366	1452	0.00
28/08/2009	£ / R On 15-March-10	11.90	Put	Currency Future	188	168	188	168	0.00
28/08/2009	£ / R On 15-March-10	14.90	Call	Currency Future	269	284	269	284	0.00
28/08/2009	£ / R On 15-March-10	14.90	Put	Currency Future	2091	2001	2091	2001	0.00
28/08/2009	£ / R On 15-March-10	15.90	Call	Currency Future	165	176	165	176	0.00
28/08/2009	£ / R On 15-March-10	15.90	Put	Currency Future	2987	2892	2987	2892	0.00
28/08/2009	£ / R On 15-March-10	16.90	Call	Currency Future	106	112	106	112	0.00
28/08/2009	£ / R On 15-March-10	16.90	Put	Currency Future	3928	3828	3928	3828	0.00
28/08/2009	£ / R On 15-March-10	17.90	Call	Currency Future	60	66	60	66	0.00
28/08/2009	£ / R On 15-March-10	17.90	Put	Currency Future	4882	4782	4882	4782	0.00
28/08/2009	£ / R On 14-December-09	13.95	Call	Currency Future	201	223	201	223	0.00
28/08/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1281	1196	1281	1196	0.00
28/08/2009	£ / R On 15-March-10	13.70	Call	Currency Future	487	518	487	518	0.00
28/08/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1109	1034	1109	1034	0.00
28/08/2009	£ / R On 14-December-09	13.50	Call	Currency Future	286	316	286	316	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-December-09	13.50	Put	Currency Future	915	839	915	839	0.00
28/08/2009	£ / R On 14-June-10	9.55	Call	Currency Future	3771	3872	3771	3872	0.00
28/08/2009	£ / R On 14-June-10	9.55	Put	Currency Future	42	40	42	40	0.00
28/08/2009	£ / R On 14-June-10	10.55	Call	Currency Future	2802	2901	2802	2901	0.00
28/08/2009	£ / R On 14-June-10	10.55	Put	Currency Future	73	69	73	69	0.00
28/08/2009	£ / R On 14-June-10	11.55	Call	Currency Future	1898	1984	1898	1984	0.00
28/08/2009	£ / R On 14-June-10	11.55	Put	Currency Future	169	152	169	152	0.00
28/08/2009	£ / R On 14-June-10	12.55	Call	Currency Future	1202	1260	1202	1260	0.00
28/08/2009	£ / R On 14-June-10	12.55	Put	Currency Future	473	429	473	429	0.00
28/08/2009	£ / R On 14-June-10	15.05	Call	Currency Future	421	440	421	440	0.00
28/08/2009	£ / R On 14-June-10	15.05	Put	Currency Future	2192	2108	2192	2108	0.00
28/08/2009	£ / R On 14-June-10	16.05	Call	Currency Future	288	303	288	303	0.00
28/08/2009	£ / R On 14-June-10	16.05	Put	Currency Future	3059	2971	3059	2971	0.00
28/08/2009	£ / R On 14-June-10	17.05	Call	Currency Future	203	213	203	213	0.00
28/08/2009	£ / R On 14-June-10	17.05	Put	Currency Future	3974	3881	3974	3881	0.00
28/08/2009	£ / R On 14-June-10	18.05	Call	Currency Future	142	150	142	150	0.00
28/08/2009	£ / R On 14-June-10	18.05	Put	Currency Future	4913	4818	4913	4818	0.00
28/08/2009	£ / R On 15-March-10	9.30	Call	Currency Future	3801	3906	3801	3906	0.00
28/08/2009	£ / R On 15-March-10	9.30	Put	Currency Future	23	22	23	22	0.00
28/08/2009	£ / R On 15-March-10	10.30	Call	Currency Future	2822	2927	2822	2927	0.00
28/08/2009	£ / R On 15-March-10	10.30	Put	Currency Future	44	43	44	43	0.00
28/08/2009	£ / R On 15-March-10	11.30	Call	Currency Future	1870	1963	1870	1963	0.00
28/08/2009	£ / R On 15-March-10	11.30	Put	Currency Future	92	79	92	79	0.00
28/08/2009	£ / R On 15-March-10	12.30	Call	Currency Future	1086	1153	1086	1153	0.00
28/08/2009	£ / R On 15-March-10	12.30	Put	Currency Future	308	270	308	270	0.00
28/08/2009	£ / R On 15-March-10	14.30	Call	Currency Future	357	379	357	379	0.00
28/08/2009	£ / R On 15-March-10	14.30	Put	Currency Future	1579	1495	1579	1495	0.00
28/08/2009	£ / R On 15-March-10	15.30	Call	Currency Future	222	237	222	237	0.00
28/08/2009	£ / R On 15-March-10	15.30	Put	Currency Future	2444	2353	2444	2353	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 15-March-10	16.30	Call	Currency Future	137	146	137	146	0.00
28/08/2009	£ / R On 15-March-10	16.30	Put	Currency Future	3359	3262	3359	3262	0.00
28/08/2009	£ / R On 15-March-10	17.30	Call	Currency Future	86	93	86	93	0.00
28/08/2009	£ / R On 15-March-10	17.30	Put	Currency Future	4308	4209	4308	4209	0.00
28/08/2009	£ / R On 14-September-09	9.90	Call	Currency Future	2758	2864	2758	2864	0.00
28/08/2009	£ / R On 14-September-09	9.90	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	10.90	Call	Currency Future	1764	1869	1764	1869	0.00
28/08/2009	£ / R On 14-September-09	10.90	Put	Currency Future	6	5	6	5	0.00
28/08/2009	£ / R On 14-September-09	16.90	Call	Currency Future	1	2	1	2	0.00
28/08/2009	£ / R On 14-September-09	16.90	Put	Currency Future	4244	4138	4244	4138	0.00
28/08/2009	£ / R On 14-September-09	18.90	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	18.90	Put	Currency Future	6243	6136	6243	6136	0.00
28/08/2009	£ / R On 14-September-09	20.90	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	20.90	Put	Currency Future	8242	8136	8242	8136	0.00
28/08/2009	£ / R On 14-December-09	10.10	Call	Currency Future	2790	2895	2790	2895	0.00
28/08/2009	£ / R On 14-December-09	10.10	Put	Currency Future	19	18	19	18	0.00
28/08/2009	£ / R On 14-December-09	11.10	Call	Currency Future	1819	1923	1819	1923	0.00
28/08/2009	£ / R On 14-December-09	11.10	Put	Currency Future	49	46	49	46	0.00
28/08/2009	£ / R On 14-December-09	17.10	Call	Currency Future	24	26	24	26	0.00
28/08/2009	£ / R On 14-December-09	17.10	Put	Currency Future	4254	4149	4254	4149	0.00
28/08/2009	£ / R On 14-December-09	19.10	Call	Currency Future	11	11	11	11	0.00
28/08/2009	£ / R On 14-December-09	19.10	Put	Currency Future	6240	6134	6240	6134	0.00
28/08/2009	£ / R On 14-December-09	21.10	Call	Currency Future	4	5	4	5	0.00
28/08/2009	£ / R On 14-December-09	21.10	Put	Currency Future	8234	8128	8234	8128	0.00
28/08/2009	£ / R On 14-June-10	19.55	Call	Currency Future	81	88	81	88	0.00
28/08/2009	£ / R On 14-June-10	19.55	Put	Currency Future	6352	6256	6352	6256	0.00
28/08/2009	£ / R On 14-June-10	21.55	Call	Currency Future	27	29	27	29	0.00
28/08/2009	£ / R On 14-June-10	21.55	Put	Currency Future	8298	8198	8298	8198	0.00
28/08/2009	£ / R On 15-March-10	19.30	Call	Currency Future	28	30	28	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
28/08/2009	£ / R On 15-March-10	19.30	Put	Currency Future	6250	6146	6250	6146	0.00
28/08/2009	£ / R On 15-March-10	21.30	Call	Currency Future	16	17	16	17	0.00
28/08/2009	£ / R On 15-March-10	21.30	Put	Currency Future	8238	8133	8238	8133	0.00
28/08/2009	£ / R On 14-September-09	9.00	Call	Currency Future	3658	3764	3658	3764	0.00
28/08/2009	£ / R On 14-September-09	9.00	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	10.00	Call	Currency Future	2658	2764	2658	2764	0.00
28/08/2009	£ / R On 14-September-09	10.00	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	11.00	Call	Currency Future	1665	1770	1665	1770	0.00
28/08/2009	£ / R On 14-September-09	11.00	Put	Currency Future	7	6	7	6	0.00
28/08/2009	£ / R On 14-September-09	12.00	Call	Currency Future	699	801	699	801	0.00
28/08/2009	£ / R On 14-September-09	12.00	Put	Currency Future	41	37	41	37	0.00
28/08/2009	£ / R On 14-September-09	17.00	Call	Currency Future	1	2	1	2	0.00
28/08/2009	£ / R On 14-September-09	17.00	Put	Currency Future	4344	4238	4344	4238	0.00
28/08/2009	£ / R On 14-September-09	19.00	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	19.00	Put	Currency Future	6342	6236	6342	6236	0.00
28/08/2009	£ / R On 14-September-09	21.00	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	21.00	Put	Currency Future	8342	8236	8342	8236	0.00
28/08/2009	£ / R On 14-December-09	9.20	Call	Currency Future	3678	3784	3678	3784	0.00
28/08/2009	£ / R On 14-December-09	9.20	Put	Currency Future	8	7	8	7	0.00
28/08/2009	£ / R On 14-December-09	10.20	Call	Currency Future	2692	2797	2692	2797	0.00
28/08/2009	£ / R On 14-December-09	10.20	Put	Currency Future	21	20	21	20	0.00
28/08/2009	£ / R On 14-December-09	11.20	Call	Currency Future	1723	1826	1723	1826	0.00
28/08/2009	£ / R On 14-December-09	11.20	Put	Currency Future	53	49	53	49	0.00
28/08/2009	£ / R On 14-December-09	12.20	Call	Currency Future	855	933	855	933	0.00
28/08/2009	£ / R On 14-December-09	12.20	Put	Currency Future	184	156	184	156	0.00
28/08/2009	£ / R On 14-December-09	17.20	Call	Currency Future	23	25	23	25	0.00
28/08/2009	£ / R On 14-December-09	17.20	Put	Currency Future	4352	4248	4352	4248	0.00
28/08/2009	£ / R On 14-December-09	19.20	Call	Currency Future	10	11	10	11	0.00
28/08/2009	£ / R On 14-December-09	19.20	Put	Currency Future	6339	6234	6339	6234	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-December-09	21.20	Call	Currency Future	4	4	4	4	0.00
28/08/2009	£ / R On 14-December-09	21.20	Put	Currency Future	8333	8227	8333	8227	0.00
28/08/2009	£ / R On 14-June-10	10.65	Call	Currency Future	2707	2806	2707	2806	0.00
28/08/2009	£ / R On 14-June-10	10.65	Put	Currency Future	79	74	79	74	0.00
28/08/2009	£ / R On 14-June-10	11.65	Call	Currency Future	1818	1903	1818	1903	0.00
28/08/2009	£ / R On 14-June-10	11.65	Put	Currency Future	189	171	189	171	0.00
28/08/2009	£ / R On 14-June-10	19.65	Call	Currency Future	77	84	77	84	0.00
28/08/2009	£ / R On 14-June-10	19.65	Put	Currency Future	6448	6352	6448	6352	0.00
28/08/2009	£ / R On 14-June-10	21.65	Call	Currency Future	26	28	26	28	0.00
28/08/2009	£ / R On 14-June-10	21.65	Put	Currency Future	8397	8296	8397	8296	0.00
28/08/2009	£ / R On 15-March-10	9.45	Call	Currency Future	3653	3758	3653	3758	0.00
28/08/2009	£ / R On 15-March-10	9.45	Put	Currency Future	25	24	25	24	0.00
28/08/2009	£ / R On 15-March-10	10.45	Call	Currency Future	2676	2780	2676	2780	0.00
28/08/2009	£ / R On 15-March-10	10.45	Put	Currency Future	48	46	48	46	0.00
28/08/2009	£ / R On 15-March-10	11.45	Call	Currency Future	1739	1830	1739	1830	0.00
28/08/2009	£ / R On 15-March-10	11.45	Put	Currency Future	111	96	111	96	0.00
28/08/2009	£ / R On 15-March-10	12.45	Call	Currency Future	996	1060	996	1060	0.00
28/08/2009	£ / R On 15-March-10	12.45	Put	Currency Future	368	326	368	326	0.00
28/08/2009	£ / R On 15-March-10	15.45	Call	Currency Future	206	219	206	219	0.00
28/08/2009	£ / R On 15-March-10	15.45	Put	Currency Future	2578	2486	2578	2486	0.00
28/08/2009	£ / R On 15-March-10	17.45	Call	Currency Future	78	85	78	85	0.00
28/08/2009	£ / R On 15-March-10	17.45	Put	Currency Future	4450	4351	4450	4351	0.00
28/08/2009	£ / R On 15-March-10	19.45	Call	Currency Future	27	28	27	28	0.00
28/08/2009	£ / R On 15-March-10	19.45	Put	Currency Future	6399	6294	6399	6294	0.00
28/08/2009	£ / R On 15-March-10	21.45	Call	Currency Future	14	16	14	16	0.00
28/08/2009	£ / R On 15-March-10	21.45	Put	Currency Future	8386	8282	8386	8282	0.00
28/08/2009	£ / R On 14-September-09	9.10	Call	Currency Future	3558	3664	3558	3664	0.00
28/08/2009	£ / R On 14-September-09	9.10	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	10.10	Call	Currency Future	2558	2664	2558	2664	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-September-09	10.10	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	12.10	Call	Currency Future	607	708	607	708	0.00
28/08/2009	£ / R On 14-September-09	12.10	Put	Currency Future	49	45	49	45	0.00
28/08/2009	£ / R On 14-September-09	19.10	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	19.10	Put	Currency Future	6442	6336	6442	6336	0.00
28/08/2009	£ / R On 14-September-09	21.10	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	21.10	Put	Currency Future	8442	8336	8442	8336	0.00
28/08/2009	£ / R On 14-December-09	10.35	Call	Currency Future	2545	2650	2545	2650	0.00
28/08/2009	£ / R On 14-December-09	10.35	Put	Currency Future	25	23	25	23	0.00
28/08/2009	£ / R On 14-December-09	11.35	Call	Currency Future	1580	1683	1580	1683	0.00
28/08/2009	£ / R On 14-December-09	11.35	Put	Currency Future	60	56	60	56	0.00
28/08/2009	£ / R On 14-December-09	17.35	Call	Currency Future	21	23	21	23	0.00
28/08/2009	£ / R On 14-December-09	17.35	Put	Currency Future	4501	4396	4501	4396	0.00
28/08/2009	£ / R On 14-December-09	19.35	Call	Currency Future	9	10	9	10	0.00
28/08/2009	£ / R On 14-December-09	19.35	Put	Currency Future	6489	6383	6489	6383	0.00
28/08/2009	£ / R On 14-December-09	21.35	Call	Currency Future	4	4	4	4	0.00
28/08/2009	£ / R On 14-December-09	21.35	Put	Currency Future	8483	8377	8483	8377	0.00
28/08/2009	£ / R On 14-June-10	19.75	Call	Currency Future	73	79	73	79	0.00
28/08/2009	£ / R On 14-June-10	19.75	Put	Currency Future	6544	6448	6544	6448	0.00
28/08/2009	£ / R On 14-June-10	21.75	Call	Currency Future	24	27	24	27	0.00
28/08/2009	£ / R On 14-June-10	21.75	Put	Currency Future	8496	8395	8496	8395	0.00
28/08/2009	£ / R On 15-March-10	19.55	Call	Currency Future	26	28	26	28	0.00
28/08/2009	£ / R On 15-March-10	19.55	Put	Currency Future	6498	6394	6498	6394	0.00
28/08/2009	£ / R On 15-March-10	21.55	Call	Currency Future	13	15	13	15	0.00
28/08/2009	£ / R On 15-March-10	21.55	Put	Currency Future	8485	8381	8485	8381	0.00
28/08/2009	£ / R On 14-September-09	10.15	Call	Currency Future	2508	2614	2508	2614	0.00
28/08/2009	£ / R On 14-September-09	10.15	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	11.15	Call	Currency Future	1517	1622	1517	1622	0.00
28/08/2009	£ / R On 14-September-09	11.15	Put	Currency Future	9	8	9	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
28/08/2009	£ / R On 14-September-09	17.15	Call	Currency Future	1	1	1	1	0.00
28/08/2009	£ / R On 14-September-09	17.15	Put	Currency Future	4493	4388	4493	4388	0.00
28/08/2009	£ / R On 14-September-09	19.15	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	19.15	Put	Currency Future	6492	6386	6492	6386	0.00
28/08/2009	£ / R On 14-September-09	21.15	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	21.15	Put	Currency Future	8492	8386	8492	8386	0.00
28/08/2009	£ / R On 14-June-10	9.80	Call	Currency Future	3526	3627	3526	3627	0.00
28/08/2009	£ / R On 14-June-10	9.80	Put	Currency Future	48	46	48	46	0.00
28/08/2009	£ / R On 14-June-10	10.80	Call	Currency Future	2566	2664	2566	2664	0.00
28/08/2009	£ / R On 14-June-10	10.80	Put	Currency Future	87	82	87	82	0.00
28/08/2009	£ / R On 14-June-10	11.80	Call	Currency Future	1702	1784	1702	1784	0.00
28/08/2009	£ / R On 14-June-10	11.80	Put	Currency Future	223	202	223	202	0.00
28/08/2009	£ / R On 14-June-10	15.80	Call	Currency Future	317	333	317	333	0.00
28/08/2009	£ / R On 14-June-10	15.80	Put	Currency Future	2838	2751	2838	2751	0.00
28/08/2009	£ / R On 14-June-10	17.80	Call	Currency Future	155	164	155	164	0.00
28/08/2009	£ / R On 14-June-10	17.80	Put	Currency Future	4677	4582	4677	4582	0.00
28/08/2009	£ / R On 14-June-10	19.80	Call	Currency Future	71	77	71	77	0.00
28/08/2009	£ / R On 14-June-10	19.80	Put	Currency Future	6592	6496	6592	6496	0.00
28/08/2009	£ / R On 14-June-10	21.80	Call	Currency Future	24	26	24	26	0.00
28/08/2009	£ / R On 14-June-10	21.80	Put	Currency Future	8545	8444	8545	8444	0.00
28/08/2009	£ / R On 15-March-10	19.60	Call	Currency Future	26	27	26	27	0.00
28/08/2009	£ / R On 15-March-10	19.60	Put	Currency Future	6548	6443	6548	6443	0.00
28/08/2009	£ / R On 15-March-10	21.60	Call	Currency Future	13	14	13	14	0.00
28/08/2009	£ / R On 15-March-10	21.60	Put	Currency Future	8535	8430	8535	8430	0.00
28/08/2009	£ / R On 14-December-09	9.30	Call	Currency Future	3579	3685	3579	3685	0.00
28/08/2009	£ / R On 14-December-09	9.30	Put	Currency Future	9	8	9	8	0.00
28/08/2009	£ / R On 14-December-09	10.30	Call	Currency Future	2594	2699	2594	2699	0.00
28/08/2009	£ / R On 14-December-09	10.30	Put	Currency Future	24	22	24	22	0.00
28/08/2009	£ / R On 14-December-09	12.30	Call	Currency Future	789	863	789	863	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-December-09	12.30	Put	Currency Future	218	186	218	186	0.00
28/08/2009	£ / R On 14-December-09	15.30	Call	Currency Future	77	86	77	86	0.00
28/08/2009	£ / R On 14-December-09	15.30	Put	Currency Future	2506	2409	2506	2409	0.00
28/08/2009	£ / R On 14-December-09	19.30	Call	Currency Future	10	10	10	10	0.00
28/08/2009	£ / R On 14-December-09	19.30	Put	Currency Future	6439	6333	6439	6333	0.00
28/08/2009	£ / R On 14-December-09	21.30	Call	Currency Future	4	4	4	4	0.00
28/08/2009	£ / R On 14-December-09	21.30	Put	Currency Future	8433	8327	8433	8327	0.00
28/08/2009	£ / R On 14-September-09	9.30	Call	Currency Future	3358	3464	3358	3464	0.00
28/08/2009	£ / R On 14-September-09	9.30	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	10.30	Call	Currency Future	2358	2464	2358	2464	0.00
28/08/2009	£ / R On 14-September-09	10.30	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	11.30	Call	Currency Future	1369	1475	1369	1475	0.00
28/08/2009	£ / R On 14-September-09	11.30	Put	Currency Future	12	11	12	11	0.00
28/08/2009	£ / R On 14-September-09	12.30	Call	Currency Future	432	529	432	529	0.00
28/08/2009	£ / R On 14-September-09	12.30	Put	Currency Future	74	65	74	65	0.00
28/08/2009	£ / R On 14-September-09	17.30	Call	Currency Future	1	1	1	1	0.00
28/08/2009	£ / R On 14-September-09	17.30	Put	Currency Future	4643	4537	4643	4537	0.00
28/08/2009	£ / R On 14-September-09	19.30	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	19.30	Put	Currency Future	6642	6536	6642	6536	0.00
28/08/2009	£ / R On 14-September-09	21.30	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	21.30	Put	Currency Future	8642	8536	8642	8536	0.00
28/08/2009	£ / R On 14-December-09	9.50	Call	Currency Future	3381	3487	3381	3487	0.00
28/08/2009	£ / R On 14-December-09	9.50	Put	Currency Future	11	10	11	10	0.00
28/08/2009	£ / R On 14-December-09	10.50	Call	Currency Future	2399	2503	2399	2503	0.00
28/08/2009	£ / R On 14-December-09	10.50	Put	Currency Future	28	26	28	26	0.00
28/08/2009	£ / R On 14-December-09	11.50	Call	Currency Future	1439	1540	1439	1540	0.00
28/08/2009	£ / R On 14-December-09	11.50	Put	Currency Future	68	63	68	63	0.00
28/08/2009	£ / R On 14-December-09	12.50	Call	Currency Future	667	733	667	733	0.00
28/08/2009	£ / R On 14-December-09	12.50	Put	Currency Future	296	256	296	256	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-December-09	15.50	Call	Currency Future	67	74	67	74	0.00
28/08/2009	£ / R On 14-December-09	15.50	Put	Currency Future	2696	2597	2696	2597	0.00
28/08/2009	£ / R On 14-December-09	17.50	Call	Currency Future	20	22	20	22	0.00
28/08/2009	£ / R On 14-December-09	17.50	Put	Currency Future	4649	4545	4649	4545	0.00
28/08/2009	£ / R On 14-December-09	19.50	Call	Currency Future	9	10	9	10	0.00
28/08/2009	£ / R On 14-December-09	19.50	Put	Currency Future	6638	6533	6638	6533	0.00
28/08/2009	£ / R On 14-December-09	21.50	Call	Currency Future	3	4	3	4	0.00
28/08/2009	£ / R On 14-December-09	21.50	Put	Currency Future	8632	8527	8632	8527	0.00
28/08/2009	£ / R On 14-June-10	10.95	Call	Currency Future	2425	2524	2425	2524	0.00
28/08/2009	£ / R On 14-June-10	10.95	Put	Currency Future	96	92	96	92	0.00
28/08/2009	£ / R On 14-June-10	11.95	Call	Currency Future	1589	1669	1589	1669	0.00
28/08/2009	£ / R On 14-June-10	11.95	Put	Currency Future	260	237	260	237	0.00
28/08/2009	£ / R On 14-June-10	12.95	Call	Currency Future	1001	1051	1001	1051	0.00
28/08/2009	£ / R On 14-June-10	12.95	Put	Currency Future	672	619	672	619	0.00
28/08/2009	£ / R On 14-June-10	15.95	Call	Currency Future	299	314	299	314	0.00
28/08/2009	£ / R On 14-June-10	15.95	Put	Currency Future	2970	2882	2970	2882	0.00
28/08/2009	£ / R On 14-June-10	17.95	Call	Currency Future	147	155	147	155	0.00
28/08/2009	£ / R On 14-June-10	17.95	Put	Currency Future	4818	4723	4818	4723	0.00
28/08/2009	£ / R On 14-June-10	19.95	Call	Currency Future	66	71	66	71	0.00
28/08/2009	£ / R On 14-June-10	19.95	Put	Currency Future	6737	6640	6737	6640	0.00
28/08/2009	£ / R On 14-June-10	21.95	Call	Currency Future	22	24	22	24	0.00
28/08/2009	£ / R On 14-June-10	21.95	Put	Currency Future	8693	8592	8693	8592	0.00
28/08/2009	£ / R On 14-June-10	15.95	Call	Currency Future	299	314	299	314	0.00
28/08/2009	£ / R On 14-June-10	15.95	Put	Currency Future	2970	2882	2970	2882	0.00
28/08/2009	£ / R On 15-March-10	19.75	Call	Currency Future	25	26	25	26	0.00
28/08/2009	£ / R On 15-March-10	19.75	Put	Currency Future	6697	6592	6697	6592	0.00
28/08/2009	£ / R On 15-March-10	21.75	Call	Currency Future	12	13	12	13	0.00
28/08/2009	£ / R On 15-March-10	21.75	Put	Currency Future	8684	8579	8684	8579	0.00
28/08/2009	£ / R On 14-September-09	9.40	Call	Currency Future	3258	3364	3258	3364	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-September-09	9.40	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	11.40	Call	Currency Future	1272	1377	1272	1377	0.00
28/08/2009	£ / R On 14-September-09	11.40	Put	Currency Future	14	13	14	13	0.00
28/08/2009	£ / R On 14-September-09	12.40	Call	Currency Future	349	443	349	443	0.00
28/08/2009	£ / R On 14-September-09	12.40	Put	Currency Future	92	79	92	79	0.00
28/08/2009	£ / R On 14-September-09	17.40	Call	Currency Future	1	1	1	1	0.00
28/08/2009	£ / R On 14-September-09	17.40	Put	Currency Future	4743	4637	4743	4637	0.00
28/08/2009	£ / R On 14-September-09	21.40	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	21.40	Put	Currency Future	8742	8636	8742	8636	0.00
28/08/2009	£ / R On 14-September-09	9.45	Call	Currency Future	3208	3314	3208	3314	0.00
28/08/2009	£ / R On 14-September-09	9.45	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	10.45	Call	Currency Future	2209	2315	2209	2315	0.00
28/08/2009	£ / R On 14-September-09	10.45	Put	Currency Future	1	1	1	1	0.00
28/08/2009	£ / R On 14-September-09	11.45	Call	Currency Future	1223	1328	1223	1328	0.00
28/08/2009	£ / R On 14-September-09	11.45	Put	Currency Future	15	14	15	14	0.00
28/08/2009	£ / R On 14-September-09	17.45	Call	Currency Future	1	1	1	1	0.00
28/08/2009	£ / R On 14-September-09	17.45	Put	Currency Future	4793	4687	4793	4687	0.00
28/08/2009	£ / R On 14-September-09	19.45	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	19.45	Put	Currency Future	6792	6686	6792	6686	0.00
28/08/2009	£ / R On 14-September-09	21.45	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	21.45	Put	Currency Future	8792	8686	8792	8686	0.00
28/08/2009	£ / R On 14-December-09	9.65	Call	Currency Future	3233	3339	3233	3339	0.00
28/08/2009	£ / R On 14-December-09	9.65	Put	Currency Future	12	12	12	12	0.00
28/08/2009	£ / R On 14-December-09	10.65	Call	Currency Future	2253	2357	2253	2357	0.00
28/08/2009	£ / R On 14-December-09	10.65	Put	Currency Future	33	30	33	30	0.00
28/08/2009	£ / R On 14-December-09	11.65	Call	Currency Future	1299	1399	1299	1399	0.00
28/08/2009	£ / R On 14-December-09	11.65	Put	Currency Future	78	72	78	72	0.00
28/08/2009	£ / R On 14-December-09	12.65	Call	Currency Future	585	646	585	646	0.00
28/08/2009	£ / R On 14-December-09	12.65	Put	Currency Future	364	319	364	319	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-December-09	15.65	Call	Currency Future	60	66	60	66	0.00
28/08/2009	£ / R On 14-December-09	15.65	Put	Currency Future	2839	2739	2839	2739	0.00
28/08/2009	£ / R On 14-December-09	17.65	Call	Currency Future	19	20	19	20	0.00
28/08/2009	£ / R On 14-December-09	17.65	Put	Currency Future	4798	4693	4798	4693	0.00
28/08/2009	£ / R On 14-December-09	19.65	Call	Currency Future	8	9	8	9	0.00
28/08/2009	£ / R On 14-December-09	19.65	Put	Currency Future	6788	6682	6788	6682	0.00
28/08/2009	£ / R On 14-December-09	21.65	Call	Currency Future	3	3	3	3	0.00
28/08/2009	£ / R On 14-December-09	21.65	Put	Currency Future	8782	8676	8782	8676	0.00
28/08/2009	£ / R On 14-December-09	9.70	Call	Currency Future	3184	3289	3184	3289	0.00
28/08/2009	£ / R On 14-December-09	9.70	Put	Currency Future	13	12	13	12	0.00
28/08/2009	£ / R On 14-December-09	10.70	Call	Currency Future	2205	2309	2205	2309	0.00
28/08/2009	£ / R On 14-December-09	10.70	Put	Currency Future	34	32	34	32	0.00
28/08/2009	£ / R On 14-December-09	11.70	Call	Currency Future	1252	1353	1252	1353	0.00
28/08/2009	£ / R On 14-December-09	11.70	Put	Currency Future	82	76	82	76	0.00
28/08/2009	£ / R On 14-December-09	15.70	Call	Currency Future	58	64	58	64	0.00
28/08/2009	£ / R On 14-December-09	15.70	Put	Currency Future	2887	2787	2887	2787	0.00
28/08/2009	£ / R On 14-December-09	17.70	Call	Currency Future	18	20	18	20	0.00
28/08/2009	£ / R On 14-December-09	17.70	Put	Currency Future	4848	4743	4848	4743	0.00
28/08/2009	£ / R On 14-December-09	19.70	Call	Currency Future	8	9	8	9	0.00
28/08/2009	£ / R On 14-December-09	19.70	Put	Currency Future	6837	6732	6837	6732	0.00
28/08/2009	£ / R On 14-December-09	21.70	Call	Currency Future	3	3	3	3	0.00
28/08/2009	£ / R On 14-December-09	21.70	Put	Currency Future	8832	8726	8832	8726	0.00
28/08/2009	£ / R On 14-June-10	20.00	Call	Currency Future	64	69	64	69	0.00
28/08/2009	£ / R On 14-June-10	20.00	Put	Currency Future	6785	6688	6785	6688	0.00
28/08/2009	£ / R On 14-June-10	22.00	Call	Currency Future	21	23	21	23	0.00
28/08/2009	£ / R On 14-June-10	22.00	Put	Currency Future	8743	8642	8743	8642	0.00
28/08/2009	£ / R On 14-June-10	16.15	Call	Currency Future	278	292	278	292	0.00
28/08/2009	£ / R On 14-June-10	16.15	Put	Currency Future	3149	3060	3149	3060	0.00
28/08/2009	£ / R On 14-June-10	18.15	Call	Currency Future	137	145	137	145	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-June-10	18.15	Put	Currency Future	5008	4913	5008	4913	0.00
28/08/2009	£ / R On 14-June-10	22.15	Call	Currency Future	20	22	20	22	0.00
28/08/2009	£ / R On 14-June-10	22.15	Put	Currency Future	8891	8790	8891	8790	0.00
28/08/2009	£ / R On 15-March-10	19.85	Call	Currency Future	24	25	24	25	0.00
28/08/2009	£ / R On 15-March-10	19.85	Put	Currency Future	6796	6691	6796	6691	0.00
28/08/2009	£ / R On 15-March-10	21.85	Call	Currency Future	11	12	11	12	0.00
28/08/2009	£ / R On 15-March-10	21.85	Put	Currency Future	8783	8678	8783	8678	0.00
28/08/2009	£ / R On 15-March-10	19.90	Call	Currency Future	24	25	24	25	0.00
28/08/2009	£ / R On 15-March-10	19.90	Put	Currency Future	6846	6741	6846	6741	0.00
28/08/2009	£ / R On 15-March-10	21.90	Call	Currency Future	11	12	11	12	0.00
28/08/2009	£ / R On 15-March-10	21.90	Put	Currency Future	8833	8728	8833	8728	0.00
28/08/2009	£ / R On 14-September-09	9.50	Call	Currency Future	3158	3264	3158	3264	0.00
28/08/2009	£ / R On 14-September-09	9.50	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	10.50	Call	Currency Future	2159	2265	2159	2265	0.00
28/08/2009	£ / R On 14-September-09	10.50	Put	Currency Future	2	1	2	1	0.00
28/08/2009	£ / R On 14-September-09	11.50	Call	Currency Future	1174	1279	1174	1279	0.00
28/08/2009	£ / R On 14-September-09	11.50	Put	Currency Future	17	16	17	16	0.00
28/08/2009	£ / R On 14-September-09	17.50	Call	Currency Future	1	1	1	1	0.00
28/08/2009	£ / R On 14-September-09	17.50	Put	Currency Future	4843	4737	4843	4737	0.00
28/08/2009	£ / R On 14-September-09	19.50	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	19.50	Put	Currency Future	6842	6736	6842	6736	0.00
28/08/2009	£ / R On 14-September-09	21.50	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	21.50	Put	Currency Future	8842	8736	8842	8736	0.00
28/08/2009	£ / R On 14-December-09	9.75	Call	Currency Future	3135	3240	3135	3240	0.00
28/08/2009	£ / R On 14-December-09	9.75	Put	Currency Future	14	13	14	13	0.00
28/08/2009	£ / R On 14-December-09	10.75	Call	Currency Future	2157	2260	2157	2260	0.00
28/08/2009	£ / R On 14-December-09	10.75	Put	Currency Future	36	33	36	33	0.00
28/08/2009	£ / R On 14-December-09	11.75	Call	Currency Future	1206	1306	1206	1306	0.00
28/08/2009	£ / R On 14-December-09	11.75	Put	Currency Future	85	79	85	79	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-December-09	15.75	Call	Currency Future	56	62	56	62	0.00
28/08/2009	£ / R On 14-December-09	15.75	Put	Currency Future	2935	2835	2935	2835	0.00
28/08/2009	£ / R On 14-December-09	17.75	Call	Currency Future	18	19	18	19	0.00
28/08/2009	£ / R On 14-December-09	17.75	Put	Currency Future	4897	4792	4897	4792	0.00
28/08/2009	£ / R On 14-December-09	19.75	Call	Currency Future	8	9	8	9	0.00
28/08/2009	£ / R On 14-December-09	19.75	Put	Currency Future	6887	6782	6887	6782	0.00
28/08/2009	£ / R On 14-December-09	21.75	Call	Currency Future	3	3	3	3	0.00
28/08/2009	£ / R On 14-December-09	21.75	Put	Currency Future	8882	8776	8882	8776	0.00
28/08/2009	£ / R On 14-June-10	10.20	Call	Currency Future	3137	3238	3137	3238	0.00
28/08/2009	£ / R On 14-June-10	10.20	Put	Currency Future	58	56	58	56	0.00
28/08/2009	£ / R On 14-June-10	11.20	Call	Currency Future	2193	2292	2193	2292	0.00
28/08/2009	£ / R On 14-June-10	11.20	Put	Currency Future	114	110	114	110	0.00
28/08/2009	£ / R On 14-June-10	12.20	Call	Currency Future	1411	1486	1411	1486	0.00
28/08/2009	£ / R On 14-June-10	12.20	Put	Currency Future	332	304	332	304	0.00
28/08/2009	£ / R On 14-June-10	13.20	Call	Currency Future	892	938	892	938	0.00
28/08/2009	£ / R On 14-June-10	13.20	Put	Currency Future	814	757	814	757	0.00
28/08/2009	£ / R On 14-June-10	20.20	Call	Currency Future	57	62	57	62	0.00
28/08/2009	£ / R On 14-June-10	20.20	Put	Currency Future	6978	6881	6978	6881	0.00
28/08/2009	£ / R On 14-June-10	22.20	Call	Currency Future	19	21	19	21	0.00
28/08/2009	£ / R On 14-June-10	22.20	Put	Currency Future	8941	8839	8941	8839	0.00
28/08/2009	£ / R On 15-March-10	19.95	Call	Currency Future	24	25	24	25	0.00
28/08/2009	£ / R On 15-March-10	19.95	Put	Currency Future	6896	6791	6896	6791	0.00
28/08/2009	£ / R On 15-March-10	21.95	Call	Currency Future	11	12	11	12	0.00
28/08/2009	£ / R On 15-March-10	21.95	Put	Currency Future	8883	8778	8883	8778	0.00
28/08/2009	£ / R On 14-September-09	10.60	Call	Currency Future	2061	2166	2061	2166	0.00
28/08/2009	£ / R On 14-September-09	10.60	Put	Currency Future	3	2	3	2	0.00
28/08/2009	£ / R On 14-September-09	11.60	Call	Currency Future	1078	1183	1078	1183	0.00
28/08/2009	£ / R On 14-September-09	11.60	Put	Currency Future	20	19	20	19	0.00
28/08/2009	£ / R On 14-September-09	17.60	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
28/08/2009	£ / R On 14-September-09	17.60	Put	Currency Future	4943	4837	4943	4837	0.00
28/08/2009	£ / R On 14-September-09	19.60	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	19.60	Put	Currency Future	6942	6836	6942	6836	0.00
28/08/2009	£ / R On 14-September-09	21.60	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	21.60	Put	Currency Future	8942	8836	8942	8836	0.00
28/08/2009	£ / R On 14-December-09	9.85	Call	Currency Future	3036	3141	3036	3141	0.00
28/08/2009	£ / R On 14-December-09	9.85	Put	Currency Future	15	14	15	14	0.00
28/08/2009	£ / R On 14-December-09	11.85	Call	Currency Future	1115	1214	1115	1214	0.00
28/08/2009	£ / R On 14-December-09	11.85	Put	Currency Future	94	87	94	87	0.00
28/08/2009	£ / R On 14-December-09	15.85	Call	Currency Future	52	58	52	58	0.00
28/08/2009	£ / R On 14-December-09	15.85	Put	Currency Future	3031	2931	3031	2931	0.00
28/08/2009	£ / R On 14-December-09	17.85	Call	Currency Future	17	19	17	19	0.00
28/08/2009	£ / R On 14-December-09	17.85	Put	Currency Future	4997	4892	4997	4892	0.00
28/08/2009	£ / R On 14-December-09	21.85	Call	Currency Future	2	3	2	3	0.00
28/08/2009	£ / R On 14-December-09	21.85	Put	Currency Future	8982	8876	8982	8876	0.00
28/08/2009	£ / R On 14-June-10	10.30	Call	Currency Future	3041	3140	3041	3140	0.00
28/08/2009	£ / R On 14-June-10	10.30	Put	Currency Future	62	59	62	59	0.00
28/08/2009	£ / R On 14-June-10	11.30	Call	Currency Future	2104	2200	2104	2200	0.00
28/08/2009	£ / R On 14-June-10	11.30	Put	Currency Future	126	118	126	118	0.00
28/08/2009	£ / R On 14-June-10	20.30	Call	Currency Future	54	59	54	59	0.00
28/08/2009	£ / R On 14-June-10	20.30	Put	Currency Future	7075	6977	7075	6977	0.00
28/08/2009	£ / R On 14-June-10	22.30	Call	Currency Future	18	20	18	20	0.00
28/08/2009	£ / R On 14-June-10	22.30	Put	Currency Future	9040	8938	9040	8938	0.00
28/08/2009	£ / R On 15-March-10	10.05	Call	Currency Future	3067	3171	3067	3171	0.00
28/08/2009	£ / R On 15-March-10	10.05	Put	Currency Future	39	37	39	37	0.00
28/08/2009	£ / R On 15-March-10	12.05	Call	Currency Future	1250	1334	1250	1334	0.00
28/08/2009	£ / R On 15-March-10	12.05	Put	Currency Future	222	200	222	200	0.00
28/08/2009	£ / R On 15-March-10	13.05	Call	Currency Future	697	746	697	746	0.00
28/08/2009	£ / R On 15-March-10	13.05	Put	Currency Future	669	612	669	612	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 15-March-10	16.05	Call	Currency Future	154	164	154	164	0.00
28/08/2009	£ / R On 15-March-10	16.05	Put	Currency Future	3126	3030	3126	3030	0.00
28/08/2009	£ / R On 15-March-10	18.05	Call	Currency Future	55	60	55	60	0.00
28/08/2009	£ / R On 15-March-10	18.05	Put	Currency Future	5027	4926	5027	4926	0.00
28/08/2009	£ / R On 15-March-10	20.05	Call	Currency Future	23	24	23	24	0.00
28/08/2009	£ / R On 15-March-10	20.05	Put	Currency Future	6995	6890	6995	6890	0.00
28/08/2009	£ / R On 15-March-10	22.05	Call	Currency Future	10	11	10	11	0.00
28/08/2009	£ / R On 15-March-10	22.05	Put	Currency Future	8982	8877	8982	8877	0.00
28/08/2009	£ / R On 14-September-09	9.55	Call	Currency Future	3108	3214	3108	3214	0.00
28/08/2009	£ / R On 14-September-09	9.55	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	10.55	Call	Currency Future	2110	2215	2110	2215	0.00
28/08/2009	£ / R On 14-September-09	10.55	Put	Currency Future	2	1	2	1	0.00
28/08/2009	£ / R On 14-September-09	11.55	Call	Currency Future	1126	1231	1126	1231	0.00
28/08/2009	£ / R On 14-September-09	11.55	Put	Currency Future	18	17	18	17	0.00
28/08/2009	£ / R On 14-September-09	17.55	Call	Currency Future	1	1	1	1	0.00
28/08/2009	£ / R On 14-September-09	17.55	Put	Currency Future	4893	4787	4893	4787	0.00
28/08/2009	£ / R On 14-September-09	19.55	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	19.55	Put	Currency Future	6892	6786	6892	6786	0.00
28/08/2009	£ / R On 14-September-09	21.55	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	21.55	Put	Currency Future	8892	8786	8892	8786	0.00
28/08/2009	£ / R On 14-December-09	10.80	Call	Currency Future	2109	2212	2109	2212	0.00
28/08/2009	£ / R On 14-December-09	10.80	Put	Currency Future	38	35	38	35	0.00
28/08/2009	£ / R On 14-December-09	11.80	Call	Currency Future	1160	1260	1160	1260	0.00
28/08/2009	£ / R On 14-December-09	11.80	Put	Currency Future	90	83	90	83	0.00
28/08/2009	£ / R On 14-December-09	17.80	Call	Currency Future	18	19	18	19	0.00
28/08/2009	£ / R On 14-December-09	17.80	Put	Currency Future	4947	4842	4947	4842	0.00
28/08/2009	£ / R On 14-December-09	19.80	Call	Currency Future	8	8	8	8	0.00
28/08/2009	£ / R On 14-December-09	19.80	Put	Currency Future	6937	6831	6937	6831	0.00
28/08/2009	£ / R On 14-December-09	21.80	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
28/08/2009	£ / R On 14-December-09	21.80	Put	Currency Future	8932	8826	8932	8826	0.00
28/08/2009	£ / R On 14-June-10	10.25	Call	Currency Future	3089	3189	3089	3189	0.00
28/08/2009	£ / R On 14-June-10	10.25	Put	Currency Future	60	57	60	57	0.00
28/08/2009	£ / R On 14-June-10	11.25	Call	Currency Future	2147	2246	2147	2246	0.00
28/08/2009	£ / R On 14-June-10	11.25	Put	Currency Future	118	114	118	114	0.00
28/08/2009	£ / R On 14-June-10	12.25	Call	Currency Future	1377	1451	1377	1451	0.00
28/08/2009	£ / R On 14-June-10	12.25	Put	Currency Future	348	319	348	319	0.00
28/08/2009	£ / R On 14-June-10	20.25	Call	Currency Future	56	61	56	61	0.00
28/08/2009	£ / R On 14-June-10	20.25	Put	Currency Future	7027	6929	7027	6929	0.00
28/08/2009	£ / R On 14-June-10	22.25	Call	Currency Future	19	20	19	20	0.00
28/08/2009	£ / R On 14-June-10	22.25	Put	Currency Future	8990	8889	8990	8889	0.00
28/08/2009	£ / R On 14-June-10	18.10	Call	Currency Future	140	147	140	147	0.00
28/08/2009	£ / R On 14-June-10	18.10	Put	Currency Future	4961	4865	4961	4865	0.00
28/08/2009	£ / R On 14-June-10	20.10	Call	Currency Future	60	66	60	66	0.00
28/08/2009	£ / R On 14-June-10	20.10	Put	Currency Future	6882	6784	6882	6784	0.00
28/08/2009	£ / R On 14-June-10	22.10	Call	Currency Future	20	22	20	22	0.00
28/08/2009	£ / R On 14-June-10	22.10	Put	Currency Future	8842	8740	8842	8740	0.00
28/08/2009	£ / R On 14-September-09	9.35	Call	Currency Future	3308	3414	3308	3414	0.00
28/08/2009	£ / R On 14-September-09	9.35	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	10.35	Call	Currency Future	2308	2414	2308	2414	0.00
28/08/2009	£ / R On 14-September-09	10.35	Put	Currency Future	1	0	1	0	0.00
28/08/2009	£ / R On 14-September-09	11.35	Call	Currency Future	1320	1426	1320	1426	0.00
28/08/2009	£ / R On 14-September-09	11.35	Put	Currency Future	13	12	13	12	0.00
28/08/2009	£ / R On 14-September-09	12.35	Call	Currency Future	390	485	390	485	0.00
28/08/2009	£ / R On 14-September-09	12.35	Put	Currency Future	82	71	82	71	0.00
28/08/2009	£ / R On 14-September-09	17.35	Call	Currency Future	1	1	1	1	0.00
28/08/2009	£ / R On 14-September-09	17.35	Put	Currency Future	4693	4587	4693	4587	0.00
28/08/2009	£ / R On 14-September-09	19.35	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	19.35	Put	Currency Future	6692	6586	6692	6586	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-September-09	21.35	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	21.35	Put	Currency Future	8692	8586	8692	8586	0.00
28/08/2009	£ / R On 14-December-09	9.55	Call	Currency Future	3332	3437	3332	3437	0.00
28/08/2009	£ / R On 14-December-09	9.55	Put	Currency Future	11	10	11	10	0.00
28/08/2009	£ / R On 14-December-09	10.55	Call	Currency Future	2351	2455	2351	2455	0.00
28/08/2009	£ / R On 14-December-09	10.55	Put	Currency Future	30	28	30	28	0.00
28/08/2009	£ / R On 14-December-09	11.55	Call	Currency Future	1392	1493	1392	1493	0.00
28/08/2009	£ / R On 14-December-09	11.55	Put	Currency Future	71	66	71	66	0.00
28/08/2009	£ / R On 14-December-09	12.55	Call	Currency Future	638	703	638	703	0.00
28/08/2009	£ / R On 14-December-09	12.55	Put	Currency Future	318	276	318	276	0.00
28/08/2009	£ / R On 14-December-09	15.55	Call	Currency Future	64	71	64	71	0.00
28/08/2009	£ / R On 14-December-09	15.55	Put	Currency Future	2744	2644	2744	2644	0.00
28/08/2009	£ / R On 14-December-09	17.55	Call	Currency Future	20	21	20	21	0.00
28/08/2009	£ / R On 14-December-09	17.55	Put	Currency Future	4699	4594	4699	4594	0.00
28/08/2009	£ / R On 14-December-09	19.55	Call	Currency Future	9	9	9	9	0.00
28/08/2009	£ / R On 14-December-09	19.55	Put	Currency Future	6688	6582	6688	6582	0.00
28/08/2009	£ / R On 14-December-09	21.55	Call	Currency Future	3	3	3	3	0.00
28/08/2009	£ / R On 14-December-09	21.55	Put	Currency Future	8682	8576	8682	8576	0.00
28/08/2009	£ / R On 15-March-10	19.80	Call	Currency Future	24	26	24	26	0.00
28/08/2009	£ / R On 15-March-10	19.80	Put	Currency Future	6747	6642	6747	6642	0.00
28/08/2009	£ / R On 15-March-10	21.80	Call	Currency Future	12	13	12	13	0.00
28/08/2009	£ / R On 15-March-10	21.80	Put	Currency Future	8734	8629	8734	8629	0.00
28/08/2009	£ / R On 14-September-09	9.20	Call	Currency Future	3458	3564	3458	3564	0.00
28/08/2009	£ / R On 14-September-09	9.20	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	10.20	Call	Currency Future	2458	2564	2458	2564	0.00
28/08/2009	£ / R On 14-September-09	10.20	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	11.20	Call	Currency Future	1467	1573	1467	1573	0.00
28/08/2009	£ / R On 14-September-09	11.20	Put	Currency Future	10	9	10	9	0.00
28/08/2009	£ / R On 14-September-09	12.20	Call	Currency Future	518	617	518	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
28/08/2009	£ / R On 14-September-09	12.20	Put	Currency Future	60	54	60	54	0.00
28/08/2009	£ / R On 14-September-09	17.20	Call	Currency Future	1	1	1	1	0.00
28/08/2009	£ / R On 14-September-09	17.20	Put	Currency Future	4543	4437	4543	4437	0.00
28/08/2009	£ / R On 14-September-09	19.20	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	19.20	Put	Currency Future	6542	6436	6542	6436	0.00
28/08/2009	£ / R On 14-September-09	21.20	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	21.20	Put	Currency Future	8542	8436	8542	8436	0.00
28/08/2009	£ / R On 14-September-09	8.95	Call	Currency Future	3708	3814	3708	3814	0.00
28/08/2009	£ / R On 14-September-09	8.95	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	9.95	Call	Currency Future	2708	2814	2708	2814	0.00
28/08/2009	£ / R On 14-September-09	9.95	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	10.95	Call	Currency Future	1714	1820	1714	1820	0.00
28/08/2009	£ / R On 14-September-09	10.95	Put	Currency Future	6	6	6	6	0.00
28/08/2009	£ / R On 14-September-09	11.95	Call	Currency Future	745	848	745	848	0.00
28/08/2009	£ / R On 14-September-09	11.95	Put	Currency Future	37	34	37	34	0.00
28/08/2009	£ / R On 14-September-09	16.95	Call	Currency Future	1	2	1	2	0.00
28/08/2009	£ / R On 14-September-09	16.95	Put	Currency Future	4294	4188	4294	4188	0.00
28/08/2009	£ / R On 14-September-09	18.95	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	18.95	Put	Currency Future	6293	6186	6293	6186	0.00
28/08/2009	£ / R On 14-September-09	20.95	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	20.95	Put	Currency Future	8292	8186	8292	8186	0.00
28/08/2009	£ / R On 14-December-09	9.45	Call	Currency Future	3431	3536	3431	3536	0.00
28/08/2009	£ / R On 14-December-09	9.45	Put	Currency Future	10	9	10	9	0.00
28/08/2009	£ / R On 14-December-09	10.45	Call	Currency Future	2448	2552	2448	2552	0.00
28/08/2009	£ / R On 14-December-09	10.45	Put	Currency Future	27	25	27	25	0.00
28/08/2009	£ / R On 14-December-09	11.45	Call	Currency Future	1486	1588	1486	1588	0.00
28/08/2009	£ / R On 14-December-09	11.45	Put	Currency Future	65	61	65	61	0.00
28/08/2009	£ / R On 14-December-09	12.45	Call	Currency Future	696	764	696	764	0.00
28/08/2009	£ / R On 14-December-09	12.45	Put	Currency Future	275	237	275	237	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-December-09	15.45	Call	Currency Future	69	77	69	77	0.00
28/08/2009	£ / R On 14-December-09	15.45	Put	Currency Future	2648	2550	2648	2550	0.00
28/08/2009	£ / R On 14-December-09	17.45	Call	Currency Future	21	22	21	22	0.00
28/08/2009	£ / R On 14-December-09	17.45	Put	Currency Future	4600	4495	4600	4495	0.00
28/08/2009	£ / R On 14-December-09	19.45	Call	Currency Future	9	10	9	10	0.00
28/08/2009	£ / R On 14-December-09	19.45	Put	Currency Future	6588	6483	6588	6483	0.00
28/08/2009	£ / R On 14-December-09	21.45	Call	Currency Future	3	4	3	4	0.00
28/08/2009	£ / R On 14-December-09	21.45	Put	Currency Future	8583	8477	8583	8477	0.00
28/08/2009	£ / R On 14-June-10	15.90	Call	Currency Future	305	320	305	320	0.00
28/08/2009	£ / R On 14-June-10	15.90	Put	Currency Future	2926	2838	2926	2838	0.00
28/08/2009	£ / R On 14-June-10	17.90	Call	Currency Future	150	158	150	158	0.00
28/08/2009	£ / R On 14-June-10	17.90	Put	Currency Future	4771	4676	4771	4676	0.00
28/08/2009	£ / R On 14-June-10	21.90	Call	Currency Future	23	25	23	25	0.00
28/08/2009	£ / R On 14-June-10	21.90	Put	Currency Future	8644	8543	8644	8543	0.00
28/08/2009	£ / R On 15-March-10	19.65	Call	Currency Future	26	27	26	27	0.00
28/08/2009	£ / R On 15-March-10	19.65	Put	Currency Future	6598	6493	6598	6493	0.00
28/08/2009	£ / R On 15-March-10	21.65	Call	Currency Future	13	14	13	14	0.00
28/08/2009	£ / R On 15-March-10	21.65	Put	Currency Future	8585	8480	8585	8480	0.00
28/08/2009	£ / R On 15-March-10	9.40	Call	Currency Future	3702	3807	3702	3807	0.00
28/08/2009	£ / R On 15-March-10	9.40	Put	Currency Future	25	24	25	24	0.00
28/08/2009	£ / R On 15-March-10	10.40	Call	Currency Future	2724	2829	2724	2829	0.00
28/08/2009	£ / R On 15-March-10	10.40	Put	Currency Future	47	45	47	45	0.00
28/08/2009	£ / R On 15-March-10	11.40	Call	Currency Future	1782	1874	1782	1874	0.00
28/08/2009	£ / R On 15-March-10	11.40	Put	Currency Future	105	90	105	90	0.00
28/08/2009	£ / R On 15-March-10	12.40	Call	Currency Future	1025	1090	1025	1090	0.00
28/08/2009	£ / R On 15-March-10	12.40	Put	Currency Future	347	306	347	306	0.00
28/08/2009	£ / R On 15-March-10	15.40	Call	Currency Future	211	225	211	225	0.00
28/08/2009	£ / R On 15-March-10	15.40	Put	Currency Future	2533	2441	2533	2441	0.00
28/08/2009	£ / R On 15-March-10	17.40	Call	Currency Future	81	88	81	88	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 15-March-10	17.40	Put	Currency Future	4403	4304	4403	4304	0.00
28/08/2009	£ / R On 15-March-10	19.40	Call	Currency Future	27	29	27	29	0.00
28/08/2009	£ / R On 15-March-10	19.40	Put	Currency Future	6350	6245	6350	6245	0.00
28/08/2009	£ / R On 15-March-10	21.40	Call	Currency Future	15	16	15	16	0.00
28/08/2009	£ / R On 15-March-10	21.40	Put	Currency Future	8337	8232	8337	8232	0.00
28/08/2009	£ / R On 14-September-09	8.80	Call	Currency Future	3858	3964	3858	3964	0.00
28/08/2009	£ / R On 14-September-09	8.80	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	9.80	Call	Currency Future	2858	2964	2858	2964	0.00
28/08/2009	£ / R On 14-September-09	9.80	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	10.80	Call	Currency Future	1863	1968	1863	1968	0.00
28/08/2009	£ / R On 14-September-09	10.80	Put	Currency Future	5	5	5	5	0.00
28/08/2009	£ / R On 14-September-09	11.80	Call	Currency Future	886	991	886	991	0.00
28/08/2009	£ / R On 14-September-09	11.80	Put	Currency Future	29	27	29	27	0.00
28/08/2009	£ / R On 14-September-09	16.80	Call	Currency Future	2	2	2	2	0.00
28/08/2009	£ / R On 14-September-09	16.80	Put	Currency Future	4144	4038	4144	4038	0.00
28/08/2009	£ / R On 14-September-09	18.80	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	18.80	Put	Currency Future	6143	6036	6143	6036	0.00
28/08/2009	£ / R On 14-September-09	20.80	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	20.80	Put	Currency Future	8142	8036	8142	8036	0.00
28/08/2009	£ / R On 14-December-09	9.05	Call	Currency Future	3827	3933	3827	3933	0.00
28/08/2009	£ / R On 14-December-09	9.05	Put	Currency Future	7	6	7	6	0.00
28/08/2009	£ / R On 14-December-09	10.05	Call	Currency Future	2839	2944	2839	2944	0.00
28/08/2009	£ / R On 14-December-09	10.05	Put	Currency Future	19	17	19	17	0.00
28/08/2009	£ / R On 14-December-09	11.05	Call	Currency Future	1867	1971	1867	1971	0.00
28/08/2009	£ / R On 14-December-09	11.05	Put	Currency Future	47	44	47	44	0.00
28/08/2009	£ / R On 14-December-09	12.05	Call	Currency Future	961	1044	961	1044	0.00
28/08/2009	£ / R On 14-December-09	12.05	Put	Currency Future	140	117	140	117	0.00
28/08/2009	£ / R On 14-December-09	15.05	Call	Currency Future	93	103	93	103	0.00
28/08/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2272	2176	2272	2176	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-December-09	17.05	Call	Currency Future	25	27	25	27	0.00
28/08/2009	£ / R On 14-December-09	17.05	Put	Currency Future	4204	4100	4204	4100	0.00
28/08/2009	£ / R On 14-December-09	19.05	Call	Currency Future	11	12	11	12	0.00
28/08/2009	£ / R On 14-December-09	19.05	Put	Currency Future	6190	6085	6190	6085	0.00
28/08/2009	£ / R On 14-December-09	21.05	Call	Currency Future	4	5	4	5	0.00
28/08/2009	£ / R On 14-December-09	21.05	Put	Currency Future	8184	8078	8184	8078	0.00
28/08/2009	£ / R On 14-June-10	9.45	Call	Currency Future	3869	3970	3869	3970	0.00
28/08/2009	£ / R On 14-June-10	9.45	Put	Currency Future	40	38	40	38	0.00
28/08/2009	£ / R On 14-June-10	10.45	Call	Currency Future	2897	2996	2897	2996	0.00
28/08/2009	£ / R On 14-June-10	10.45	Put	Currency Future	69	64	69	64	0.00
28/08/2009	£ / R On 14-June-10	11.45	Call	Currency Future	1979	2067	1979	2067	0.00
28/08/2009	£ / R On 14-June-10	11.45	Put	Currency Future	151	135	151	135	0.00
28/08/2009	£ / R On 14-June-10	12.45	Call	Currency Future	1258	1318	1258	1318	0.00
28/08/2009	£ / R On 14-June-10	12.45	Put	Currency Future	429	387	429	387	0.00
28/08/2009	£ / R On 14-June-10	19.45	Call	Currency Future	86	93	86	93	0.00
28/08/2009	£ / R On 14-June-10	19.45	Put	Currency Future	6257	6161	6257	6161	0.00
28/08/2009	£ / R On 14-June-10	21.45	Call	Currency Future	29	31	29	31	0.00
28/08/2009	£ / R On 14-June-10	21.45	Put	Currency Future	8200	8099	8200	8099	0.00
28/08/2009	£ / R On 15-March-10	9.25	Call	Currency Future	3850	3955	3850	3955	0.00
28/08/2009	£ / R On 15-March-10	9.25	Put	Currency Future	22	21	22	21	0.00
28/08/2009	£ / R On 15-March-10	10.25	Call	Currency Future	2871	2976	2871	2976	0.00
28/08/2009	£ / R On 15-March-10	10.25	Put	Currency Future	43	42	43	42	0.00
28/08/2009	£ / R On 15-March-10	11.25	Call	Currency Future	1914	2007	1914	2007	0.00
28/08/2009	£ / R On 15-March-10	11.25	Put	Currency Future	86	73	86	73	0.00
28/08/2009	£ / R On 15-March-10	12.25	Call	Currency Future	1117	1186	1117	1186	0.00
28/08/2009	£ / R On 15-March-10	12.25	Put	Currency Future	289	252	289	252	0.00
28/08/2009	£ / R On 15-March-10	15.25	Call	Currency Future	227	243	227	243	0.00
28/08/2009	£ / R On 15-March-10	15.25	Put	Currency Future	2399	2309	2399	2309	0.00
28/08/2009	£ / R On 15-March-10	17.25	Call	Currency Future	88	96	88	96	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 15-March-10	17.25	Put	Currency Future	4260	4162	4260	4162	0.00
28/08/2009	£ / R On 15-March-10	19.25	Call	Currency Future	29	30	29	30	0.00
28/08/2009	£ / R On 15-March-10	19.25	Put	Currency Future	6201	6096	6201	6096	0.00
28/08/2009	£ / R On 15-March-10	21.25	Call	Currency Future	16	18	16	18	0.00
28/08/2009	£ / R On 15-March-10	21.25	Put	Currency Future	8188	8084	8188	8084	0.00
28/08/2009	£ / R On 14-September-09	8.75	Call	Currency Future	3908	4014	3908	4014	0.00
28/08/2009	£ / R On 14-September-09	8.75	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	9.75	Call	Currency Future	2908	3014	2908	3014	0.00
28/08/2009	£ / R On 14-September-09	9.75	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	10.75	Call	Currency Future	1912	2018	1912	2018	0.00
28/08/2009	£ / R On 14-September-09	10.75	Put	Currency Future	5	4	5	4	0.00
28/08/2009	£ / R On 14-September-09	11.75	Call	Currency Future	934	1039	934	1039	0.00
28/08/2009	£ / R On 14-September-09	11.75	Put	Currency Future	26	25	26	25	0.00
28/08/2009	£ / R On 14-September-09	16.75	Call	Currency Future	2	2	2	2	0.00
28/08/2009	£ / R On 14-September-09	16.75	Put	Currency Future	4094	3988	4094	3988	0.00
28/08/2009	£ / R On 14-September-09	18.75	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	18.75	Put	Currency Future	6093	5987	6093	5987	0.00
28/08/2009	£ / R On 14-September-09	20.75	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	20.75	Put	Currency Future	8092	7986	8092	7986	0.00
28/08/2009	£ / R On 14-December-09	9.00	Call	Currency Future	3877	3983	3877	3983	0.00
28/08/2009	£ / R On 14-December-09	9.00	Put	Currency Future	6	6	6	6	0.00
28/08/2009	£ / R On 14-December-09	10.00	Call	Currency Future	2888	2994	2888	2994	0.00
28/08/2009	£ / R On 14-December-09	10.00	Put	Currency Future	18	17	18	17	0.00
28/08/2009	£ / R On 14-December-09	11.00	Call	Currency Future	1915	2019	1915	2019	0.00
28/08/2009	£ / R On 14-December-09	11.00	Put	Currency Future	45	42	45	42	0.00
28/08/2009	£ / R On 14-December-09	12.00	Call	Currency Future	998	1083	998	1083	0.00
28/08/2009	£ / R On 14-December-09	12.00	Put	Currency Future	128	106	128	106	0.00
28/08/2009	£ / R On 14-December-09	17.00	Call	Currency Future	25	27	25	27	0.00
28/08/2009	£ / R On 14-December-09	17.00	Put	Currency Future	4155	4050	4155	4050	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-December-09	19.00	Call	Currency Future	11	12	11	12	0.00
28/08/2009	£ / R On 14-December-09	19.00	Put	Currency Future	6140	6035	6140	6035	0.00
28/08/2009	£ / R On 14-December-09	21.00	Call	Currency Future	5	5	5	5	0.00
28/08/2009	£ / R On 14-December-09	21.00	Put	Currency Future	8134	8028	8134	8028	0.00
28/08/2009	£ / R On 14-June-10	19.40	Call	Currency Future	88	95	88	95	0.00
28/08/2009	£ / R On 14-June-10	19.40	Put	Currency Future	6209	6114	6209	6114	0.00
28/08/2009	£ / R On 14-June-10	21.40	Call	Currency Future	29	32	29	32	0.00
28/08/2009	£ / R On 14-June-10	21.40	Put	Currency Future	8151	8050	8151	8050	0.00
28/08/2009	£ / R On 15-March-10	9.20	Call	Currency Future	3899	4004	3899	4004	0.00
28/08/2009	£ / R On 15-March-10	9.20	Put	Currency Future	21	21	21	21	0.00
28/08/2009	£ / R On 15-March-10	10.20	Call	Currency Future	2920	3025	2920	3025	0.00
28/08/2009	£ / R On 15-March-10	10.20	Put	Currency Future	42	41	42	41	0.00
28/08/2009	£ / R On 15-March-10	11.20	Call	Currency Future	1959	2052	1959	2052	0.00
28/08/2009	£ / R On 15-March-10	11.20	Put	Currency Future	81	69	81	69	0.00
28/08/2009	£ / R On 15-March-10	12.20	Call	Currency Future	1149	1220	1149	1220	0.00
28/08/2009	£ / R On 15-March-10	12.20	Put	Currency Future	271	236	271	236	0.00
28/08/2009	£ / R On 15-March-10	15.20	Call	Currency Future	233	249	233	249	0.00
28/08/2009	£ / R On 15-March-10	15.20	Put	Currency Future	2355	2265	2355	2265	0.00
28/08/2009	£ / R On 15-March-10	17.20	Call	Currency Future	91	99	91	99	0.00
28/08/2009	£ / R On 15-March-10	17.20	Put	Currency Future	4213	4115	4213	4115	0.00
28/08/2009	£ / R On 15-March-10	19.20	Call	Currency Future	29	31	29	31	0.00
28/08/2009	£ / R On 15-March-10	19.20	Put	Currency Future	6151	6047	6151	6047	0.00
28/08/2009	£ / R On 15-March-10	21.20	Call	Currency Future	17	18	17	18	0.00
28/08/2009	£ / R On 15-March-10	21.20	Put	Currency Future	8139	8034	8139	8034	0.00
28/08/2009	£ / R On 15-March-10	9.35	Call	Currency Future	3752	3857	3752	3857	0.00
28/08/2009	£ / R On 15-March-10	9.35	Put	Currency Future	24	23	24	23	0.00
28/08/2009	£ / R On 15-March-10	10.35	Call	Currency Future	2773	2878	2773	2878	0.00
28/08/2009	£ / R On 15-March-10	10.35	Put	Currency Future	45	44	45	44	0.00
28/08/2009	£ / R On 15-March-10	11.35	Call	Currency Future	1826	1918	1826	1918	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 15-March-10	11.35	Put	Currency Future	98	84	98	84	0.00
28/08/2009	£ / R On 15-March-10	12.35	Call	Currency Future	1055	1121	1055	1121	0.00
28/08/2009	£ / R On 15-March-10	12.35	Put	Currency Future	327	288	327	288	0.00
28/08/2009	£ / R On 15-March-10	15.35	Call	Currency Future	216	231	216	231	0.00
28/08/2009	£ / R On 15-March-10	15.35	Put	Currency Future	2488	2397	2488	2397	0.00
28/08/2009	£ / R On 15-March-10	17.35	Call	Currency Future	83	90	83	90	0.00
28/08/2009	£ / R On 15-March-10	17.35	Put	Currency Future	4355	4257	4355	4257	0.00
28/08/2009	£ / R On 15-March-10	19.35	Call	Currency Future	28	29	28	29	0.00
28/08/2009	£ / R On 15-March-10	19.35	Put	Currency Future	6300	6195	6300	6195	0.00
28/08/2009	£ / R On 15-March-10	21.35	Call	Currency Future	15	17	15	17	0.00
28/08/2009	£ / R On 15-March-10	21.35	Put	Currency Future	8287	8183	8287	8183	0.00
28/08/2009	£ / R On 14-December-09	9.15	Call	Currency Future	3728	3834	3728	3834	0.00
28/08/2009	£ / R On 14-December-09	9.15	Put	Currency Future	7	7	7	7	0.00
28/08/2009	£ / R On 14-December-09	10.15	Call	Currency Future	2741	2846	2741	2846	0.00
28/08/2009	£ / R On 14-December-09	10.15	Put	Currency Future	20	19	20	19	0.00
28/08/2009	£ / R On 14-December-09	11.15	Call	Currency Future	1771	1874	1771	1874	0.00
28/08/2009	£ / R On 14-December-09	11.15	Put	Currency Future	51	47	51	47	0.00
28/08/2009	£ / R On 14-December-09	12.15	Call	Currency Future	889	969	889	969	0.00
28/08/2009	£ / R On 14-December-09	12.15	Put	Currency Future	169	142	169	142	0.00
28/08/2009	£ / R On 14-December-09	15.15	Call	Currency Future	86	96	86	96	0.00
28/08/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2365	2269	2365	2269	0.00
28/08/2009	£ / R On 14-December-09	17.15	Call	Currency Future	24	25	24	25	0.00
28/08/2009	£ / R On 14-December-09	17.15	Put	Currency Future	4303	4198	4303	4198	0.00
28/08/2009	£ / R On 14-December-09	19.15	Call	Currency Future	10	11	10	11	0.00
28/08/2009	£ / R On 14-December-09	19.15	Put	Currency Future	6290	6184	6290	6184	0.00
28/08/2009	£ / R On 14-December-09	21.15	Call	Currency Future	4	5	4	5	0.00
28/08/2009	£ / R On 14-December-09	21.15	Put	Currency Future	8283	8178	8283	8178	0.00
28/08/2009	£ / R On 14-June-10	9.60	Call	Currency Future	3722	3823	3722	3823	0.00
28/08/2009	£ / R On 14-June-10	9.60	Put	Currency Future	43	41	43	41	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-June-10	10.60	Call	Currency Future	2755	2853	2755	2853	0.00
28/08/2009	£ / R On 14-June-10	10.60	Put	Currency Future	76	71	76	71	0.00
28/08/2009	£ / R On 14-June-10	12.60	Call	Currency Future	1175	1232	1175	1232	0.00
28/08/2009	£ / R On 14-June-10	12.60	Put	Currency Future	496	450	496	450	0.00
28/08/2009	£ / R On 14-June-10	19.60	Call	Currency Future	79	86	79	86	0.00
28/08/2009	£ / R On 14-June-10	19.60	Put	Currency Future	6400	6304	6400	6304	0.00
28/08/2009	£ / R On 14-June-10	21.60	Call	Currency Future	26	29	26	29	0.00
28/08/2009	£ / R On 14-June-10	21.60	Put	Currency Future	8348	8247	8348	8247	0.00
28/08/2009	£ / R On 14-September-09	9.05	Call	Currency Future	3608	3714	3608	3714	0.00
28/08/2009	£ / R On 14-September-09	9.05	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	10.05	Call	Currency Future	2608	2714	2608	2714	0.00
28/08/2009	£ / R On 14-September-09	10.05	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	11.05	Call	Currency Future	1615	1721	1615	1721	0.00
28/08/2009	£ / R On 14-September-09	11.05	Put	Currency Future	8	7	8	7	0.00
28/08/2009	£ / R On 14-September-09	12.05	Call	Currency Future	653	755	653	755	0.00
28/08/2009	£ / R On 14-September-09	12.05	Put	Currency Future	45	41	45	41	0.00
28/08/2009	£ / R On 14-September-09	17.05	Call	Currency Future	1	2	1	2	0.00
28/08/2009	£ / R On 14-September-09	17.05	Put	Currency Future	4394	4288	4394	4288	0.00
28/08/2009	£ / R On 14-September-09	19.05	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	19.05	Put	Currency Future	6392	6286	6392	6286	0.00
28/08/2009	£ / R On 14-September-09	21.05	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	21.05	Put	Currency Future	8392	8286	8392	8286	0.00
28/08/2009	£ / R On 14-December-09	9.25	Call	Currency Future	3629	3735	3629	3735	0.00
28/08/2009	£ / R On 14-December-09	9.25	Put	Currency Future	8	8	8	8	0.00
28/08/2009	£ / R On 14-December-09	10.25	Call	Currency Future	2643	2748	2643	2748	0.00
28/08/2009	£ / R On 14-December-09	10.25	Put	Currency Future	22	21	22	21	0.00
28/08/2009	£ / R On 14-December-09	11.25	Call	Currency Future	1676	1778	1676	1778	0.00
28/08/2009	£ / R On 14-December-09	11.25	Put	Currency Future	55	51	55	51	0.00
28/08/2009	£ / R On 14-December-09	12.25	Call	Currency Future	821	897	821	897	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-December-09	12.25	Put	Currency Future	201	170	201	170	0.00
28/08/2009	£ / R On 14-December-09	15.25	Call	Currency Future	80	89	80	89	0.00
28/08/2009	£ / R On 14-December-09	15.25	Put	Currency Future	2459	2362	2459	2362	0.00
28/08/2009	£ / R On 14-December-09	17.25	Call	Currency Future	23	24	23	24	0.00
28/08/2009	£ / R On 14-December-09	17.25	Put	Currency Future	4402	4297	4402	4297	0.00
28/08/2009	£ / R On 14-December-09	19.25	Call	Currency Future	10	11	10	11	0.00
28/08/2009	£ / R On 14-December-09	19.25	Put	Currency Future	6389	6284	6389	6284	0.00
28/08/2009	£ / R On 14-December-09	21.25	Call	Currency Future	4	4	4	4	0.00
28/08/2009	£ / R On 14-December-09	21.25	Put	Currency Future	8383	8277	8383	8277	0.00
28/08/2009	£ / R On 14-June-10	15.70	Call	Currency Future	329	346	329	346	0.00
28/08/2009	£ / R On 14-June-10	15.70	Put	Currency Future	2750	2664	2750	2664	0.00
28/08/2009	£ / R On 14-June-10	17.70	Call	Currency Future	161	170	161	170	0.00
28/08/2009	£ / R On 14-June-10	17.70	Put	Currency Future	4582	4488	4582	4488	0.00
28/08/2009	£ / R On 14-June-10	19.70	Call	Currency Future	75	81	75	81	0.00
28/08/2009	£ / R On 14-June-10	19.70	Put	Currency Future	6496	6400	6496	6400	0.00
28/08/2009	£ / R On 14-June-10	21.70	Call	Currency Future	25	27	25	27	0.00
28/08/2009	£ / R On 14-June-10	21.70	Put	Currency Future	8446	8346	8446	8346	0.00
28/08/2009	£ / R On 15-March-10	19.50	Call	Currency Future	27	28	27	28	0.00
28/08/2009	£ / R On 15-March-10	19.50	Put	Currency Future	6449	6344	6449	6344	0.00
28/08/2009	£ / R On 15-March-10	21.50	Call	Currency Future	14	15	14	15	0.00
28/08/2009	£ / R On 15-March-10	21.50	Put	Currency Future	8436	8331	8436	8331	0.00
28/08/2009	£ / R On 14-December-09	9.40	Call	Currency Future	3480	3586	3480	3586	0.00
28/08/2009	£ / R On 14-December-09	9.40	Put	Currency Future	10	9	10	9	0.00
28/08/2009	£ / R On 14-December-09	10.40	Call	Currency Future	2497	2601	2497	2601	0.00
28/08/2009	£ / R On 14-December-09	10.40	Put	Currency Future	26	24	26	24	0.00
28/08/2009	£ / R On 14-December-09	11.40	Call	Currency Future	1533	1635	1533	1635	0.00
28/08/2009	£ / R On 14-December-09	11.40	Put	Currency Future	62	58	62	58	0.00
28/08/2009	£ / R On 14-December-09	12.40	Call	Currency Future	726	796	726	796	0.00
28/08/2009	£ / R On 14-December-09	12.40	Put	Currency Future	255	219	255	219	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-December-09	15.40	Call	Currency Future	72	80	72	80	0.00
28/08/2009	£ / R On 14-December-09	15.40	Put	Currency Future	2601	2503	2601	2503	0.00
28/08/2009	£ / R On 14-December-09	17.40	Call	Currency Future	21	23	21	23	0.00
28/08/2009	£ / R On 14-December-09	17.40	Put	Currency Future	4550	4446	4550	4446	0.00
28/08/2009	£ / R On 14-December-09	19.40	Call	Currency Future	9	10	9	10	0.00
28/08/2009	£ / R On 14-December-09	19.40	Put	Currency Future	6539	6433	6539	6433	0.00
28/08/2009	£ / R On 14-December-09	21.40	Call	Currency Future	3	4	3	4	0.00
28/08/2009	£ / R On 14-December-09	21.40	Put	Currency Future	8533	8427	8533	8427	0.00
28/08/2009	£ / R On 14-December-09	9.60	Call	Currency Future	3283	3388	3283	3388	0.00
28/08/2009	£ / R On 14-December-09	9.60	Put	Currency Future	12	11	12	11	0.00
28/08/2009	£ / R On 14-December-09	11.60	Call	Currency Future	1345	1446	1345	1446	0.00
28/08/2009	£ / R On 14-December-09	11.60	Put	Currency Future	74	69	74	69	0.00
28/08/2009	£ / R On 14-December-09	17.60	Call	Currency Future	19	21	19	21	0.00
28/08/2009	£ / R On 14-December-09	17.60	Put	Currency Future	4748	4644	4748	4644	0.00
28/08/2009	£ / R On 14-December-09	21.60	Call	Currency Future	3	3	3	3	0.00
28/08/2009	£ / R On 14-December-09	21.60	Put	Currency Future	8732	8626	8732	8626	0.00
28/08/2009	£ / R On 14-June-10	15.85	Call	Currency Future	311	326	311	326	0.00
28/08/2009	£ / R On 14-June-10	15.85	Put	Currency Future	2882	2795	2882	2795	0.00
28/08/2009	£ / R On 14-June-10	17.85	Call	Currency Future	153	161	153	161	0.00
28/08/2009	£ / R On 14-June-10	17.85	Put	Currency Future	4724	4629	4724	4629	0.00
28/08/2009	£ / R On 14-June-10	19.85	Call	Currency Future	69	75	69	75	0.00
28/08/2009	£ / R On 14-June-10	19.85	Put	Currency Future	6640	6543	6640	6543	0.00
28/08/2009	£ / R On 14-June-10	21.85	Call	Currency Future	23	25	23	25	0.00
28/08/2009	£ / R On 14-June-10	21.85	Put	Currency Future	8594	8493	8594	8493	0.00
28/08/2009	£ / R On 14-September-09	9.65	Call	Currency Future	3008	3114	3008	3114	0.00
28/08/2009	£ / R On 14-September-09	9.65	Put	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	11.65	Call	Currency Future	1030	1134	1030	1134	0.00
28/08/2009	£ / R On 14-September-09	11.65	Put	Currency Future	22	21	22	21	0.00
28/08/2009	£ / R On 14-September-09	17.65	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-September-09	17.65	Put	Currency Future	4993	4887	4993	4887	0.00
28/08/2009	£ / R On 14-September-09	21.65	Call	Currency Future	0	0	0	0	0.00
28/08/2009	£ / R On 14-September-09	21.65	Put	Currency Future	8992	8886	8992	8886	0.00
28/08/2009	£ / R On 15-March-10	10.10	Call	Currency Future	3018	3122	3018	3122	0.00
28/08/2009	£ / R On 15-March-10	10.10	Put	Currency Future	40	38	40	38	0.00
28/08/2009	£ / R On 15-March-10	11.10	Call	Currency Future	2049	2149	2049	2149	0.00
28/08/2009	£ / R On 15-March-10	11.10	Put	Currency Future	71	65	71	65	0.00
28/08/2009	£ / R On 15-March-10	12.10	Call	Currency Future	1216	1295	1216	1295	0.00
28/08/2009	£ / R On 15-March-10	12.10	Put	Currency Future	238	211	238	211	0.00
28/08/2009	£ / R On 15-March-10	13.10	Call	Currency Future	677	724	677	724	0.00
28/08/2009	£ / R On 15-March-10	13.10	Put	Currency Future	699	640	699	640	0.00
28/08/2009	£ / R On 15-March-10	16.10	Call	Currency Future	150	160	150	160	0.00
28/08/2009	£ / R On 15-March-10	16.10	Put	Currency Future	3173	3076	3173	3076	0.00
28/08/2009	£ / R On 15-March-10	18.10	Call	Currency Future	53	58	53	58	0.00
28/08/2009	£ / R On 15-March-10	18.10	Put	Currency Future	5076	4974	5076	4974	0.00
28/08/2009	£ / R On 15-March-10	20.10	Call	Currency Future	23	24	23	24	0.00
28/08/2009	£ / R On 15-March-10	20.10	Put	Currency Future	7045	6940	7045	6940	0.00
28/08/2009	£ / R On 15-March-10	22.10	Call	Currency Future	10	11	10	11	0.00
28/08/2009	£ / R On 15-March-10	22.10	Put	Currency Future	9032	8927	9032	8927	0.00
28/08/2009	£ / R On 14-December-09	9.90	Call	Currency Future	2987	3092	2987	3092	0.00
28/08/2009	£ / R On 14-December-09	9.90	Put	Currency Future	16	15	16	15	0.00
28/08/2009	£ / R On 14-December-09	10.90	Call	Currency Future	2012	2116	2012	2116	0.00
28/08/2009	£ / R On 14-December-09	10.90	Put	Currency Future	41	39	41	39	0.00
28/08/2009	£ / R On 14-December-09	11.90	Call	Currency Future	1075	1168	1075	1168	0.00
28/08/2009	£ / R On 14-December-09	11.90	Put	Currency Future	104	91	104	91	0.00
28/08/2009	£ / R On 14-December-09	15.90	Call	Currency Future	50	56	50	56	0.00
28/08/2009	£ / R On 14-December-09	15.90	Put	Currency Future	3080	2979	3080	2979	0.00
28/08/2009	£ / R On 14-December-09	17.90	Call	Currency Future	17	18	17	18	0.00
28/08/2009	£ / R On 14-December-09	17.90	Put	Currency Future	5046	4941	5046	4941	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 14-December-09	19.90	Call	Currency Future	7	8	7	8	0.00
28/08/2009	£ / R On 14-December-09	19.90	Put	Currency Future	7037	6931	7037	6931	0.00
28/08/2009	£ / R On 14-December-09	21.90	Call	Currency Future	2	3	2	3	0.00
28/08/2009	£ / R On 14-December-09	21.90	Put	Currency Future	9032	8926	9032	8926	0.00
28/08/2009	£ / R On 14-June-10	20.35	Call	Currency Future	53	57	53	57	0.00
28/08/2009	£ / R On 14-June-10	20.35	Put	Currency Future	7124	7026	7124	7026	0.00
28/08/2009	£ / R On 14-June-10	22.35	Call	Currency Future	18	19	18	19	0.00
28/08/2009	£ / R On 14-June-10	22.35	Put	Currency Future	9089	8988	9089	8988	0.00
28/08/2009	£ / R On 15-March-10	10.15	Call	Currency Future	2969	3073	2969	3073	0.00
28/08/2009	£ / R On 15-March-10	10.15	Put	Currency Future	41	39	41	39	0.00
28/08/2009	£ / R On 15-March-10	11.15	Call	Currency Future	2004	2101	2004	2101	0.00
28/08/2009	£ / R On 15-March-10	11.15	Put	Currency Future	76	67	76	67	0.00
28/08/2009	£ / R On 15-March-10	12.15	Call	Currency Future	1182	1257	1182	1257	0.00
28/08/2009	£ / R On 15-March-10	12.15	Put	Currency Future	254	223	254	223	0.00
28/08/2009	£ / R On 15-March-10	13.15	Call	Currency Future	658	702	658	702	0.00
28/08/2009	£ / R On 15-March-10	13.15	Put	Currency Future	731	669	731	669	0.00
28/08/2009	£ / R On 15-March-10	16.15	Call	Currency Future	147	156	147	156	0.00
28/08/2009	£ / R On 15-March-10	16.15	Put	Currency Future	3219	3122	3219	3122	0.00
28/08/2009	£ / R On 15-March-10	18.15	Call	Currency Future	52	57	52	57	0.00
28/08/2009	£ / R On 15-March-10	18.15	Put	Currency Future	5124	5023	5124	5023	0.00
28/08/2009	£ / R On 15-March-10	20.15	Call	Currency Future	22	23	22	23	0.00
28/08/2009	£ / R On 15-March-10	20.15	Put	Currency Future	7094	6989	7094	6989	0.00
28/08/2009	£ / R On 15-March-10	22.15	Call	Currency Future	9	10	9	10	0.00
28/08/2009	£ / R On 15-March-10	22.15	Put	Currency Future	9081	8976	9081	8976	0.00
28/08/2009	£ / R On 15-March-10	10.00	Call	Currency Future	3115	3219	3115	3219	0.00
28/08/2009	£ / R On 15-March-10	10.00	Put	Currency Future	37	35	37	35	0.00
28/08/2009	£ / R On 15-March-10	11.00	Call	Currency Future	2142	2245	2142	2245	0.00
28/08/2009	£ / R On 15-March-10	11.00	Put	Currency Future	65	61	65	61	0.00
28/08/2009	£ / R On 15-March-10	12.00	Call	Currency Future	1288	1373	1288	1373	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	£ / R On 15-March-10	12.00	Put	Currency Future	210	189	210	189	0.00
28/08/2009	£ / R On 15-March-10	13.00	Call	Currency Future	718	768	718	768	0.00
28/08/2009	£ / R On 15-March-10	13.00	Put	Currency Future	640	584	640	584	0.00
28/08/2009	£ / R On 15-March-10	16.00	Call	Currency Future	158	168	158	168	0.00
28/08/2009	£ / R On 15-March-10	16.00	Put	Currency Future	3080	2984	3080	2984	0.00
28/08/2009	£ / R On 15-March-10	18.00	Call	Currency Future	57	62	57	62	0.00
28/08/2009	£ / R On 15-March-10	18.00	Put	Currency Future	4979	4878	4979	4878	0.00
28/08/2009	£ / R On 15-March-10	20.00	Call	Currency Future	23	24	23	24	0.00
28/08/2009	£ / R On 15-March-10	20.00	Put	Currency Future	6945	6840	6945	6840	0.00
28/08/2009	£ / R On 15-March-10	22.00	Call	Currency Future	10	11	10	11	0.00
28/08/2009	£ / R On 15-March-10	22.00	Put	Currency Future	8932	8827	8932	8827	0.00
28/08/2009	£ / R On 14-June-10	20.05	Call	Currency Future	62	68	62	68	0.00
28/08/2009	£ / R On 14-June-10	20.05	Put	Currency Future	6833	6736	6833	6736	0.00
28/08/2009	£ / R On 14-June-10	22.05	Call	Currency Future	21	23	21	23	0.00
28/08/2009	£ / R On 14-June-10	22.05	Put	Currency Future	8792	8691	8792	8691	0.00
28/08/2009	£ / R On 14-December-09	8.95	Call	Currency Future	3927	0	3927	0	0.00
28/08/2009	£ / R On 14-December-09	8.95	Put	Currency Future	6	0	6	0	0.00
28/08/2009	£ / R On 14-December-09	9.95	Call	Currency Future	2938	0	2938	0	0.00
28/08/2009	£ / R On 14-December-09	9.95	Put	Currency Future	17	0	17	0	0.00
28/08/2009	£ / R On 14-December-09	10.95	Call	Currency Future	1964	0	1964	0	0.00
28/08/2009	£ / R On 14-December-09	10.95	Put	Currency Future	43	0	43	0	0.00
28/08/2009	£ / R On 14-December-09	11.95	Call	Currency Future	1036	0	1036	0	0.00
28/08/2009	£ / R On 14-December-09	11.95	Put	Currency Future	116	0	116	0	0.00
28/08/2009	£ / R On 14-December-09	16.95	Call	Currency Future	26	0	26	0	0.00
28/08/2009	£ / R On 14-December-09	16.95	Put	Currency Future	4105	0	4105	0	0.00
28/08/2009	£ / R On 14-December-09	18.95	Call	Currency Future	11	0	11	0	0.00
28/08/2009	£ / R On 14-December-09	18.95	Put	Currency Future	6091	0	6091	0	0.00
28/08/2009	£ / R On 14-December-09	20.95	Call	Currency Future	5	0	5	0	0.00
28/08/2009	£ / R On 14-December-09	20.95	Put	Currency Future	8084	0	8084	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
28/08/2009	€ / R On 15-March-10			Currency Future	11.5200	11.5991	11.5244	11.5991	1398.00
28/08/2009	€ / R On 14-September-09			Currency Future	11.1600	11.2309	11.1555	11.2309	21135.00
28/08/2009	€ / R On 14-December-09			Currency Future	11.3400	11.4183	11.3429	11.4183	13539.00
28/08/2009	€ / R On 15-March-10	11.60	Call	Currency Future	577	604	577	604	0.00
28/08/2009	€ / R On 15-March-10	11.60	Put	Currency Future	653	605	653	605	0.00
28/08/2009	€ / R On 14-September-09	11.25	Call	Currency Future	113	145	113	145	0.00
28/08/2009	€ / R On 14-September-09	11.25	Put	Currency Future	207	164	207	164	0.00
28/08/2009	€ / R On 14-December-09	11.40	Call	Currency Future	398	429	398	429	0.00
28/08/2009	€ / R On 14-December-09	11.40	Put	Currency Future	455	411	455	411	0.00
28/08/2009	€ / R On 15-March-10	11.55	Call	Currency Future	596	625	596	625	0.00
28/08/2009	€ / R On 15-March-10	11.55	Put	Currency Future	621	576	621	576	0.00
28/08/2009	€ / R On 14-September-09	11.20	Call	Currency Future	130	175	130	175	0.00
28/08/2009	€ / R On 14-September-09	11.20	Put	Currency Future	174	144	174	144	0.00
28/08/2009	€ / R On 14-December-09	11.35	Call	Currency Future	418	453	418	453	0.00
28/08/2009	€ / R On 14-December-09	11.35	Put	Currency Future	425	385	425	385	0.00
28/08/2009	€ / R On 14-December-09	12.50	Call	Currency Future	149	160	149	160	80.00
28/08/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1306	1242	1306	1242	0.00
28/08/2009	€ / R On 15-March-10	11.70	Call	Currency Future	542	567	542	567	0.00
28/08/2009	€ / R On 15-March-10	11.70	Put	Currency Future	718	668	718	668	0.00
28/08/2009	€ / R On 14-September-09	11.30	Call	Currency Future	98	127	98	127	0.00
28/08/2009	€ / R On 14-September-09	11.30	Put	Currency Future	243	196	243	196	0.00
28/08/2009	€ / R On 14-December-09	11.50	Call	Currency Future	362	391	362	391	0.00
28/08/2009	€ / R On 14-December-09	11.50	Put	Currency Future	520	473	520	473	0.00
28/08/2009	€ / R On 15-March-10	11.85	Call	Currency Future	494	516	494	516	0.00
28/08/2009	€ / R On 15-March-10	11.85	Put	Currency Future	820	767	820	767	0.00
28/08/2009	€ / R On 14-September-09	11.50	Call	Currency Future	58	76	58	76	0.00
28/08/2009	€ / R On 14-September-09	11.50	Put	Currency Future	402	345	402	345	0.00
28/08/2009	€ / R On 14-December-09	11.70	Call	Currency Future	301	324	301	324	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-December-09	11.70	Put	Currency Future	658	606	658	606	0.00
28/08/2009	€ / R On 15-March-10	11.80	Call	Currency Future	510	533	510	533	0.00
28/08/2009	€ / R On 15-March-10	11.80	Put	Currency Future	785	734	785	734	0.00
28/08/2009	€ / R On 14-September-09	11.40	Call	Currency Future	75	98	75	98	0.00
28/08/2009	€ / R On 14-September-09	11.40	Put	Currency Future	320	267	320	267	0.00
28/08/2009	€ / R On 14-December-09	11.60	Call	Currency Future	330	356	330	356	0.00
28/08/2009	€ / R On 14-December-09	11.60	Put	Currency Future	587	538	587	538	0.00
28/08/2009	€ / R On 15-March-10	11.90	Call	Currency Future	479	501	479	501	0.00
28/08/2009	€ / R On 15-March-10	11.90	Put	Currency Future	855	802	855	802	0.00
28/08/2009	€ / R On 14-September-09	11.55	Call	Currency Future	51	67	51	67	0.00
28/08/2009	€ / R On 14-September-09	11.55	Put	Currency Future	445	386	445	386	0.00
28/08/2009	€ / R On 15-March-10	11.95	Call	Currency Future	465	486	465	486	0.00
28/08/2009	€ / R On 15-March-10	11.95	Put	Currency Future	890	836	890	836	0.00
28/08/2009	€ / R On 14-December-09	11.75	Call	Currency Future	287	310	287	310	0.00
28/08/2009	€ / R On 14-December-09	11.75	Put	Currency Future	694	641	694	641	0.00
28/08/2009	€ / R On 15-March-10	12.00	Call	Currency Future	451	471	451	471	0.00
28/08/2009	€ / R On 15-March-10	12.00	Put	Currency Future	927	872	927	872	0.00
28/08/2009	€ / R On 14-September-09	11.60	Call	Currency Future	45	59	45	59	0.00
28/08/2009	€ / R On 14-September-09	11.60	Put	Currency Future	489	428	489	428	0.00
28/08/2009	€ / R On 14-December-09	11.80	Call	Currency Future	274	296	274	296	0.00
28/08/2009	€ / R On 14-December-09	11.80	Put	Currency Future	731	677	731	677	0.00
28/08/2009	€ / R On 14-September-09	11.45	Call	Currency Future	66	86	66	86	0.00
28/08/2009	€ / R On 14-September-09	11.45	Put	Currency Future	360	305	360	305	0.00
28/08/2009	€ / R On 14-December-09	11.65	Call	Currency Future	315	340	315	340	0.00
28/08/2009	€ / R On 14-December-09	11.65	Put	Currency Future	622	571	622	571	0.00
28/08/2009	€ / R On 15-March-10	12.10	Call	Currency Future	425	443	425	443	0.00
28/08/2009	€ / R On 15-March-10	12.10	Put	Currency Future	1000	944	1000	944	0.00
28/08/2009	€ / R On 14-September-09	11.65	Call	Currency Future	40	52	40	52	0.00
28/08/2009	€ / R On 14-September-09	11.65	Put	Currency Future	534	471	534	471	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-December-09	11.90	Call	Currency Future	250	270	250	270	0.00
28/08/2009	€ / R On 14-December-09	11.90	Put	Currency Future	807	751	807	751	0.00
28/08/2009	€ / R On 14-September-09	11.40	Call	Currency Future	75	98	75	98	0.00
28/08/2009	€ / R On 14-September-09	11.40	Put	Currency Future	320	267	320	267	0.00
28/08/2009	€ / R On 14-December-09	12.20	Call	Currency Future	192	207	192	207	13482.00
28/08/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1049	988	1049	988	0.00
28/08/2009	€ / R On 14-December-09	14.60	Call	Currency Future	27	29	27	29	12547.00
28/08/2009	€ / R On 14-December-09	14.60	Put	Currency Future	3284	3211	3284	3211	0.00
28/08/2009	€ / R On 15-March-10	11.45	Call	Currency Future	637	671	637	671	0.00
28/08/2009	€ / R On 15-March-10	11.45	Put	Currency Future	563	521	563	521	0.00
28/08/2009	€ / R On 15-March-10	12.60	Call	Currency Future	319	332	319	332	13636.00
28/08/2009	€ / R On 15-March-10	12.60	Put	Currency Future	1395	1333	1395	1333	0.00
28/08/2009	€ / R On 14-September-09	11.05	Call	Currency Future	214	278	214	278	0.00
28/08/2009	€ / R On 14-September-09	11.05	Put	Currency Future	108	97	108	97	0.00
28/08/2009	€ / R On 14-December-09	11.25	Call	Currency Future	465	503	465	503	0.00
28/08/2009	€ / R On 14-December-09	11.25	Put	Currency Future	372	335	372	335	0.00
28/08/2009	€ / R On 15-March-10	11.00	Call	Currency Future	867	909	867	909	13636.00
28/08/2009	€ / R On 15-March-10	11.00	Put	Currency Future	343	310	343	310	0.00
28/08/2009	€ / R On 14-December-09	11.45	Call	Currency Future	380	410	380	410	0.00
28/08/2009	€ / R On 14-December-09	11.45	Put	Currency Future	487	441	487	441	0.00
28/08/2009	€ / R On 14-September-09	11.15	Call	Currency Future	149	207	149	207	0.00
28/08/2009	€ / R On 14-September-09	11.15	Put	Currency Future	143	126	143	126	0.00
28/08/2009	€ / R On 14-September-09	11.15	Call	Currency Future	149	207	149	207	0.00
28/08/2009	€ / R On 14-September-09	11.15	Put	Currency Future	143	126	143	126	0.00
28/08/2009	€ / R On 15-March-10	11.40	Call	Currency Future	660	694	660	694	0.00
28/08/2009	€ / R On 15-March-10	11.40	Put	Currency Future	535	495	535	495	0.00
28/08/2009	€ / R On 14-September-09	11.00	Call	Currency Future	250	316	250	316	0.00
28/08/2009	€ / R On 14-September-09	11.00	Put	Currency Future	94	85	94	85	0.00
28/08/2009	€ / R On 14-December-09	11.20	Call	Currency Future	490	530	490	530	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-December-09	11.20	Put	Currency Future	347	311	347	311	0.00
28/08/2009	€ / R On 14-September-09	11.10	Call	Currency Future	180	241	180	241	0.00
28/08/2009	€ / R On 14-September-09	11.10	Put	Currency Future	125	111	125	111	0.00
28/08/2009	€ / R On 15-March-10	12.05	Call	Currency Future	438	457	438	457	0.00
28/08/2009	€ / R On 15-March-10	12.05	Put	Currency Future	963	908	963	908	0.00
28/08/2009	€ / R On 14-September-09	11.65	Call	Currency Future	40	52	40	52	0.00
28/08/2009	€ / R On 14-September-09	11.65	Put	Currency Future	534	471	534	471	0.00
28/08/2009	€ / R On 14-December-09	11.85	Call	Currency Future	262	282	262	282	0.00
28/08/2009	€ / R On 14-December-09	11.85	Put	Currency Future	769	714	769	714	0.00
28/08/2009	€ / R On 14-September-09	11.70	Call	Currency Future	35	46	35	46	0.00
28/08/2009	€ / R On 14-September-09	11.70	Put	Currency Future	580	516	580	516	0.00
28/08/2009	€ / R On 14-September-09	11.60	Call	Currency Future	45	59	45	59	0.00
28/08/2009	€ / R On 14-September-09	11.60	Put	Currency Future	489	428	489	428	0.00
28/08/2009	€ / R On 15-March-10	11.70	Call	Currency Future	542	567	542	567	0.00
28/08/2009	€ / R On 15-March-10	11.70	Put	Currency Future	718	668	718	668	0.00
28/08/2009	€ / R On 14-September-09	12.50	Call	Currency Future	8	10	8	10	100.00
28/08/2009	€ / R On 14-September-09	12.50	Put	Currency Future	1352	1279	1352	1279	0.00
28/08/2009	€ / R On 15-March-10	11.50	Call	Currency Future	615	648	615	648	0.00
28/08/2009	€ / R On 15-March-10	11.50	Put	Currency Future	591	549	591	549	0.00
28/08/2009	€ / R On 14-December-09	11.30	Call	Currency Future	441	478	441	478	0.00
28/08/2009	€ / R On 14-December-09	11.30	Put	Currency Future	398	359	398	359	0.00
28/08/2009	€ / R On 15-March-10	11.35	Call	Currency Future	683	718	683	718	0.00
28/08/2009	€ / R On 15-March-10	11.35	Put	Currency Future	509	469	509	469	0.00
28/08/2009	€ / R On 14-September-09	11.35	Call	Currency Future	86	112	86	112	0.00
28/08/2009	€ / R On 14-September-09	11.35	Put	Currency Future	280	231	280	231	0.00
28/08/2009	€ / R On 14-December-09	11.55	Call	Currency Future	346	373	346	373	0.00
28/08/2009	€ / R On 14-December-09	11.55	Put	Currency Future	553	505	553	505	0.00
28/08/2009	€ / R On 14-September-09	11.45	Call	Currency Future	66	86	66	86	0.00
28/08/2009	€ / R On 14-September-09	11.45	Put	Currency Future	360	305	360	305	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 15-March-10	11.75	Call	Currency Future	526	550	526	550	0.00
28/08/2009	€ / R On 15-March-10	11.75	Put	Currency Future	751	700	751	700	0.00
28/08/2009	€ / R On 14-September-09	11.35	Call	Currency Future	86	112	86	112	0.00
28/08/2009	€ / R On 14-September-09	11.35	Put	Currency Future	280	231	280	231	0.00
28/08/2009	€ / R On 15-March-10	12.15	Call	Currency Future	412	430	412	430	0.00
28/08/2009	€ / R On 15-March-10	12.15	Put	Currency Future	1038	981	1038	981	0.00
28/08/2009	€ / R On 14-September-09	11.80	Call	Currency Future	28	37	28	37	0.00
28/08/2009	€ / R On 14-September-09	11.80	Put	Currency Future	672	606	672	606	0.00
28/08/2009	€ / R On 14-December-09	12.00	Call	Currency Future	229	247	229	247	0.00
28/08/2009	€ / R On 14-December-09	12.00	Put	Currency Future	886	828	886	828	0.00
28/08/2009	€ / R On 15-March-10	12.20	Call	Currency Future	400	418	400	418	0.00
28/08/2009	€ / R On 15-March-10	12.20	Put	Currency Future	1076	1019	1076	1019	0.00
28/08/2009	€ / R On 14-September-09	11.85	Call	Currency Future	25	33	25	33	0.00
28/08/2009	€ / R On 14-September-09	11.85	Put	Currency Future	720	652	720	652	0.00
28/08/2009	€ / R On 14-September-09	11.75	Call	Currency Future	31	41	31	41	0.00
28/08/2009	€ / R On 14-September-09	11.75	Put	Currency Future	626	560	626	560	0.00
28/08/2009	€ / R On 14-December-09	12.05	Call	Currency Future	219	236	219	236	0.00
28/08/2009	€ / R On 14-December-09	12.05	Put	Currency Future	926	867	926	867	0.00
28/08/2009	€ / R On 15-March-10	12.25	Call	Currency Future	389	406	389	406	0.00
28/08/2009	€ / R On 15-March-10	12.25	Put	Currency Future	1114	1057	1114	1057	0.00
28/08/2009	€ / R On 14-September-09	11.90	Call	Currency Future	22	30	22	30	0.00
28/08/2009	€ / R On 14-September-09	11.90	Put	Currency Future	767	699	767	699	0.00
28/08/2009	€ / R On 14-December-09	12.10	Call	Currency Future	209	226	209	226	0.00
28/08/2009	€ / R On 14-December-09	12.10	Put	Currency Future	966	907	966	907	0.00
28/08/2009	€ / R On 14-December-09	11.95	Call	Currency Future	239	258	239	258	0.00
28/08/2009	€ / R On 14-December-09	11.95	Put	Currency Future	846	790	846	790	0.00
28/08/2009	€ / R On 14-September-09	12.00	Call	Currency Future	18	24	18	24	0.00
28/08/2009	€ / R On 14-September-09	12.00	Put	Currency Future	863	793	863	793	0.00
28/08/2009	€ / R On 14-December-09	12.15	Call	Currency Future	200	216	200	216	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-December-09	12.15	Put	Currency Future	1007	948	1007	948	0.00
28/08/2009	€ / R On 14-September-09	11.95	Call	Currency Future	20	27	20	27	0.00
28/08/2009	€ / R On 14-September-09	11.95	Put	Currency Future	815	746	815	746	0.00
28/08/2009	€ / R On 14-September-09	12.05	Call	Currency Future	17	22	17	22	0.00
28/08/2009	€ / R On 14-September-09	12.05	Put	Currency Future	911	841	911	841	0.00
28/08/2009	€ / R On 14-September-09	12.10	Call	Currency Future	15	20	15	20	0.00
28/08/2009	€ / R On 14-September-09	12.10	Put	Currency Future	960	889	960	889	0.00
28/08/2009	€ / R On 14-December-09	12.25	Call	Currency Future	184	198	184	198	0.00
28/08/2009	€ / R On 14-December-09	12.25	Put	Currency Future	1091	1030	1091	1030	0.00
28/08/2009	€ / R On 14-September-09	12.40	Call	Currency Future	9	12	9	12	0.00
28/08/2009	€ / R On 14-September-09	12.40	Put	Currency Future	1254	1181	1254	1181	0.00
28/08/2009	€ / R On 14-December-09	12.55	Call	Currency Future	143	154	143	154	0.00
28/08/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1350	1286	1350	1286	0.00
28/08/2009	€ / R On 14-September-09	12.30	Call	Currency Future	11	14	11	14	0.00
28/08/2009	€ / R On 14-September-09	12.30	Put	Currency Future	1155	1083	1155	1083	0.00
28/08/2009	€ / R On 14-December-09	12.45	Call	Currency Future	155	167	155	167	0.00
28/08/2009	€ / R On 14-December-09	12.45	Put	Currency Future	1262	1199	1262	1199	0.00
28/08/2009	€ / R On 14-September-09	12.25	Call	Currency Future	12	15	12	15	0.00
28/08/2009	€ / R On 14-September-09	12.25	Put	Currency Future	1106	1034	1106	1034	0.00
28/08/2009	€ / R On 14-December-09	12.40	Call	Currency Future	162	174	162	174	0.00
28/08/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1219	1156	1219	1156	0.00
28/08/2009	€ / R On 14-September-09	12.45	Call	Currency Future	8	11	8	11	0.00
28/08/2009	€ / R On 14-September-09	12.45	Put	Currency Future	1303	1230	1303	1230	0.00
28/08/2009	€ / R On 14-December-09	12.65	Call	Currency Future	132	142	132	142	0.00
28/08/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1439	1374	1439	1374	0.00
28/08/2009	€ / R On 14-December-09	12.70	Call	Currency Future	127	137	127	137	0.00
28/08/2009	€ / R On 14-December-09	12.70	Put	Currency Future	1484	1418	1484	1418	0.00
28/08/2009	€ / R On 14-September-09	12.60	Call	Currency Future	7	9	7	9	0.00
28/08/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1451	1378	1451	1378	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-December-09	12.75	Call	Currency Future	122	131	122	131	0.00
28/08/2009	€ / R On 14-December-09	12.75	Put	Currency Future	1529	1463	1529	1463	0.00
28/08/2009	€ / R On 14-September-09	12.65	Call	Currency Future	6	8	6	8	0.00
28/08/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1501	1427	1501	1427	0.00
28/08/2009	€ / R On 14-December-09	12.80	Call	Currency Future	118	126	118	126	0.00
28/08/2009	€ / R On 14-December-09	12.80	Put	Currency Future	1575	1508	1575	1508	0.00
28/08/2009	€ / R On 14-September-09	12.80	Call	Currency Future	5	7	5	7	0.00
28/08/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1650	1576	1650	1576	0.00
28/08/2009	€ / R On 14-December-09	13.00	Call	Currency Future	102	109	102	109	0.00
28/08/2009	€ / R On 14-December-09	13.00	Put	Currency Future	1759	1691	1759	1691	0.00
28/08/2009	€ / R On 14-September-09	13.00	Call	Currency Future	4	5	4	5	0.00
28/08/2009	€ / R On 14-September-09	13.00	Put	Currency Future	1849	1774	1849	1774	0.00
28/08/2009	€ / R On 14-December-09	13.20	Call	Currency Future	88	94	88	94	0.00
28/08/2009	€ / R On 14-December-09	13.20	Put	Currency Future	1945	1876	1945	1876	0.00
28/08/2009	€ / R On 14-September-09	13.20	Call	Currency Future	3	4	3	4	0.00
28/08/2009	€ / R On 14-September-09	13.20	Put	Currency Future	2048	1974	2048	1974	0.00
28/08/2009	€ / R On 14-December-09	13.40	Call	Currency Future	76	82	76	82	0.00
28/08/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2133	2064	2133	2064	0.00
28/08/2009	€ / R On 14-September-09	13.15	Call	Currency Future	4	5	4	5	0.00
28/08/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1998	1924	1998	1924	0.00
28/08/2009	€ / R On 14-December-09	13.30	Call	Currency Future	82	88	82	88	0.00
28/08/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2039	1970	2039	1970	0.00
28/08/2009	€ / R On 14-September-09	13.15	Call	Currency Future	4	5	4	5	0.00
28/08/2009	€ / R On 14-September-09	13.15	Put	Currency Future	1998	1924	1998	1924	0.00
28/08/2009	€ / R On 14-December-09	13.35	Call	Currency Future	80	85	80	85	0.00
28/08/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2087	2017	2087	2017	0.00
28/08/2009	€ / R On 14-December-09	13.35	Call	Currency Future	80	85	80	85	0.00
28/08/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2087	2017	2087	2017	0.00
28/08/2009	€ / R On 14-September-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
28/08/2009	€ / R On 14-September-09	13.50	Put	Currency Future	2347	2272	2347	2272	0.00
28/08/2009	€ / R On 14-December-09	13.65	Call	Currency Future	61	66	61	66	0.00
28/08/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2368	2298	2368	2298	0.00
28/08/2009	€ / R On 14-September-09	13.55	Call	Currency Future	2	3	2	3	0.00
28/08/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2396	2322	2396	2322	0.00
28/08/2009	€ / R On 14-December-09	13.70	Call	Currency Future	58	63	58	63	0.00
28/08/2009	€ / R On 14-December-09	13.70	Put	Currency Future	2415	2345	2415	2345	0.00
28/08/2009	€ / R On 14-September-09	13.45	Call	Currency Future	2	3	2	3	0.00
28/08/2009	€ / R On 14-September-09	13.45	Put	Currency Future	2297	2222	2297	2222	0.00
28/08/2009	€ / R On 14-December-09	13.60	Call	Currency Future	64	69	64	69	0.00
28/08/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2321	2251	2321	2251	0.00
28/08/2009	€ / R On 14-September-09	13.40	Call	Currency Future	2	3	2	3	0.00
28/08/2009	€ / R On 14-September-09	13.40	Put	Currency Future	2247	2173	2247	2173	0.00
28/08/2009	€ / R On 14-December-09	13.55	Call	Currency Future	66	72	66	72	0.00
28/08/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2274	2204	2274	2204	0.00
28/08/2009	€ / R On 14-September-09	13.35	Call	Currency Future	3	4	3	4	0.00
28/08/2009	€ / R On 14-September-09	13.35	Put	Currency Future	2197	2123	2197	2123	0.00
28/08/2009	€ / R On 14-December-09	13.50	Call	Currency Future	70	75	70	75	0.00
28/08/2009	€ / R On 14-December-09	13.50	Put	Currency Future	2227	2157	2227	2157	0.00
28/08/2009	€ / R On 14-September-09	13.35	Call	Currency Future	3	4	3	4	0.00
28/08/2009	€ / R On 14-September-09	13.35	Put	Currency Future	2197	2123	2197	2123	0.00
28/08/2009	€ / R On 14-December-09	13.55	Call	Currency Future	66	72	66	72	0.00
28/08/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2274	2204	2274	2204	0.00
28/08/2009	€ / R On 14-September-09	13.25	Call	Currency Future	3	4	3	4	0.00
28/08/2009	€ / R On 14-September-09	13.25	Put	Currency Future	2098	2023	2098	2023	0.00
28/08/2009	€ / R On 14-December-09	13.45	Call	Currency Future	73	79	73	79	0.00
28/08/2009	€ / R On 14-December-09	13.45	Put	Currency Future	2180	2111	2180	2111	0.00
28/08/2009	€ / R On 14-September-09	13.70	Call	Currency Future	2	2	2	2	0.00
28/08/2009	€ / R On 14-September-09	13.70	Put	Currency Future	2546	2472	2546	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
28/08/2009	€ / R On 14-December-09	13.85	Call	Currency Future	51	55	51	55	0.00
28/08/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2558	2487	2558	2487	0.00
28/08/2009	€ / R On 14-September-09	13.85	Call	Currency Future	1	2	1	2	0.00
28/08/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2696	2621	2696	2621	0.00
28/08/2009	€ / R On 14-December-09	13.25	Call	Currency Future	85	91	85	91	0.00
28/08/2009	€ / R On 14-December-09	13.25	Put	Currency Future	1992	1923	1992	1923	0.00
28/08/2009	€ / R On 14-September-09	13.90	Call	Currency Future	1	2	1	2	0.00
28/08/2009	€ / R On 14-September-09	13.90	Put	Currency Future	2746	2671	2746	2671	0.00
28/08/2009	€ / R On 14-December-09	14.85	Call	Currency Future	22	24	22	24	0.00
28/08/2009	€ / R On 14-December-09	14.85	Put	Currency Future	3529	3455	3529	3455	0.00
28/08/2009	€ / R On 14-September-09	13.60	Call	Currency Future	2	3	2	3	0.00
28/08/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2446	2372	2446	2372	0.00
28/08/2009	€ / R On 14-September-09	13.30	Call	Currency Future	3	4	3	4	0.00
28/08/2009	€ / R On 14-September-09	13.30	Put	Currency Future	2147	2073	2147	2073	0.00
28/08/2009	€ / R On 14-September-09	13.30	Call	Currency Future	3	4	3	4	0.00
28/08/2009	€ / R On 14-September-09	13.30	Put	Currency Future	2147	2073	2147	2073	0.00
28/08/2009	€ / R On 14-September-09	13.40	Call	Currency Future	2	3	2	3	0.00
28/08/2009	€ / R On 14-September-09	13.40	Put	Currency Future	2247	2173	2247	2173	0.00
28/08/2009	€ / R On 14-September-09	13.05	Call	Currency Future	4	5	4	5	0.00
28/08/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1899	1824	1899	1824	0.00
28/08/2009	€ / R On 14-September-09	13.75	Call	Currency Future	1	2	1	2	0.00
28/08/2009	€ / R On 14-September-09	13.75	Put	Currency Future	2596	2521	2596	2521	0.00
28/08/2009	€ / R On 14-September-09	13.65	Call	Currency Future	2	3	2	3	0.00
28/08/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2496	2422	2496	2422	0.00
28/08/2009	€ / R On 14-September-09	13.90	Call	Currency Future	1	2	1	2	0.00
28/08/2009	€ / R On 14-September-09	13.90	Put	Currency Future	2746	2671	2746	2671	0.00
28/08/2009	€ / R On 14-September-09	13.95	Call	Currency Future	1	2	1	2	0.00
28/08/2009	€ / R On 14-September-09	13.95	Put	Currency Future	2796	2721	2796	2721	0.00
28/08/2009	€ / R On 14-September-09	14.00	Call	Currency Future	1	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-September-09	14.00	Put	Currency Future	2846	2771	2846	2771	0.00
28/08/2009	€ / R On 14-September-09	14.10	Call	Currency Future	1	2	1	2	0.00
28/08/2009	€ / R On 14-September-09	14.10	Put	Currency Future	2945	2871	2945	2871	0.00
28/08/2009	€ / R On 14-September-09	13.80	Call	Currency Future	1	2	1	2	0.00
28/08/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2646	2571	2646	2571	0.00
28/08/2009	€ / R On 14-September-09	13.10	Call	Currency Future	4	5	4	5	0.00
28/08/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1948	1874	1948	1874	0.00
28/08/2009	€ / R On 14-September-09	14.20	Call	Currency Future	1	1	1	1	0.00
28/08/2009	€ / R On 14-September-09	14.20	Put	Currency Future	3045	2971	3045	2971	0.00
28/08/2009	€ / R On 14-September-09	14.85	Call	Currency Future	0	1	0	1	0.00
28/08/2009	€ / R On 14-September-09	14.85	Put	Currency Future	3695	3620	3695	3620	0.00
28/08/2009	€ / R On 14-September-09	13.80	Call	Currency Future	1	2	1	2	0.00
28/08/2009	€ / R On 14-September-09	13.80	Put	Currency Future	2646	2571	2646	2571	0.00
28/08/2009	€ / R On 14-September-09	14.10	Call	Currency Future	1	2	1	2	0.00
28/08/2009	€ / R On 14-September-09	14.10	Put	Currency Future	2945	2871	2945	2871	0.00
28/08/2009	€ / R On 14-September-09	14.30	Call	Currency Future	1	1	1	1	0.00
28/08/2009	€ / R On 14-September-09	14.30	Put	Currency Future	3145	3070	3145	3070	0.00
28/08/2009	€ / R On 14-September-09	14.40	Call	Currency Future	1	1	1	1	0.00
28/08/2009	€ / R On 14-September-09	14.40	Put	Currency Future	3245	3170	3245	3170	0.00
28/08/2009	€ / R On 14-September-09	14.50	Call	Currency Future	1	1	1	1	0.00
28/08/2009	€ / R On 14-September-09	14.50	Put	Currency Future	3345	3270	3345	3270	0.00
28/08/2009	€ / R On 14-September-09	14.60	Call	Currency Future	1	1	1	1	0.00
28/08/2009	€ / R On 14-September-09	14.60	Put	Currency Future	3445	3370	3445	3370	0.00
28/08/2009	€ / R On 14-September-09	13.60	Call	Currency Future	2	3	2	3	0.00
28/08/2009	€ / R On 14-September-09	13.60	Put	Currency Future	2446	2372	2446	2372	0.00
28/08/2009	€ / R On 14-September-09	14.30	Call	Currency Future	1	1	1	1	0.00
28/08/2009	€ / R On 14-September-09	14.30	Put	Currency Future	3145	3070	3145	3070	0.00
28/08/2009	€ / R On 14-September-09	14.40	Call	Currency Future	1	1	1	1	0.00
28/08/2009	€ / R On 14-September-09	14.40	Put	Currency Future	3245	3170	3245	3170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-September-09	12.70	Call	Currency Future	6	8	6	8	0.00
28/08/2009	€ / R On 14-September-09	12.70	Put	Currency Future	1550	1477	1550	1477	0.00
28/08/2009	€ / R On 14-September-09	12.80	Call	Currency Future	5	7	5	7	0.00
28/08/2009	€ / R On 14-September-09	12.80	Put	Currency Future	1650	1576	1650	1576	0.00
28/08/2009	€ / R On 14-September-09	12.90	Call	Currency Future	5	6	5	6	0.00
28/08/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1749	1675	1749	1675	0.00
28/08/2009	€ / R On 14-September-09	13.55	Call	Currency Future	2	3	2	3	0.00
28/08/2009	€ / R On 14-September-09	13.55	Put	Currency Future	2396	2322	2396	2322	0.00
28/08/2009	€ / R On 14-September-09	14.05	Call	Currency Future	1	2	1	2	0.00
28/08/2009	€ / R On 14-September-09	14.05	Put	Currency Future	2895	2821	2895	2821	0.00
28/08/2009	€ / R On 14-September-09	14.15	Call	Currency Future	1	2	1	2	0.00
28/08/2009	€ / R On 14-September-09	14.15	Put	Currency Future	2995	2921	2995	2921	0.00
28/08/2009	€ / R On 14-September-09	14.25	Call	Currency Future	1	1	1	1	0.00
28/08/2009	€ / R On 14-September-09	14.25	Put	Currency Future	3095	3020	3095	3020	0.00
28/08/2009	€ / R On 14-September-09	13.10	Call	Currency Future	4	5	4	5	0.00
28/08/2009	€ / R On 14-September-09	13.10	Put	Currency Future	1948	1874	1948	1874	0.00
28/08/2009	€ / R On 14-September-09	12.90	Call	Currency Future	5	6	5	6	0.00
28/08/2009	€ / R On 14-September-09	12.90	Put	Currency Future	1749	1675	1749	1675	0.00
28/08/2009	€ / R On 14-September-09	12.85	Call	Currency Future	5	6	5	6	0.00
28/08/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1699	1625	1699	1625	0.00
28/08/2009	€ / R On 14-September-09	12.95	Call	Currency Future	4	6	4	6	0.00
28/08/2009	€ / R On 14-September-09	12.95	Put	Currency Future	1799	1725	1799	1725	0.00
28/08/2009	€ / R On 14-September-09	13.85	Call	Currency Future	1	2	1	2	0.00
28/08/2009	€ / R On 14-September-09	13.85	Put	Currency Future	2696	2621	2696	2621	0.00
28/08/2009	€ / R On 14-December-09	13.75	Call	Currency Future	56	60	56	60	0.00
28/08/2009	€ / R On 14-December-09	13.75	Put	Currency Future	2463	2392	2463	2392	0.00
28/08/2009	€ / R On 14-December-09	13.95	Call	Currency Future	47	50	47	50	0.00
28/08/2009	€ / R On 14-December-09	13.95	Put	Currency Future	2654	2582	2654	2582	0.00
28/08/2009	€ / R On 14-December-09	14.05	Call	Currency Future	43	46	43	46	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2750	2678	2750	2678	0.00
28/08/2009	€ / R On 14-December-09	14.15	Call	Currency Future	39	42	39	42	0.00
28/08/2009	€ / R On 14-December-09	14.15	Put	Currency Future	2846	2774	2846	2774	0.00
28/08/2009	€ / R On 14-December-09	14.25	Call	Currency Future	36	39	36	39	0.00
28/08/2009	€ / R On 14-December-09	14.25	Put	Currency Future	2943	2871	2943	2871	0.00
28/08/2009	€ / R On 14-December-09	13.30	Call	Currency Future	82	88	82	88	0.00
28/08/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2039	1970	2039	1970	0.00
28/08/2009	€ / R On 14-December-09	13.40	Call	Currency Future	76	82	76	82	0.00
28/08/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2133	2064	2133	2064	0.00
28/08/2009	€ / R On 14-December-09	13.80	Call	Currency Future	53	58	53	58	0.00
28/08/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2510	2439	2510	2439	0.00
28/08/2009	€ / R On 14-December-09	13.90	Call	Currency Future	49	53	49	53	0.00
28/08/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2606	2534	2606	2534	0.00
28/08/2009	€ / R On 14-December-09	14.00	Call	Currency Future	45	48	45	48	0.00
28/08/2009	€ / R On 14-December-09	14.00	Put	Currency Future	2702	2630	2702	2630	0.00
28/08/2009	€ / R On 14-December-09	13.05	Call	Currency Future	98	105	98	105	0.00
28/08/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1805	1737	1805	1737	0.00
28/08/2009	€ / R On 14-December-09	13.15	Call	Currency Future	91	98	91	98	0.00
28/08/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1898	1829	1898	1829	0.00
28/08/2009	€ / R On 14-December-09	13.65	Call	Currency Future	61	66	61	66	0.00
28/08/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2368	2298	2368	2298	0.00
28/08/2009	€ / R On 14-September-09	13.05	Call	Currency Future	4	5	4	5	0.00
28/08/2009	€ / R On 14-September-09	13.05	Put	Currency Future	1899	1824	1899	1824	0.00
28/08/2009	€ / R On 14-December-09	13.15	Call	Currency Future	91	98	91	98	0.00
28/08/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1898	1829	1898	1829	0.00
28/08/2009	€ / R On 14-December-09	13.85	Call	Currency Future	51	55	51	55	0.00
28/08/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2558	2487	2558	2487	0.00
28/08/2009	€ / R On 14-December-09	13.10	Call	Currency Future	95	101	95	101	0.00
28/08/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1852	1783	1852	1783	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-December-09	13.80	Call	Currency Future	53	58	53	58	0.00
28/08/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2510	2439	2510	2439	0.00
28/08/2009	€ / R On 14-September-09	13.65	Call	Currency Future	2	3	2	3	0.00
28/08/2009	€ / R On 14-September-09	13.65	Put	Currency Future	2496	2422	2496	2422	0.00
28/08/2009	€ / R On 14-December-09	13.90	Call	Currency Future	49	53	49	53	0.00
28/08/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2606	2534	2606	2534	0.00
28/08/2009	€ / R On 14-December-09	14.10	Call	Currency Future	41	44	41	44	0.00
28/08/2009	€ / R On 14-December-09	14.10	Put	Currency Future	2798	2726	2798	2726	0.00
28/08/2009	€ / R On 14-December-09	14.05	Call	Currency Future	43	46	43	46	0.00
28/08/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2750	2678	2750	2678	0.00
28/08/2009	€ / R On 14-December-09	12.95	Call	Currency Future	105	113	105	113	0.00
28/08/2009	€ / R On 14-December-09	12.95	Put	Currency Future	1712	1645	1712	1645	0.00
28/08/2009	€ / R On 14-September-09	12.75	Call	Currency Future	6	7	6	7	0.00
28/08/2009	€ / R On 14-September-09	12.75	Put	Currency Future	1600	1526	1600	1526	0.00
28/08/2009	€ / R On 14-December-09	12.90	Call	Currency Future	109	117	109	117	0.00
28/08/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1666	1599	1666	1599	0.00
28/08/2009	€ / R On 14-December-09	13.10	Call	Currency Future	95	101	95	101	0.00
28/08/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1852	1783	1852	1783	0.00
28/08/2009	€ / R On 14-December-09	13.60	Call	Currency Future	64	69	64	69	0.00
28/08/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2321	2251	2321	2251	0.00
28/08/2009	€ / R On 14-December-09	12.90	Call	Currency Future	109	117	109	117	0.00
28/08/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1666	1599	1666	1599	0.00
28/08/2009	€ / R On 14-September-09	12.60	Call	Currency Future	7	9	7	9	0.00
28/08/2009	€ / R On 14-September-09	12.60	Put	Currency Future	1451	1378	1451	1378	0.00
28/08/2009	€ / R On 14-December-09	12.85	Call	Currency Future	113	122	113	122	0.00
28/08/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1620	1553	1620	1553	0.00
28/08/2009	€ / R On 14-December-09	13.05	Call	Currency Future	98	105	98	105	0.00
28/08/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1805	1737	1805	1737	0.00
28/08/2009	€ / R On 14-September-09	12.35	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
28/08/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1204	1132	1204	1132	0.00
28/08/2009	€ / R On 14-September-09	12.55	Call	Currency Future	7	9	7	9	0.00
28/08/2009	€ / R On 14-September-09	12.55	Put	Currency Future	1402	1328	1402	1328	0.00
28/08/2009	€ / R On 14-December-09	12.60	Call	Currency Future	138	148	138	148	0.00
28/08/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1395	1330	1395	1330	0.00
28/08/2009	€ / R On 14-September-09	12.15	Call	Currency Future	14	18	14	18	0.00
28/08/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1008	937	1008	937	0.00
28/08/2009	€ / R On 14-September-09	12.35	Call	Currency Future	10	13	10	13	0.00
28/08/2009	€ / R On 14-September-09	12.35	Put	Currency Future	1204	1132	1204	1132	0.00
28/08/2009	€ / R On 14-September-09	12.85	Call	Currency Future	5	6	5	6	0.00
28/08/2009	€ / R On 14-September-09	12.85	Put	Currency Future	1699	1625	1699	1625	0.00
28/08/2009	€ / R On 14-December-09	12.35	Call	Currency Future	169	182	169	182	0.00
28/08/2009	€ / R On 14-December-09	12.35	Put	Currency Future	1176	1113	1176	1113	0.00
28/08/2009	€ / R On 14-December-09	12.65	Call	Currency Future	132	142	132	142	0.00
28/08/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1439	1374	1439	1374	0.00
28/08/2009	€ / R On 14-September-09	12.10	Call	Currency Future	15	20	15	20	0.00
28/08/2009	€ / R On 14-September-09	12.10	Put	Currency Future	960	889	960	889	0.00
28/08/2009	€ / R On 14-September-09	12.20	Call	Currency Future	13	16	13	16	0.00
28/08/2009	€ / R On 14-September-09	12.20	Put	Currency Future	1057	986	1057	986	0.00
28/08/2009	€ / R On 14-December-09	12.30	Call	Currency Future	176	190	176	190	0.00
28/08/2009	€ / R On 14-December-09	12.30	Put	Currency Future	1133	1071	1133	1071	0.00
28/08/2009	€ / R On 14-December-09	12.40	Call	Currency Future	162	174	162	174	0.00
28/08/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1219	1156	1219	1156	0.00
28/08/2009	€ / R On 14-December-09	12.60	Call	Currency Future	138	148	138	148	0.00
28/08/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1395	1330	1395	1330	0.00
28/08/2009	€ / R On 14-September-09	12.15	Call	Currency Future	14	18	14	18	0.00
28/08/2009	€ / R On 14-September-09	12.15	Put	Currency Future	1008	937	1008	937	0.00
28/08/2009	€ / R On 14-September-09	12.65	Call	Currency Future	6	8	6	8	0.00
28/08/2009	€ / R On 14-September-09	12.65	Put	Currency Future	1501	1427	1501	1427	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-December-09	10.65	Call	Currency Future	830	887	830	887	0.00
28/08/2009	€ / R On 14-December-09	10.65	Put	Currency Future	137	119	137	119	0.00
28/08/2009	€ / R On 14-December-09	11.15	Call	Currency Future	516	557	516	557	0.00
28/08/2009	€ / R On 14-December-09	11.15	Put	Currency Future	323	289	323	289	0.00
28/08/2009	€ / R On 14-December-09	14.65	Call	Currency Future	26	28	26	28	0.00
28/08/2009	€ / R On 14-December-09	14.65	Put	Currency Future	3333	3260	3333	3260	0.00
28/08/2009	€ / R On 14-December-09	10.45	Call	Currency Future	983	1044	983	1044	0.00
28/08/2009	€ / R On 14-December-09	10.45	Put	Currency Future	90	76	90	76	0.00
28/08/2009	€ / R On 14-December-09	10.95	Call	Currency Future	630	677	630	677	0.00
28/08/2009	€ / R On 14-December-09	10.95	Put	Currency Future	237	209	237	209	0.00
28/08/2009	€ / R On 14-December-09	14.75	Call	Currency Future	24	26	24	26	0.00
28/08/2009	€ / R On 14-December-09	14.75	Put	Currency Future	3431	3357	3431	3357	0.00
28/08/2009	€ / R On 14-September-09	6.40	Call	Currency Future	4756	4831	4756	4831	0.00
28/08/2009	€ / R On 14-September-09	6.40	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	7.90	Call	Currency Future	3256	3331	3256	3331	0.00
28/08/2009	€ / R On 14-September-09	7.90	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	9.40	Call	Currency Future	1757	1832	1757	1832	0.00
28/08/2009	€ / R On 14-September-09	9.40	Put	Currency Future	1	1	1	1	0.00
28/08/2009	€ / R On 14-September-09	10.90	Call	Currency Future	327	396	327	396	0.00
28/08/2009	€ / R On 14-September-09	10.90	Put	Currency Future	72	65	72	65	0.00
28/08/2009	€ / R On 14-September-09	15.40	Call	Currency Future	0	1	0	1	0.00
28/08/2009	€ / R On 14-September-09	15.40	Put	Currency Future	4245	4170	4245	4170	0.00
28/08/2009	€ / R On 14-September-09	16.90	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	16.90	Put	Currency Future	5745	5669	5745	5669	0.00
28/08/2009	€ / R On 14-September-09	18.40	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	18.40	Put	Currency Future	7245	7169	7245	7169	0.00
28/08/2009	€ / R On 14-December-09	9.55	Call	Currency Future	1823	1897	1823	1897	0.00
28/08/2009	€ / R On 14-December-09	9.55	Put	Currency Future	30	28	30	28	0.00
28/08/2009	€ / R On 14-December-09	11.05	Call	Currency Future	571	615	571	615	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-December-09	11.05	Put	Currency Future	278	247	278	247	0.00
28/08/2009	€ / R On 14-December-09	15.55	Call	Currency Future	13	14	13	14	0.00
28/08/2009	€ / R On 14-December-09	15.55	Put	Currency Future	4220	4146	4220	4146	0.00
28/08/2009	€ / R On 14-December-09	17.05	Call	Currency Future	6	7	6	7	0.00
28/08/2009	€ / R On 14-December-09	17.05	Put	Currency Future	5714	5639	5714	5639	0.00
28/08/2009	€ / R On 14-December-09	18.55	Call	Currency Future	3	3	3	3	0.00
28/08/2009	€ / R On 14-December-09	18.55	Put	Currency Future	7210	7135	7210	7135	0.00
28/08/2009	€ / R On 14-September-09	6.10	Call	Currency Future	5055	5131	5055	5131	0.00
28/08/2009	€ / R On 14-September-09	6.10	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	7.60	Call	Currency Future	3556	3631	3556	3631	0.00
28/08/2009	€ / R On 14-September-09	7.60	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	9.10	Call	Currency Future	2056	2131	2056	2131	0.00
28/08/2009	€ / R On 14-September-09	9.10	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	10.60	Call	Currency Future	588	661	588	661	0.00
28/08/2009	€ / R On 14-September-09	10.60	Put	Currency Future	32	30	32	30	0.00
28/08/2009	€ / R On 14-September-09	15.10	Call	Currency Future	0	1	0	1	0.00
28/08/2009	€ / R On 14-September-09	15.10	Put	Currency Future	3945	3870	3945	3870	0.00
28/08/2009	€ / R On 14-September-09	16.60	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	16.60	Put	Currency Future	5445	5369	5445	5369	0.00
28/08/2009	€ / R On 14-September-09	18.10	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	18.10	Put	Currency Future	6945	6869	6945	6869	0.00
28/08/2009	€ / R On 14-December-09	9.25	Call	Currency Future	2115	2189	2115	2189	0.00
28/08/2009	€ / R On 14-December-09	9.25	Put	Currency Future	22	21	22	21	0.00
28/08/2009	€ / R On 14-December-09	10.75	Call	Currency Future	760	813	760	813	0.00
28/08/2009	€ / R On 14-December-09	10.75	Put	Currency Future	167	145	167	145	0.00
28/08/2009	€ / R On 14-December-09	15.25	Call	Currency Future	16	17	16	17	0.00
28/08/2009	€ / R On 14-December-09	15.25	Put	Currency Future	3923	3849	3923	3849	0.00
28/08/2009	€ / R On 14-December-09	16.75	Call	Currency Future	7	8	7	8	0.00
28/08/2009	€ / R On 14-December-09	16.75	Put	Currency Future	5414	5340	5414	5340	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-December-09	18.25	Call	Currency Future	4	4	4	4	0.00
28/08/2009	€ / R On 14-December-09	18.25	Put	Currency Future	6911	6836	6911	6836	0.00
28/08/2009	€ / R On 14-December-09	12.20	Call	Currency Future	192	207	192	207	0.00
28/08/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1049	988	1049	988	0.00
28/08/2009	€ / R On 14-September-09	5.95	Call	Currency Future	5206	5281	5206	5281	0.00
28/08/2009	€ / R On 14-September-09	5.95	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	7.45	Call	Currency Future	3706	3781	3706	3781	0.00
28/08/2009	€ / R On 14-September-09	7.45	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	8.95	Call	Currency Future	2206	2281	2206	2281	0.00
28/08/2009	€ / R On 14-September-09	8.95	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	10.45	Call	Currency Future	728	802	728	802	0.00
28/08/2009	€ / R On 14-September-09	10.45	Put	Currency Future	22	21	22	21	0.00
28/08/2009	€ / R On 14-September-09	14.95	Call	Currency Future	0	1	0	1	0.00
28/08/2009	€ / R On 14-September-09	14.95	Put	Currency Future	3795	3720	3795	3720	0.00
28/08/2009	€ / R On 14-September-09	16.45	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	16.45	Put	Currency Future	5295	5219	5295	5219	0.00
28/08/2009	€ / R On 14-September-09	17.95	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	17.95	Put	Currency Future	6795	6719	6795	6719	0.00
28/08/2009	€ / R On 14-December-09	9.10	Call	Currency Future	2261	2336	2261	2336	0.00
28/08/2009	€ / R On 14-December-09	9.10	Put	Currency Future	18	17	18	17	0.00
28/08/2009	€ / R On 14-December-09	10.60	Call	Currency Future	867	925	867	925	0.00
28/08/2009	€ / R On 14-December-09	10.60	Put	Currency Future	124	107	124	107	0.00
28/08/2009	€ / R On 14-December-09	15.10	Call	Currency Future	18	20	18	20	0.00
28/08/2009	€ / R On 14-December-09	15.10	Put	Currency Future	3775	3701	3775	3701	0.00
28/08/2009	€ / R On 14-December-09	16.60	Call	Currency Future	8	8	8	8	0.00
28/08/2009	€ / R On 14-December-09	16.60	Put	Currency Future	5265	5190	5265	5190	0.00
28/08/2009	€ / R On 14-December-09	18.10	Call	Currency Future	4	4	4	4	0.00
28/08/2009	€ / R On 14-December-09	18.10	Put	Currency Future	6761	6686	6761	6686	0.00
28/08/2009	€ / R On 14-December-09	7.80	Call	Currency Future	3547	3622	3547	3622	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-December-09	7.80	Put	Currency Future	4	4	4	4	0.00
28/08/2009	€ / R On 14-December-09	8.80	Call	Currency Future	2556	2631	2556	2631	0.00
28/08/2009	€ / R On 14-December-09	8.80	Put	Currency Future	13	12	13	12	0.00
28/08/2009	€ / R On 14-December-09	9.80	Call	Currency Future	1582	1654	1582	1654	0.00
28/08/2009	€ / R On 14-December-09	9.80	Put	Currency Future	39	36	39	36	0.00
28/08/2009	€ / R On 14-December-09	10.80	Call	Currency Future	726	778	726	778	0.00
28/08/2009	€ / R On 14-December-09	10.80	Put	Currency Future	183	160	183	160	0.00
28/08/2009	€ / R On 14-December-09	14.80	Call	Currency Future	23	25	23	25	0.00
28/08/2009	€ / R On 14-December-09	14.80	Put	Currency Future	3480	3406	3480	3406	0.00
28/08/2009	€ / R On 14-December-09	15.80	Call	Currency Future	12	12	12	12	0.00
28/08/2009	€ / R On 14-December-09	15.80	Put	Currency Future	4469	4394	4469	4394	0.00
28/08/2009	€ / R On 14-December-09	7.70	Call	Currency Future	3647	3722	3647	3722	0.00
28/08/2009	€ / R On 14-December-09	7.70	Put	Currency Future	4	3	4	3	0.00
28/08/2009	€ / R On 14-December-09	8.70	Call	Currency Future	2654	2729	2654	2729	0.00
28/08/2009	€ / R On 14-December-09	8.70	Put	Currency Future	12	11	12	11	0.00
28/08/2009	€ / R On 14-December-09	9.70	Call	Currency Future	1678	1751	1678	1751	0.00
28/08/2009	€ / R On 14-December-09	9.70	Put	Currency Future	35	33	35	33	0.00
28/08/2009	€ / R On 14-December-09	10.70	Call	Currency Future	794	850	794	850	0.00
28/08/2009	€ / R On 14-December-09	10.70	Put	Currency Future	152	131	152	131	0.00
28/08/2009	€ / R On 14-December-09	14.70	Call	Currency Future	25	27	25	27	0.00
28/08/2009	€ / R On 14-December-09	14.70	Put	Currency Future	3382	3309	3382	3309	0.00
28/08/2009	€ / R On 14-December-09	15.70	Call	Currency Future	12	13	12	13	0.00
28/08/2009	€ / R On 14-December-09	15.70	Put	Currency Future	4369	4295	4369	4295	0.00
28/08/2009	€ / R On 14-December-09	7.65	Call	Currency Future	3696	3772	3696	3772	0.00
28/08/2009	€ / R On 14-December-09	7.65	Put	Currency Future	3	3	3	3	0.00
28/08/2009	€ / R On 14-December-09	8.65	Call	Currency Future	2704	2779	2704	2779	0.00
28/08/2009	€ / R On 14-December-09	8.65	Put	Currency Future	11	10	11	10	0.00
28/08/2009	€ / R On 14-December-09	9.65	Call	Currency Future	1726	1799	1726	1799	0.00
28/08/2009	€ / R On 14-December-09	9.65	Put	Currency Future	33	31	33	31	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-December-09	15.65	Call	Currency Future	13	13	13	13	0.00
28/08/2009	€ / R On 14-December-09	15.65	Put	Currency Future	4320	4245	4320	4245	0.00
28/08/2009	€ / R On 14-September-09	11.90	Call	Currency Future	22	30	22	30	0.00
28/08/2009	€ / R On 14-September-09	11.90	Put	Currency Future	767	699	767	699	0.00
28/08/2009	€ / R On 14-December-09	7.90	Call	Currency Future	3447	3523	3447	3523	0.00
28/08/2009	€ / R On 14-December-09	7.90	Put	Currency Future	5	4	5	4	0.00
28/08/2009	€ / R On 14-December-09	8.90	Call	Currency Future	2457	2532	2457	2532	0.00
28/08/2009	€ / R On 14-December-09	8.90	Put	Currency Future	15	14	15	14	0.00
28/08/2009	€ / R On 14-December-09	9.90	Call	Currency Future	1486	1558	1486	1558	0.00
28/08/2009	€ / R On 14-December-09	9.90	Put	Currency Future	43	40	43	40	0.00
28/08/2009	€ / R On 14-December-09	10.90	Call	Currency Future	661	710	661	710	0.00
28/08/2009	€ / R On 14-December-09	10.90	Put	Currency Future	218	192	218	192	0.00
28/08/2009	€ / R On 14-December-09	14.90	Call	Currency Future	21	23	21	23	0.00
28/08/2009	€ / R On 14-December-09	14.90	Put	Currency Future	3578	3505	3578	3505	0.00
28/08/2009	€ / R On 14-December-09	15.90	Call	Currency Future	11	12	11	12	0.00
28/08/2009	€ / R On 14-December-09	15.90	Put	Currency Future	4568	4493	4568	4493	0.00
28/08/2009	€ / R On 14-December-09	8.00	Call	Currency Future	3348	3423	3348	3423	0.00
28/08/2009	€ / R On 14-December-09	8.00	Put	Currency Future	5	5	5	5	0.00
28/08/2009	€ / R On 14-December-09	9.00	Call	Currency Future	2359	2434	2359	2434	0.00
28/08/2009	€ / R On 14-December-09	9.00	Put	Currency Future	16	15	16	15	0.00
28/08/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1391	1462	1391	1462	0.00
28/08/2009	€ / R On 14-December-09	10.00	Put	Currency Future	48	44	48	44	0.00
28/08/2009	€ / R On 14-December-09	11.00	Call	Currency Future	600	646	600	646	0.00
28/08/2009	€ / R On 14-December-09	11.00	Put	Currency Future	257	228	257	228	0.00
28/08/2009	€ / R On 14-December-09	15.00	Call	Currency Future	20	21	20	21	0.00
28/08/2009	€ / R On 14-December-09	15.00	Put	Currency Future	3677	3603	3677	3603	0.00
28/08/2009	€ / R On 14-December-09	16.00	Call	Currency Future	10	11	10	11	0.00
28/08/2009	€ / R On 14-December-09	16.00	Put	Currency Future	4668	4593	4668	4593	0.00
28/08/2009	€ / R On 14-December-09	8.10	Call	Currency Future	3249	3324	3249	3324	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-December-09	8.10	Put	Currency Future	6	5	6	5	0.00
28/08/2009	€ / R On 14-December-09	10.10	Call	Currency Future	1296	1367	1296	1367	0.00
28/08/2009	€ / R On 14-December-09	10.10	Put	Currency Future	54	49	54	49	0.00
28/08/2009	€ / R On 14-December-09	11.10	Call	Currency Future	543	586	543	586	0.00
28/08/2009	€ / R On 14-December-09	11.10	Put	Currency Future	300	267	300	267	0.00
28/08/2009	€ / R On 14-December-09	16.10	Call	Currency Future	10	11	10	11	0.00
28/08/2009	€ / R On 14-December-09	16.10	Put	Currency Future	4767	4692	4767	4692	0.00
28/08/2009	€ / R On 15-March-10	8.25	Call	Currency Future	3293	3366	3293	3366	0.00
28/08/2009	€ / R On 15-March-10	8.25	Put	Currency Future	19	17	19	17	0.00
28/08/2009	€ / R On 15-March-10	9.25	Call	Currency Future	2313	2386	2313	2386	0.00
28/08/2009	€ / R On 15-March-10	9.25	Put	Currency Future	38	37	38	37	0.00
28/08/2009	€ / R On 15-March-10	10.25	Call	Currency Future	1399	1462	1399	1462	0.00
28/08/2009	€ / R On 15-March-10	10.25	Put	Currency Future	125	113	125	113	0.00
28/08/2009	€ / R On 15-March-10	11.25	Call	Currency Future	732	769	732	769	0.00
28/08/2009	€ / R On 15-March-10	11.25	Put	Currency Future	458	420	458	420	0.00
28/08/2009	€ / R On 15-March-10	13.25	Call	Currency Future	228	237	228	237	0.00
28/08/2009	€ / R On 15-March-10	13.25	Put	Currency Future	1954	1888	1954	1888	0.00
28/08/2009	€ / R On 15-March-10	14.25	Call	Currency Future	140	145	140	145	0.00
28/08/2009	€ / R On 15-March-10	14.25	Put	Currency Future	2865	2796	2865	2796	0.00
28/08/2009	€ / R On 15-March-10	15.25	Call	Currency Future	91	94	91	94	0.00
28/08/2009	€ / R On 15-March-10	15.25	Put	Currency Future	3817	3745	3817	3745	0.00
28/08/2009	€ / R On 15-March-10	16.25	Call	Currency Future	47	51	47	51	0.00
28/08/2009	€ / R On 15-March-10	16.25	Put	Currency Future	4773	4702	4773	4702	0.00
28/08/2009	€ / R On 14-December-09	8.05	Call	Currency Future	3298	3373	3298	3373	0.00
28/08/2009	€ / R On 14-December-09	8.05	Put	Currency Future	5	5	5	5	0.00
28/08/2009	€ / R On 14-December-09	9.05	Call	Currency Future	2310	2385	2310	2385	0.00
28/08/2009	€ / R On 14-December-09	9.05	Put	Currency Future	17	16	17	16	0.00
28/08/2009	€ / R On 14-December-09	10.05	Call	Currency Future	1344	1415	1344	1415	0.00
28/08/2009	€ / R On 14-December-09	10.05	Put	Currency Future	51	46	51	46	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-December-09	15.05	Call	Currency Future	19	20	19	20	0.00
28/08/2009	€ / R On 14-December-09	15.05	Put	Currency Future	3726	3652	3726	3652	0.00
28/08/2009	€ / R On 14-December-09	16.05	Call	Currency Future	10	11	10	11	0.00
28/08/2009	€ / R On 14-December-09	16.05	Put	Currency Future	4717	4643	4717	4643	0.00
28/08/2009	€ / R On 15-March-10	8.20	Call	Currency Future	3342	3416	3342	3416	0.00
28/08/2009	€ / R On 15-March-10	8.20	Put	Currency Future	18	17	18	17	0.00
28/08/2009	€ / R On 15-March-10	9.20	Call	Currency Future	2362	2434	2362	2434	0.00
28/08/2009	€ / R On 15-March-10	9.20	Put	Currency Future	37	35	37	35	0.00
28/08/2009	€ / R On 15-March-10	10.20	Call	Currency Future	1442	1505	1442	1505	0.00
28/08/2009	€ / R On 15-March-10	10.20	Put	Currency Future	117	106	117	106	0.00
28/08/2009	€ / R On 15-March-10	11.20	Call	Currency Future	758	796	758	796	0.00
28/08/2009	€ / R On 15-March-10	11.20	Put	Currency Future	433	397	433	397	0.00
28/08/2009	€ / R On 15-March-10	13.20	Call	Currency Future	234	243	234	243	0.00
28/08/2009	€ / R On 15-March-10	13.20	Put	Currency Future	1909	1844	1909	1844	0.00
28/08/2009	€ / R On 15-March-10	14.20	Call	Currency Future	143	149	143	149	0.00
28/08/2009	€ / R On 15-March-10	14.20	Put	Currency Future	2819	2750	2819	2750	0.00
28/08/2009	€ / R On 15-March-10	15.20	Call	Currency Future	93	96	93	96	0.00
28/08/2009	€ / R On 15-March-10	15.20	Put	Currency Future	3768	3697	3768	3697	0.00
28/08/2009	€ / R On 15-March-10	16.20	Call	Currency Future	49	53	49	53	0.00
28/08/2009	€ / R On 15-March-10	16.20	Put	Currency Future	4725	4654	4725	4654	0.00
28/08/2009	€ / R On 15-March-10	8.10	Call	Currency Future	3441	3514	3441	3514	0.00
28/08/2009	€ / R On 15-March-10	8.10	Put	Currency Future	16	15	16	15	0.00
28/08/2009	€ / R On 15-March-10	9.10	Call	Currency Future	2459	2532	2459	2532	0.00
28/08/2009	€ / R On 15-March-10	9.10	Put	Currency Future	35	33	35	33	0.00
28/08/2009	€ / R On 15-March-10	10.10	Call	Currency Future	1528	1592	1528	1592	0.00
28/08/2009	€ / R On 15-March-10	10.10	Put	Currency Future	103	93	103	93	0.00
28/08/2009	€ / R On 15-March-10	11.10	Call	Currency Future	811	851	811	851	0.00
28/08/2009	€ / R On 15-March-10	11.10	Put	Currency Future	387	352	387	352	0.00
28/08/2009	€ / R On 15-March-10	13.10	Call	Currency Future	246	255	246	255	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 15-March-10	13.10	Put	Currency Future	1821	1756	1821	1756	0.00
28/08/2009	€ / R On 15-March-10	14.10	Call	Currency Future	150	156	150	156	0.00
28/08/2009	€ / R On 15-March-10	14.10	Put	Currency Future	2726	2657	2726	2657	0.00
28/08/2009	€ / R On 15-March-10	15.10	Call	Currency Future	97	100	97	100	0.00
28/08/2009	€ / R On 15-March-10	15.10	Put	Currency Future	3672	3601	3672	3601	0.00
28/08/2009	€ / R On 15-March-10	16.10	Call	Currency Future	53	57	53	57	0.00
28/08/2009	€ / R On 15-March-10	16.10	Put	Currency Future	4628	4558	4628	4558	0.00
28/08/2009	€ / R On 14-December-09	7.85	Call	Currency Future	3497	3572	3497	3572	0.00
28/08/2009	€ / R On 14-December-09	7.85	Put	Currency Future	4	4	4	4	0.00
28/08/2009	€ / R On 14-December-09	8.85	Call	Currency Future	2507	2581	2507	2581	0.00
28/08/2009	€ / R On 14-December-09	8.85	Put	Currency Future	14	13	14	13	0.00
28/08/2009	€ / R On 14-December-09	9.85	Call	Currency Future	1534	1606	1534	1606	0.00
28/08/2009	€ / R On 14-December-09	9.85	Put	Currency Future	41	38	41	38	0.00
28/08/2009	€ / R On 14-December-09	10.85	Call	Currency Future	693	743	693	743	0.00
28/08/2009	€ / R On 14-December-09	10.85	Put	Currency Future	200	175	200	175	0.00
28/08/2009	€ / R On 14-December-09	15.85	Call	Currency Future	11	12	11	12	0.00
28/08/2009	€ / R On 14-December-09	15.85	Put	Currency Future	4518	4444	4518	4444	0.00
28/08/2009	€ / R On 15-March-10	8.05	Call	Currency Future	3490	3564	3490	3564	0.00
28/08/2009	€ / R On 15-March-10	8.05	Put	Currency Future	15	15	15	15	0.00
28/08/2009	€ / R On 15-March-10	9.05	Call	Currency Future	2508	2581	2508	2581	0.00
28/08/2009	€ / R On 15-March-10	9.05	Put	Currency Future	34	32	34	32	0.00
28/08/2009	€ / R On 15-March-10	10.05	Call	Currency Future	1571	1636	1571	1636	0.00
28/08/2009	€ / R On 15-March-10	10.05	Put	Currency Future	97	87	97	87	0.00
28/08/2009	€ / R On 15-March-10	11.05	Call	Currency Future	839	880	839	880	0.00
28/08/2009	€ / R On 15-March-10	11.05	Put	Currency Future	364	331	364	331	0.00
28/08/2009	€ / R On 15-March-10	13.05	Call	Currency Future	252	262	252	262	0.00
28/08/2009	€ / R On 15-March-10	13.05	Put	Currency Future	1777	1712	1777	1712	0.00
28/08/2009	€ / R On 15-March-10	14.05	Call	Currency Future	154	160	154	160	0.00
28/08/2009	€ / R On 15-March-10	14.05	Put	Currency Future	2679	2611	2679	2611	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 15-March-10	15.05	Call	Currency Future	98	102	98	102	0.00
28/08/2009	€ / R On 15-March-10	15.05	Put	Currency Future	3624	3553	3624	3553	0.00
28/08/2009	€ / R On 15-March-10	16.05	Call	Currency Future	55	59	55	59	0.00
28/08/2009	€ / R On 15-March-10	16.05	Put	Currency Future	4580	4510	4580	4510	0.00
28/08/2009	€ / R On 15-March-10	8.15	Call	Currency Future	3391	3465	3391	3465	0.00
28/08/2009	€ / R On 15-March-10	8.15	Put	Currency Future	17	16	17	16	0.00
28/08/2009	€ / R On 15-March-10	9.15	Call	Currency Future	2410	2483	2410	2483	0.00
28/08/2009	€ / R On 15-March-10	9.15	Put	Currency Future	36	34	36	34	0.00
28/08/2009	€ / R On 15-March-10	10.15	Call	Currency Future	1485	1548	1485	1548	0.00
28/08/2009	€ / R On 15-March-10	10.15	Put	Currency Future	110	99	110	99	0.00
28/08/2009	€ / R On 15-March-10	11.15	Call	Currency Future	784	823	784	823	0.00
28/08/2009	€ / R On 15-March-10	11.15	Put	Currency Future	409	374	409	374	0.00
28/08/2009	€ / R On 15-March-10	13.15	Call	Currency Future	240	249	240	249	0.00
28/08/2009	€ / R On 15-March-10	13.15	Put	Currency Future	1865	1800	1865	1800	0.00
28/08/2009	€ / R On 15-March-10	14.15	Call	Currency Future	146	153	146	153	0.00
28/08/2009	€ / R On 15-March-10	14.15	Put	Currency Future	2772	2703	2772	2703	0.00
28/08/2009	€ / R On 15-March-10	15.15	Call	Currency Future	95	98	95	98	0.00
28/08/2009	€ / R On 15-March-10	15.15	Put	Currency Future	3720	3649	3720	3649	0.00
28/08/2009	€ / R On 15-March-10	16.15	Call	Currency Future	51	55	51	55	0.00
28/08/2009	€ / R On 15-March-10	16.15	Put	Currency Future	4676	4606	4676	4606	0.00
28/08/2009	€ / R On 14-September-09	11.85	Call	Currency Future	25	33	25	33	0.00
28/08/2009	€ / R On 14-September-09	11.85	Put	Currency Future	720	652	720	652	0.00
28/08/2009	€ / R On 15-March-10	7.90	Call	Currency Future	3638	3712	3638	3712	0.00
28/08/2009	€ / R On 15-March-10	7.90	Put	Currency Future	13	13	13	13	0.00
28/08/2009	€ / R On 15-March-10	8.90	Call	Currency Future	2655	2728	2655	2728	0.00
28/08/2009	€ / R On 15-March-10	8.90	Put	Currency Future	30	29	30	29	0.00
28/08/2009	€ / R On 15-March-10	9.90	Call	Currency Future	1704	1770	1704	1770	0.00
28/08/2009	€ / R On 15-March-10	9.90	Put	Currency Future	80	71	80	71	0.00
28/08/2009	€ / R On 15-March-10	10.90	Call	Currency Future	926	971	926	971	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 15-March-10	10.90	Put	Currency Future	302	272	302	272	0.00
28/08/2009	€ / R On 15-March-10	12.90	Call	Currency Future	272	283	272	283	0.00
28/08/2009	€ / R On 15-March-10	12.90	Put	Currency Future	1647	1583	1647	1583	0.00
28/08/2009	€ / R On 15-March-10	13.90	Call	Currency Future	165	172	165	172	0.00
28/08/2009	€ / R On 15-March-10	13.90	Put	Currency Future	2541	2473	2541	2473	0.00
28/08/2009	€ / R On 15-March-10	14.90	Call	Currency Future	105	109	105	109	0.00
28/08/2009	€ / R On 15-March-10	14.90	Put	Currency Future	3480	3410	3480	3410	0.00
28/08/2009	€ / R On 15-March-10	15.90	Call	Currency Future	61	66	61	66	0.00
28/08/2009	€ / R On 15-March-10	15.90	Put	Currency Future	4437	4367	4437	4367	0.00
28/08/2009	€ / R On 15-March-10	7.80	Call	Currency Future	3737	3811	3737	3811	0.00
28/08/2009	€ / R On 15-March-10	7.80	Put	Currency Future	12	12	12	12	0.00
28/08/2009	€ / R On 15-March-10	8.80	Call	Currency Future	2753	2826	2753	2826	0.00
28/08/2009	€ / R On 15-March-10	8.80	Put	Currency Future	28	27	28	27	0.00
28/08/2009	€ / R On 15-March-10	9.80	Call	Currency Future	1794	1861	1794	1861	0.00
28/08/2009	€ / R On 15-March-10	9.80	Put	Currency Future	70	62	70	62	0.00
28/08/2009	€ / R On 15-March-10	10.80	Call	Currency Future	989	1035	989	1035	0.00
28/08/2009	€ / R On 15-March-10	10.80	Put	Currency Future	264	236	264	236	0.00
28/08/2009	€ / R On 15-March-10	12.80	Call	Currency Future	286	298	286	298	0.00
28/08/2009	€ / R On 15-March-10	12.80	Put	Currency Future	1562	1499	1562	1499	0.00
28/08/2009	€ / R On 15-March-10	13.80	Call	Currency Future	174	181	174	181	0.00
28/08/2009	€ / R On 15-March-10	13.80	Put	Currency Future	2449	2382	2449	2382	0.00
28/08/2009	€ / R On 15-March-10	14.80	Call	Currency Future	109	113	109	113	0.00
28/08/2009	€ / R On 15-March-10	14.80	Put	Currency Future	3385	3314	3385	3314	0.00
28/08/2009	€ / R On 15-March-10	15.80	Call	Currency Future	66	71	66	71	0.00
28/08/2009	€ / R On 15-March-10	15.80	Put	Currency Future	4342	4272	4342	4272	0.00
28/08/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3687	3761	3687	3761	0.00
28/08/2009	€ / R On 15-March-10	7.85	Put	Currency Future	13	12	13	12	0.00
28/08/2009	€ / R On 15-March-10	8.85	Call	Currency Future	2704	2777	2704	2777	0.00
28/08/2009	€ / R On 15-March-10	8.85	Put	Currency Future	29	28	29	28	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 15-March-10	9.85	Call	Currency Future	1749	1815	1749	1815	0.00
28/08/2009	€ / R On 15-March-10	9.85	Put	Currency Future	74	66	74	66	0.00
28/08/2009	€ / R On 15-March-10	10.85	Call	Currency Future	957	1003	957	1003	0.00
28/08/2009	€ / R On 15-March-10	10.85	Put	Currency Future	283	253	283	253	0.00
28/08/2009	€ / R On 15-March-10	12.85	Call	Currency Future	279	290	279	290	0.00
28/08/2009	€ / R On 15-March-10	12.85	Put	Currency Future	1605	1541	1605	1541	0.00
28/08/2009	€ / R On 15-March-10	13.85	Call	Currency Future	170	177	170	177	0.00
28/08/2009	€ / R On 15-March-10	13.85	Put	Currency Future	2495	2428	2495	2428	0.00
28/08/2009	€ / R On 15-March-10	14.85	Call	Currency Future	107	111	107	111	0.00
28/08/2009	€ / R On 15-March-10	14.85	Put	Currency Future	3433	3362	3433	3362	0.00
28/08/2009	€ / R On 15-March-10	15.85	Call	Currency Future	64	69	64	69	0.00
28/08/2009	€ / R On 15-March-10	15.85	Put	Currency Future	4389	4319	4389	4319	0.00
28/08/2009	€ / R On 15-March-10	8.00	Call	Currency Future	3539	3613	3539	3613	0.00
28/08/2009	€ / R On 15-March-10	8.00	Put	Currency Future	15	14	15	14	0.00
28/08/2009	€ / R On 15-March-10	9.00	Call	Currency Future	2557	2630	2557	2630	0.00
28/08/2009	€ / R On 15-March-10	9.00	Put	Currency Future	32	31	32	31	0.00
28/08/2009	€ / R On 15-March-10	10.00	Call	Currency Future	1615	1680	1615	1680	0.00
28/08/2009	€ / R On 15-March-10	10.00	Put	Currency Future	91	81	91	81	0.00
28/08/2009	€ / R On 15-March-10	13.00	Call	Currency Future	258	268	258	268	0.00
28/08/2009	€ / R On 15-March-10	13.00	Put	Currency Future	1734	1669	1734	1669	0.00
28/08/2009	€ / R On 15-March-10	14.00	Call	Currency Future	157	164	157	164	0.00
28/08/2009	€ / R On 15-March-10	14.00	Put	Currency Future	2633	2565	2633	2565	0.00
28/08/2009	€ / R On 15-March-10	15.00	Call	Currency Future	100	104	100	104	0.00
28/08/2009	€ / R On 15-March-10	15.00	Put	Currency Future	3576	3505	3576	3505	0.00
28/08/2009	€ / R On 15-March-10	16.00	Call	Currency Future	57	61	57	61	0.00
28/08/2009	€ / R On 15-March-10	16.00	Put	Currency Future	4533	4462	4533	4462	0.00
28/08/2009	€ / R On 14-December-09	7.75	Call	Currency Future	3597	3672	3597	3672	0.00
28/08/2009	€ / R On 14-December-09	7.75	Put	Currency Future	4	4	4	4	0.00
28/08/2009	€ / R On 14-December-09	8.75	Call	Currency Future	2605	2680	2605	2680	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-December-09	8.75	Put	Currency Future	12	12	12	12	0.00
28/08/2009	€ / R On 14-December-09	9.75	Call	Currency Future	1630	1703	1630	1703	0.00
28/08/2009	€ / R On 14-December-09	9.75	Put	Currency Future	37	34	37	34	0.00
28/08/2009	€ / R On 14-December-09	15.75	Call	Currency Future	12	13	12	13	0.00
28/08/2009	€ / R On 14-December-09	15.75	Put	Currency Future	4419	4344	4419	4344	0.00
28/08/2009	€ / R On 15-March-10	7.95	Call	Currency Future	3589	3662	3589	3662	0.00
28/08/2009	€ / R On 15-March-10	7.95	Put	Currency Future	14	13	14	13	0.00
28/08/2009	€ / R On 15-March-10	8.95	Call	Currency Future	2606	2679	2606	2679	0.00
28/08/2009	€ / R On 15-March-10	8.95	Put	Currency Future	31	30	31	30	0.00
28/08/2009	€ / R On 15-March-10	9.95	Call	Currency Future	1659	1725	1659	1725	0.00
28/08/2009	€ / R On 15-March-10	9.95	Put	Currency Future	85	76	85	76	0.00
28/08/2009	€ / R On 15-March-10	10.95	Call	Currency Future	896	940	896	940	0.00
28/08/2009	€ / R On 15-March-10	10.95	Put	Currency Future	322	291	322	291	0.00
28/08/2009	€ / R On 15-March-10	12.95	Call	Currency Future	265	275	265	275	0.00
28/08/2009	€ / R On 15-March-10	12.95	Put	Currency Future	1690	1626	1690	1626	0.00
28/08/2009	€ / R On 15-March-10	13.95	Call	Currency Future	161	168	161	168	0.00
28/08/2009	€ / R On 15-March-10	13.95	Put	Currency Future	2587	2519	2587	2519	0.00
28/08/2009	€ / R On 15-March-10	14.95	Call	Currency Future	103	106	103	106	0.00
28/08/2009	€ / R On 15-March-10	14.95	Put	Currency Future	3528	3457	3528	3457	0.00
28/08/2009	€ / R On 15-March-10	15.95	Call	Currency Future	59	64	59	64	0.00
28/08/2009	€ / R On 15-March-10	15.95	Put	Currency Future	4485	4415	4485	4415	0.00
28/08/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3746	3821	3746	3821	0.00
28/08/2009	€ / R On 14-December-09	7.60	Put	Currency Future	3	3	3	3	0.00
28/08/2009	€ / R On 14-December-09	8.60	Call	Currency Future	2753	2828	2753	2828	0.00
28/08/2009	€ / R On 14-December-09	8.60	Put	Currency Future	10	10	10	10	0.00
28/08/2009	€ / R On 14-December-09	9.60	Call	Currency Future	1774	1848	1774	1848	0.00
28/08/2009	€ / R On 14-December-09	9.60	Put	Currency Future	31	30	31	30	0.00
28/08/2009	€ / R On 14-December-09	15.60	Call	Currency Future	13	14	13	14	0.00
28/08/2009	€ / R On 14-December-09	15.60	Put	Currency Future	4270	4196	4270	4196	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3746	3821	3746	3821	0.00
28/08/2009	€ / R On 14-December-09	7.60	Put	Currency Future	3	3	3	3	0.00
28/08/2009	€ / R On 15-March-10	7.75	Call	Currency Future	3786	3860	3786	3860	0.00
28/08/2009	€ / R On 15-March-10	7.75	Put	Currency Future	12	11	12	11	0.00
28/08/2009	€ / R On 15-March-10	8.75	Call	Currency Future	2802	2875	2802	2875	0.00
28/08/2009	€ / R On 15-March-10	8.75	Put	Currency Future	27	26	27	26	0.00
28/08/2009	€ / R On 15-March-10	9.75	Call	Currency Future	1839	1907	1839	1907	0.00
28/08/2009	€ / R On 15-March-10	9.75	Put	Currency Future	65	58	65	58	0.00
28/08/2009	€ / R On 15-March-10	10.75	Call	Currency Future	1021	1068	1021	1068	0.00
28/08/2009	€ / R On 15-March-10	10.75	Put	Currency Future	247	219	247	219	0.00
28/08/2009	€ / R On 15-March-10	12.75	Call	Currency Future	294	306	294	306	0.00
28/08/2009	€ / R On 15-March-10	12.75	Put	Currency Future	1520	1457	1520	1457	0.00
28/08/2009	€ / R On 15-March-10	13.75	Call	Currency Future	178	186	178	186	0.00
28/08/2009	€ / R On 15-March-10	13.75	Put	Currency Future	2404	2337	2404	2337	0.00
28/08/2009	€ / R On 15-March-10	14.75	Call	Currency Future	112	116	112	116	0.00
28/08/2009	€ / R On 15-March-10	14.75	Put	Currency Future	3337	3267	3337	3267	0.00
28/08/2009	€ / R On 15-March-10	15.75	Call	Currency Future	69	74	69	74	0.00
28/08/2009	€ / R On 15-March-10	15.75	Put	Currency Future	4294	4225	4294	4225	0.00
28/08/2009	€ / R On 14-September-09	10.95	Call	Currency Future	288	355	288	355	0.00
28/08/2009	€ / R On 14-September-09	10.95	Put	Currency Future	82	74	82	74	0.00
28/08/2009	€ / R On 14-December-09	7.50	Call	Currency Future	3846	3921	3846	3921	0.00
28/08/2009	€ / R On 14-December-09	7.50	Put	Currency Future	3	3	3	3	0.00
28/08/2009	€ / R On 14-December-09	8.50	Call	Currency Future	2852	2927	2852	2927	0.00
28/08/2009	€ / R On 14-December-09	8.50	Put	Currency Future	9	9	9	9	0.00
28/08/2009	€ / R On 14-December-09	9.50	Call	Currency Future	1871	1945	1871	1945	0.00
28/08/2009	€ / R On 14-December-09	9.50	Put	Currency Future	28	27	28	27	0.00
28/08/2009	€ / R On 14-December-09	10.50	Call	Currency Future	943	1004	943	1004	0.00
28/08/2009	€ / R On 14-December-09	10.50	Put	Currency Future	100	86	100	86	0.00
28/08/2009	€ / R On 14-December-09	14.50	Call	Currency Future	29	32	29	32	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-December-09	14.50	Put	Currency Future	3186	3113	3186	3113	0.00
28/08/2009	€ / R On 14-December-09	15.50	Call	Currency Future	14	15	14	15	0.00
28/08/2009	€ / R On 14-December-09	15.50	Put	Currency Future	4171	4096	4171	4096	0.00
28/08/2009	€ / R On 15-March-10	7.70	Call	Currency Future	3836	3910	3836	3910	0.00
28/08/2009	€ / R On 15-March-10	7.70	Put	Currency Future	11	11	11	11	0.00
28/08/2009	€ / R On 15-March-10	8.70	Call	Currency Future	2851	2924	2851	2924	0.00
28/08/2009	€ / R On 15-March-10	8.70	Put	Currency Future	26	25	26	25	0.00
28/08/2009	€ / R On 15-March-10	9.70	Call	Currency Future	1885	1953	1885	1953	0.00
28/08/2009	€ / R On 15-March-10	9.70	Put	Currency Future	61	54	61	54	0.00
28/08/2009	€ / R On 15-March-10	10.70	Call	Currency Future	1054	1103	1054	1103	0.00
28/08/2009	€ / R On 15-March-10	10.70	Put	Currency Future	230	203	230	203	0.00
28/08/2009	€ / R On 15-March-10	12.70	Call	Currency Future	302	314	302	314	0.00
28/08/2009	€ / R On 15-March-10	12.70	Put	Currency Future	1478	1415	1478	1415	0.00
28/08/2009	€ / R On 15-March-10	13.70	Call	Currency Future	183	191	183	191	0.00
28/08/2009	€ / R On 15-March-10	13.70	Put	Currency Future	2359	2292	2359	2292	0.00
28/08/2009	€ / R On 15-March-10	14.70	Call	Currency Future	114	118	114	118	0.00
28/08/2009	€ / R On 15-March-10	14.70	Put	Currency Future	3290	3219	3290	3219	0.00
28/08/2009	€ / R On 15-March-10	15.70	Call	Currency Future	71	77	71	77	0.00
28/08/2009	€ / R On 15-March-10	15.70	Put	Currency Future	4247	4178	4247	4178	0.00
28/08/2009	€ / R On 14-September-09	10.75	Call	Currency Future	453	525	453	525	0.00
28/08/2009	€ / R On 14-September-09	10.75	Put	Currency Future	48	44	48	44	0.00
28/08/2009	€ / R On 14-September-09	10.85	Call	Currency Future	368	438	368	438	0.00
28/08/2009	€ / R On 14-September-09	10.85	Put	Currency Future	62	57	62	57	0.00
28/08/2009	€ / R On 14-December-09	7.30	Call	Currency Future	4045	4120	4045	4120	0.00
28/08/2009	€ / R On 14-December-09	7.30	Put	Currency Future	2	2	2	2	0.00
28/08/2009	€ / R On 14-December-09	8.30	Call	Currency Future	3050	3125	3050	3125	0.00
28/08/2009	€ / R On 14-December-09	8.30	Put	Currency Future	7	7	7	7	0.00
28/08/2009	€ / R On 14-December-09	9.30	Call	Currency Future	2066	2140	2066	2140	0.00
28/08/2009	€ / R On 14-December-09	9.30	Put	Currency Future	23	22	23	22	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-December-09	10.30	Call	Currency Future	1110	1179	1110	1179	0.00
28/08/2009	€ / R On 14-December-09	10.30	Put	Currency Future	67	60	67	60	0.00
28/08/2009	€ / R On 14-December-09	14.30	Call	Currency Future	35	37	35	37	0.00
28/08/2009	€ / R On 14-December-09	14.30	Put	Currency Future	2992	2919	2992	2919	0.00
28/08/2009	€ / R On 14-December-09	15.30	Call	Currency Future	15	17	15	17	0.00
28/08/2009	€ / R On 14-December-09	15.30	Put	Currency Future	3973	3898	3973	3898	0.00
28/08/2009	€ / R On 15-March-10	7.50	Call	Currency Future	4034	4107	4034	4107	0.00
28/08/2009	€ / R On 15-March-10	7.50	Put	Currency Future	9	8	9	8	0.00
28/08/2009	€ / R On 15-March-10	8.50	Call	Currency Future	3048	3121	3048	3121	0.00
28/08/2009	€ / R On 15-March-10	8.50	Put	Currency Future	23	22	23	22	0.00
28/08/2009	€ / R On 15-March-10	9.50	Call	Currency Future	2070	2142	2070	2142	0.00
28/08/2009	€ / R On 15-March-10	9.50	Put	Currency Future	46	43	46	43	0.00
28/08/2009	€ / R On 15-March-10	10.50	Call	Currency Future	1194	1253	1194	1253	0.00
28/08/2009	€ / R On 15-March-10	10.50	Put	Currency Future	169	154	169	154	0.00
28/08/2009	€ / R On 15-March-10	12.50	Call	Currency Future	337	351	337	351	0.00
28/08/2009	€ / R On 15-March-10	12.50	Put	Currency Future	1313	1252	1313	1252	0.00
28/08/2009	€ / R On 15-March-10	13.50	Call	Currency Future	203	210	203	210	0.00
28/08/2009	€ / R On 15-March-10	13.50	Put	Currency Future	2179	2111	2179	2111	0.00
28/08/2009	€ / R On 15-March-10	14.50	Call	Currency Future	125	129	125	129	0.00
28/08/2009	€ / R On 15-March-10	14.50	Put	Currency Future	3100	3030	3100	3030	0.00
28/08/2009	€ / R On 15-March-10	15.50	Call	Currency Future	83	86	83	86	0.00
28/08/2009	€ / R On 15-March-10	15.50	Put	Currency Future	4058	3987	4058	3987	0.00
28/08/2009	€ / R On 14-September-09	10.70	Call	Currency Future	497	570	497	570	0.00
28/08/2009	€ / R On 14-September-09	10.70	Put	Currency Future	42	39	42	39	0.00
28/08/2009	€ / R On 14-September-09	10.80	Call	Currency Future	410	481	410	481	0.00
28/08/2009	€ / R On 14-September-09	10.80	Put	Currency Future	55	50	55	50	0.00
28/08/2009	€ / R On 14-December-09	7.20	Call	Currency Future	4144	4220	4144	4220	0.00
28/08/2009	€ / R On 14-December-09	7.20	Put	Currency Future	2	1	2	1	0.00
28/08/2009	€ / R On 14-December-09	8.20	Call	Currency Future	3149	3224	3149	3224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-December-09	8.20	Put	Currency Future	6	6	6	6	0.00
28/08/2009	€ / R On 14-December-09	9.20	Call	Currency Future	2163	2238	2163	2238	0.00
28/08/2009	€ / R On 14-December-09	9.20	Put	Currency Future	21	19	21	19	0.00
28/08/2009	€ / R On 14-December-09	10.20	Call	Currency Future	1203	1273	1203	1273	0.00
28/08/2009	€ / R On 14-December-09	10.20	Put	Currency Future	60	54	60	54	0.00
28/08/2009	€ / R On 14-December-09	14.20	Call	Currency Future	38	41	38	41	0.00
28/08/2009	€ / R On 14-December-09	14.20	Put	Currency Future	2895	2822	2895	2822	0.00
28/08/2009	€ / R On 14-December-09	15.20	Call	Currency Future	17	18	17	18	0.00
28/08/2009	€ / R On 14-December-09	15.20	Put	Currency Future	3874	3800	3874	3800	0.00
28/08/2009	€ / R On 15-March-10	7.35	Call	Currency Future	4181	4255	4181	4255	0.00
28/08/2009	€ / R On 15-March-10	7.35	Put	Currency Future	7	6	7	6	0.00
28/08/2009	€ / R On 15-March-10	8.35	Call	Currency Future	3195	3268	3195	3268	0.00
28/08/2009	€ / R On 15-March-10	8.35	Put	Currency Future	20	19	20	19	0.00
28/08/2009	€ / R On 15-March-10	9.35	Call	Currency Future	2216	2288	2216	2288	0.00
28/08/2009	€ / R On 15-March-10	9.35	Put	Currency Future	41	39	41	39	0.00
28/08/2009	€ / R On 15-March-10	10.35	Call	Currency Future	1316	1377	1316	1377	0.00
28/08/2009	€ / R On 15-March-10	10.35	Put	Currency Future	141	128	141	128	0.00
28/08/2009	€ / R On 15-March-10	12.35	Call	Currency Future	367	383	367	383	0.00
28/08/2009	€ / R On 15-March-10	12.35	Put	Currency Future	1193	1134	1193	1134	0.00
28/08/2009	€ / R On 15-March-10	13.35	Call	Currency Future	218	226	218	226	0.00
28/08/2009	€ / R On 15-March-10	13.35	Put	Currency Future	2043	1977	2043	1977	0.00
28/08/2009	€ / R On 15-March-10	14.35	Call	Currency Future	133	139	133	139	0.00
28/08/2009	€ / R On 15-March-10	14.35	Put	Currency Future	2959	2890	2959	2890	0.00
28/08/2009	€ / R On 15-March-10	15.35	Call	Currency Future	88	91	88	91	0.00
28/08/2009	€ / R On 15-March-10	15.35	Put	Currency Future	3913	3842	3913	3842	0.00
28/08/2009	€ / R On 14-September-09	7.00	Call	Currency Future	4156	4231	4156	4231	0.00
28/08/2009	€ / R On 14-September-09	7.00	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	8.00	Call	Currency Future	3156	3231	3156	3231	0.00
28/08/2009	€ / 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
28/08/2009	€ / R On 14-September-09	9.00	Call	Currency Future	2156	2231	2156	2231	0.00
28/08/2009	€ / R On 14-September-09	9.00	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	10.00	Call	Currency Future	1162	1237	1162	1237	0.00
28/08/2009	€ / R On 14-September-09	10.00	Put	Currency Future	7	6	7	6	0.00
28/08/2009	€ / R On 14-September-09	15.00	Call	Currency Future	0	1	0	1	0.00
28/08/2009	€ / R On 14-September-09	15.00	Put	Currency Future	3845	3770	3845	3770	0.00
28/08/2009	€ / R On 14-September-09	17.00	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	17.00	Put	Currency Future	5845	5769	5845	5769	0.00
28/08/2009	€ / R On 14-September-09	19.00	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	19.00	Put	Currency Future	7845	7769	7845	7769	0.00
28/08/2009	€ / R On 14-December-09	17.20	Call	Currency Future	6	7	6	7	0.00
28/08/2009	€ / R On 14-December-09	17.20	Put	Currency Future	5863	5788	5863	5788	0.00
28/08/2009	€ / R On 14-December-09	19.20	Call	Currency Future	2	3	2	3	0.00
28/08/2009	€ / R On 14-December-09	19.20	Put	Currency Future	7860	7784	7860	7784	0.00
28/08/2009	€ / R On 15-March-10	17.35	Call	Currency Future	20	21	20	21	0.00
28/08/2009	€ / R On 15-March-10	17.35	Put	Currency Future	5845	5772	5845	5772	0.00
28/08/2009	€ / R On 15-March-10	19.35	Call	Currency Future	10	10	10	10	0.00
28/08/2009	€ / R On 15-March-10	19.35	Put	Currency Future	7836	7761	7836	7761	0.00
28/08/2009	€ / R On 14-September-09	7.15	Call	Currency Future	4006	4081	4006	4081	0.00
28/08/2009	€ / R On 14-September-09	7.15	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	8.15	Call	Currency Future	3006	3081	3006	3081	0.00
28/08/2009	€ / R On 14-September-09	8.15	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	9.15	Call	Currency Future	2006	2081	2006	2081	0.00
28/08/2009	€ / R On 14-September-09	9.15	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	10.15	Call	Currency Future	1017	1091	1017	1091	0.00
28/08/2009	€ / R On 14-September-09	10.15	Put	Currency Future	11	10	11	10	0.00
28/08/2009	€ / R On 14-September-09	15.15	Call	Currency Future	0	1	0	1	0.00
28/08/2009	€ / R On 14-September-09	15.15	Put	Currency Future	3995	3920	3995	3920	0.00
28/08/2009	€ / R On 14-September-09	17.15	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
28/08/2009	€ / R On 14-September-09	17.15	Put	Currency Future	5995	5919	5995	5919	0.00
28/08/2009	€ / R On 14-September-09	19.15	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	19.15	Put	Currency Future	7995	7919	7995	7919	0.00
28/08/2009	€ / R On 14-December-09	17.30	Call	Currency Future	6	6	6	6	0.00
28/08/2009	€ / R On 14-December-09	17.30	Put	Currency Future	5963	5888	5963	5888	0.00
28/08/2009	€ / R On 14-December-09	19.30	Call	Currency Future	2	3	2	3	0.00
28/08/2009	€ / R On 14-December-09	19.30	Put	Currency Future	7959	7884	7959	7884	0.00
28/08/2009	€ / R On 15-March-10	17.50	Call	Currency Future	17	19	17	19	0.00
28/08/2009	€ / R On 15-March-10	17.50	Put	Currency Future	5993	5920	5993	5920	0.00
28/08/2009	€ / R On 15-March-10	19.50	Call	Currency Future	10	10	10	10	0.00
28/08/2009	€ / R On 15-March-10	19.50	Put	Currency Future	7985	7911	7985	7911	0.00
28/08/2009	€ / R On 14-September-09	7.25	Call	Currency Future	3906	3981	3906	3981	0.00
28/08/2009	€ / R On 14-September-09	7.25	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	8.25	Call	Currency Future	2906	2981	2906	2981	0.00
28/08/2009	€ / R On 14-September-09	8.25	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	9.25	Call	Currency Future	1906	1982	1906	1982	0.00
28/08/2009	€ / R On 14-September-09	9.25	Put	Currency Future	1	1	1	1	0.00
28/08/2009	€ / R On 14-September-09	10.25	Call	Currency Future	919	994	919	994	0.00
28/08/2009	€ / R On 14-September-09	10.25	Put	Currency Future	14	13	14	13	0.00
28/08/2009	€ / R On 14-September-09	15.25	Call	Currency Future	0	1	0	1	0.00
28/08/2009	€ / R On 14-September-09	15.25	Put	Currency Future	4095	4020	4095	4020	0.00
28/08/2009	€ / R On 14-September-09	17.25	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	17.25	Put	Currency Future	6095	6019	6095	6019	0.00
28/08/2009	€ / R On 14-September-09	19.25	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	19.25	Put	Currency Future	8095	8019	8095	8019	0.00
28/08/2009	€ / R On 14-December-09	7.40	Call	Currency Future	3945	4021	3945	4021	0.00
28/08/2009	€ / R On 14-December-09	7.40	Put	Currency Future	3	2	3	2	0.00
28/08/2009	€ / R On 14-December-09	8.40	Call	Currency Future	2951	3026	2951	3026	0.00
28/08/2009	€ / R On 14-December-09	8.40	Put	Currency Future	8	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-December-09	9.40	Call	Currency Future	1969	2043	1969	2043	0.00
28/08/2009	€ / R On 14-December-09	9.40	Put	Currency Future	26	25	26	25	0.00
28/08/2009	€ / R On 14-December-09	10.40	Call	Currency Future	1023	1086	1023	1086	0.00
28/08/2009	€ / R On 14-December-09	10.40	Put	Currency Future	80	68	80	68	0.00
28/08/2009	€ / R On 14-December-09	15.40	Call	Currency Future	14	16	14	16	0.00
28/08/2009	€ / R On 14-December-09	15.40	Put	Currency Future	4072	3997	4072	3997	0.00
28/08/2009	€ / R On 14-December-09	17.40	Call	Currency Future	6	6	6	6	0.00
28/08/2009	€ / R On 14-December-09	17.40	Put	Currency Future	6063	5988	6063	5988	0.00
28/08/2009	€ / R On 14-December-09	19.40	Call	Currency Future	2	2	2	2	0.00
28/08/2009	€ / R On 14-December-09	19.40	Put	Currency Future	8059	7984	8059	7984	0.00
28/08/2009	€ / R On 15-March-10	7.60	Call	Currency Future	3935	4009	3935	4009	0.00
28/08/2009	€ / R On 15-March-10	7.60	Put	Currency Future	10	10	10	10	0.00
28/08/2009	€ / R On 15-March-10	8.60	Call	Currency Future	2949	3023	2949	3023	0.00
28/08/2009	€ / R On 15-March-10	8.60	Put	Currency Future	25	24	25	24	0.00
28/08/2009	€ / R On 15-March-10	9.60	Call	Currency Future	1977	2046	1977	2046	0.00
28/08/2009	€ / R On 15-March-10	9.60	Put	Currency Future	53	47	53	47	0.00
28/08/2009	€ / R On 15-March-10	10.60	Call	Currency Future	1122	1173	1122	1173	0.00
28/08/2009	€ / R On 15-March-10	10.60	Put	Currency Future	198	174	198	174	0.00
28/08/2009	€ / R On 15-March-10	13.60	Call	Currency Future	193	201	193	201	0.00
28/08/2009	€ / R On 15-March-10	13.60	Put	Currency Future	2268	2202	2268	2202	0.00
28/08/2009	€ / R On 15-March-10	15.60	Call	Currency Future	77	82	77	82	0.00
28/08/2009	€ / R On 15-March-10	15.60	Put	Currency Future	4152	4083	4152	4083	0.00
28/08/2009	€ / R On 15-March-10	17.60	Call	Currency Future	17	17	17	17	0.00
28/08/2009	€ / R On 15-March-10	17.60	Put	Currency Future	6092	6018	6092	6018	0.00
28/08/2009	€ / R On 15-March-10	19.60	Call	Currency Future	9	10	9	10	0.00
28/08/2009	€ / R On 15-March-10	19.60	Put	Currency Future	8085	8011	8085	8011	0.00
28/08/2009	€ / R On 14-September-09	7.30	Call	Currency Future	3855	3931	3855	3931	0.00
28/08/2009	€ / R On 14-September-09	7.30	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	8.30	Call	Currency Future	2856	2931	2856	2931	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-September-09	8.30	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	9.30	Call	Currency Future	1856	1932	1856	1932	0.00
28/08/2009	€ / R On 14-September-09	9.30	Put	Currency Future	1	1	1	1	0.00
28/08/2009	€ / R On 14-September-09	10.30	Call	Currency Future	871	945	871	945	0.00
28/08/2009	€ / R On 14-September-09	10.30	Put	Currency Future	16	14	16	14	0.00
28/08/2009	€ / R On 14-September-09	15.30	Call	Currency Future	0	1	0	1	0.00
28/08/2009	€ / R On 14-September-09	15.30	Put	Currency Future	4145	4070	4145	4070	0.00
28/08/2009	€ / R On 14-September-09	17.30	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	17.30	Put	Currency Future	6145	6069	6145	6069	0.00
28/08/2009	€ / R On 14-September-09	19.30	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	19.30	Put	Currency Future	8145	8069	8145	8069	0.00
28/08/2009	€ / R On 14-December-09	17.50	Call	Currency Future	5	6	5	6	0.00
28/08/2009	€ / R On 14-December-09	17.50	Put	Currency Future	6162	6087	6162	6087	0.00
28/08/2009	€ / R On 14-December-09	19.50	Call	Currency Future	2	2	2	2	0.00
28/08/2009	€ / R On 14-December-09	19.50	Put	Currency Future	8159	8084	8159	8084	0.00
28/08/2009	€ / R On 15-March-10	17.70	Call	Currency Future	16	17	16	17	0.00
28/08/2009	€ / R On 15-March-10	17.70	Put	Currency Future	6192	6117	6192	6117	0.00
28/08/2009	€ / R On 15-March-10	19.70	Call	Currency Future	8	9	8	9	0.00
28/08/2009	€ / R On 15-March-10	19.70	Put	Currency Future	8184	8110	8184	8110	0.00
28/08/2009	€ / R On 14-September-09	7.50	Call	Currency Future	3656	3731	3656	3731	0.00
28/08/2009	€ / R On 14-September-09	7.50	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	8.50	Call	Currency Future	2656	2731	2656	2731	0.00
28/08/2009	€ / R On 14-September-09	8.50	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	9.50	Call	Currency Future	1657	1732	1657	1732	0.00
28/08/2009	€ / R On 14-September-09	9.50	Put	Currency Future	1	2	1	2	0.00
28/08/2009	€ / R On 14-September-09	10.50	Call	Currency Future	681	754	681	754	0.00
28/08/2009	€ / R On 14-September-09	10.50	Put	Currency Future	25	23	25	23	0.00
28/08/2009	€ / R On 14-September-09	15.50	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	15.50	Put	Currency Future	4345	4270	4345	4270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-September-09	17.50	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	17.50	Put	Currency Future	6345	6269	6345	6269	0.00
28/08/2009	€ / R On 14-September-09	19.50	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	19.50	Put	Currency Future	8345	8269	8345	8269	0.00
28/08/2009	€ / R On 14-December-09	17.65	Call	Currency Future	5	5	5	5	0.00
28/08/2009	€ / R On 14-December-09	17.65	Put	Currency Future	6312	6237	6312	6237	0.00
28/08/2009	€ / R On 14-December-09	19.65	Call	Currency Future	2	2	2	2	0.00
28/08/2009	€ / R On 14-December-09	19.65	Put	Currency Future	8309	8234	8309	8234	0.00
28/08/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3687	3761	3687	3761	0.00
28/08/2009	€ / R On 15-March-10	7.85	Put	Currency Future	13	12	13	12	0.00
28/08/2009	€ / R On 15-March-10	17.85	Call	Currency Future	15	16	15	16	0.00
28/08/2009	€ / R On 15-March-10	17.85	Put	Currency Future	6341	6267	6341	6267	0.00
28/08/2009	€ / R On 15-March-10	19.85	Call	Currency Future	8	8	8	8	0.00
28/08/2009	€ / R On 15-March-10	19.85	Put	Currency Future	8333	8259	8333	8259	0.00
28/08/2009	€ / R On 14-September-09	7.55	Call	Currency Future	3606	3681	3606	3681	0.00
28/08/2009	€ / R On 14-September-09	7.55	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	8.55	Call	Currency Future	2606	2681	2606	2681	0.00
28/08/2009	€ / R On 14-September-09	8.55	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	9.55	Call	Currency Future	1607	1683	1607	1683	0.00
28/08/2009	€ / R On 14-September-09	9.55	Put	Currency Future	2	2	2	2	0.00
28/08/2009	€ / R On 14-September-09	10.55	Call	Currency Future	634	707	634	707	0.00
28/08/2009	€ / R On 14-September-09	10.55	Put	Currency Future	28	27	28	27	0.00
28/08/2009	€ / R On 14-September-09	15.55	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	15.55	Put	Currency Future	4395	4319	4395	4319	0.00
28/08/2009	€ / R On 14-September-09	17.55	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	17.55	Put	Currency Future	6395	6319	6395	6319	0.00
28/08/2009	€ / R On 14-September-09	19.55	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	19.55	Put	Currency Future	8395	8319	8395	8319	0.00
28/08/2009	€ / R On 14-September-09	8.60	Call	Currency Future	2556	2631	2556	2631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-September-09	8.60	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	9.60	Call	Currency Future	1558	1633	1558	1633	0.00
28/08/2009	€ / R On 14-September-09	9.60	Put	Currency Future	2	2	2	2	0.00
28/08/2009	€ / R On 14-September-09	15.60	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	15.60	Put	Currency Future	4445	4369	4445	4369	0.00
28/08/2009	€ / R On 14-September-09	17.60	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	17.60	Put	Currency Future	6445	6369	6445	6369	0.00
28/08/2009	€ / R On 14-September-09	19.60	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	19.60	Put	Currency Future	8445	8369	8445	8369	0.00
28/08/2009	€ / R On 14-December-09	17.75	Call	Currency Future	5	5	5	5	0.00
28/08/2009	€ / R On 14-December-09	17.75	Put	Currency Future	6412	6337	6412	6337	0.00
28/08/2009	€ / R On 14-December-09	19.75	Call	Currency Future	2	2	2	2	0.00
28/08/2009	€ / R On 14-December-09	19.75	Put	Currency Future	8409	8334	8409	8334	0.00
28/08/2009	€ / R On 15-March-10	17.95	Call	Currency Future	15	15	15	15	0.00
28/08/2009	€ / R On 15-March-10	17.95	Put	Currency Future	6440	6366	6440	6366	0.00
28/08/2009	€ / R On 15-March-10	19.95	Call	Currency Future	7	8	7	8	0.00
28/08/2009	€ / R On 15-March-10	19.95	Put	Currency Future	8433	8359	8433	8359	0.00
28/08/2009	€ / R On 14-September-09	7.70	Call	Currency Future	3456	3531	3456	3531	0.00
28/08/2009	€ / R On 14-September-09	7.70	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	8.70	Call	Currency Future	2456	2531	2456	2531	0.00
28/08/2009	€ / R On 14-September-09	8.70	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	9.70	Call	Currency Future	1458	1534	1458	1534	0.00
28/08/2009	€ / R On 14-September-09	9.70	Put	Currency Future	3	3	3	3	0.00
28/08/2009	€ / R On 14-September-09	15.70	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	15.70	Put	Currency Future	4545	4469	4545	4469	0.00
28/08/2009	€ / R On 14-September-09	17.70	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	17.70	Put	Currency Future	6545	6469	6545	6469	0.00
28/08/2009	€ / R On 14-September-09	19.70	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	19.70	Put	Currency Future	8545	8469	8545	8469	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-December-09	17.90	Call	Currency Future	4	5	4	5	0.00
28/08/2009	€ / R On 14-December-09	17.90	Put	Currency Future	6561	6486	6561	6486	0.00
28/08/2009	€ / R On 14-December-09	19.90	Call	Currency Future	1	2	1	2	0.00
28/08/2009	€ / R On 14-December-09	19.90	Put	Currency Future	8559	8483	8559	8483	0.00
28/08/2009	€ / R On 15-March-10	18.10	Call	Currency Future	14	15	14	15	0.00
28/08/2009	€ / R On 15-March-10	18.10	Put	Currency Future	6590	6515	6590	6515	0.00
28/08/2009	€ / R On 15-March-10	20.10	Call	Currency Future	6	7	6	7	0.00
28/08/2009	€ / R On 15-March-10	20.10	Put	Currency Future	8582	8508	8582	8508	0.00
28/08/2009	€ / R On 14-September-09	7.65	Call	Currency Future	3506	3581	3506	3581	0.00
28/08/2009	€ / R On 14-September-09	7.65	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	8.65	Call	Currency Future	2506	2581	2506	2581	0.00
28/08/2009	€ / R On 14-September-09	8.65	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	9.65	Call	Currency Future	1508	1583	1508	1583	0.00
28/08/2009	€ / R On 14-September-09	9.65	Put	Currency Future	2	2	2	2	0.00
28/08/2009	€ / R On 14-September-09	10.65	Call	Currency Future	542	615	542	615	0.00
28/08/2009	€ / R On 14-September-09	10.65	Put	Currency Future	37	34	37	34	0.00
28/08/2009	€ / R On 14-September-09	15.65	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	15.65	Put	Currency Future	4495	4419	4495	4419	0.00
28/08/2009	€ / R On 14-September-09	17.65	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	17.65	Put	Currency Future	6495	6419	6495	6419	0.00
28/08/2009	€ / R On 14-September-09	19.65	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	19.65	Put	Currency Future	8495	8419	8495	8419	0.00
28/08/2009	€ / R On 14-December-09	17.85	Call	Currency Future	4	5	4	5	0.00
28/08/2009	€ / R On 14-December-09	17.85	Put	Currency Future	6512	6437	6512	6437	0.00
28/08/2009	€ / R On 14-December-09	19.85	Call	Currency Future	1	2	1	2	0.00
28/08/2009	€ / R On 14-December-09	19.85	Put	Currency Future	8509	8433	8509	8433	0.00
28/08/2009	€ / R On 15-March-10	18.05	Call	Currency Future	14	15	14	15	0.00
28/08/2009	€ / R On 15-March-10	18.05	Put	Currency Future	6540	6466	6540	6466	0.00
28/08/2009	€ / R On 15-March-10	20.05	Call	Currency Future	7	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 15-March-10	20.05	Put	Currency Future	8532	8458	8532	8458	0.00
28/08/2009	€ / R On 14-September-09	7.40	Call	Currency Future	3756	3831	3756	3831	0.00
28/08/2009	€ / R On 14-September-09	7.40	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	8.40	Call	Currency Future	2756	2831	2756	2831	0.00
28/08/2009	€ / R On 14-September-09	8.40	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	10.40	Call	Currency Future	775	849	775	849	0.00
28/08/2009	€ / R On 14-September-09	10.40	Put	Currency Future	20	18	20	18	0.00
28/08/2009	€ / R On 14-September-09	17.40	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	17.40	Put	Currency Future	6245	6169	6245	6169	0.00
28/08/2009	€ / R On 14-September-09	19.40	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	19.40	Put	Currency Future	8245	8169	8245	8169	0.00
28/08/2009	€ / R On 14-September-09	7.20	Call	Currency Future	3956	4031	3956	4031	0.00
28/08/2009	€ / R On 14-September-09	7.20	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	8.20	Call	Currency Future	2956	3031	2956	3031	0.00
28/08/2009	€ / R On 14-September-09	8.20	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	9.20	Call	Currency Future	1956	2031	1956	2031	0.00
28/08/2009	€ / R On 14-September-09	9.20	Put	Currency Future	1	1	1	1	0.00
28/08/2009	€ / R On 14-September-09	10.20	Call	Currency Future	968	1042	968	1042	0.00
28/08/2009	€ / R On 14-September-09	10.20	Put	Currency Future	12	11	12	11	0.00
28/08/2009	€ / R On 14-September-09	15.20	Call	Currency Future	0	1	0	1	0.00
28/08/2009	€ / R On 14-September-09	15.20	Put	Currency Future	4045	3970	4045	3970	0.00
28/08/2009	€ / R On 14-September-09	17.20	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	17.20	Put	Currency Future	6045	5969	6045	5969	0.00
28/08/2009	€ / R On 14-September-09	19.20	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	19.20	Put	Currency Future	8045	7969	8045	7969	0.00
28/08/2009	€ / R On 14-December-09	17.60	Call	Currency Future	5	5	5	5	0.00
28/08/2009	€ / R On 14-December-09	17.60	Put	Currency Future	6262	6187	6262	6187	0.00
28/08/2009	€ / R On 14-December-09	19.60	Call	Currency Future	2	2	2	2	0.00
28/08/2009	€ / R On 14-December-09	19.60	Put	Currency Future	8259	8184	8259	8184	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 15-March-10	17.80	Call	Currency Future	16	16	16	16	0.00
28/08/2009	€ / R On 15-March-10	17.80	Put	Currency Future	6291	6217	6291	6217	0.00
28/08/2009	€ / R On 15-March-10	19.80	Call	Currency Future	8	8	8	8	0.00
28/08/2009	€ / R On 15-March-10	19.80	Put	Currency Future	8284	8209	8284	8209	0.00
28/08/2009	€ / R On 14-September-09	7.05	Call	Currency Future	4105	4181	4105	4181	0.00
28/08/2009	€ / R On 14-September-09	7.05	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	8.05	Call	Currency Future	3106	3181	3106	3181	0.00
28/08/2009	€ / R On 14-September-09	8.05	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	9.05	Call	Currency Future	2106	2181	2106	2181	0.00
28/08/2009	€ / R On 14-September-09	9.05	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	10.05	Call	Currency Future	1114	1188	1114	1188	0.00
28/08/2009	€ / R On 14-September-09	10.05	Put	Currency Future	8	7	8	7	0.00
28/08/2009	€ / R On 14-September-09	15.05	Call	Currency Future	0	1	0	1	0.00
28/08/2009	€ / R On 14-September-09	15.05	Put	Currency Future	3895	3820	3895	3820	0.00
28/08/2009	€ / R On 14-September-09	17.05	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	17.05	Put	Currency Future	5895	5819	5895	5819	0.00
28/08/2009	€ / R On 14-September-09	19.05	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	19.05	Put	Currency Future	7895	7819	7895	7819	0.00
28/08/2009	€ / R On 14-December-09	7.25	Call	Currency Future	4095	4170	4095	4170	0.00
28/08/2009	€ / R On 14-December-09	7.25	Put	Currency Future	2	2	2	2	0.00
28/08/2009	€ / R On 14-December-09	8.25	Call	Currency Future	3100	3175	3100	3175	0.00
28/08/2009	€ / R On 14-December-09	8.25	Put	Currency Future	7	7	7	7	0.00
28/08/2009	€ / R On 14-December-09	10.25	Call	Currency Future	1156	1226	1156	1226	0.00
28/08/2009	€ / R On 14-December-09	10.25	Put	Currency Future	63	57	63	57	0.00
28/08/2009	€ / R On 14-December-09	17.25	Call	Currency Future	6	6	6	6	0.00
28/08/2009	€ / R On 14-December-09	17.25	Put	Currency Future	5913	5838	5913	5838	0.00
28/08/2009	€ / R On 14-December-09	19.25	Call	Currency Future	2	3	2	3	0.00
28/08/2009	€ / R On 14-December-09	19.25	Put	Currency Future	7910	7834	7910	7834	0.00
28/08/2009	€ / R On 15-March-10	7.45	Call	Currency Future	4083	4156	4083	4156	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 15-March-10	7.45	Put	Currency Future	8	7	8	7	0.00
28/08/2009	€ / R On 15-March-10	8.45	Call	Currency Future	3097	3170	3097	3170	0.00
28/08/2009	€ / R On 15-March-10	8.45	Put	Currency Future	22	21	22	21	0.00
28/08/2009	€ / R On 15-March-10	9.45	Call	Currency Future	2119	2191	2119	2191	0.00
28/08/2009	€ / R On 15-March-10	9.45	Put	Currency Future	44	42	44	42	0.00
28/08/2009	€ / R On 15-March-10	10.45	Call	Currency Future	1234	1294	1234	1294	0.00
28/08/2009	€ / R On 15-March-10	10.45	Put	Currency Future	159	145	159	145	0.00
28/08/2009	€ / R On 15-March-10	13.45	Call	Currency Future	208	215	208	215	0.00
28/08/2009	€ / R On 15-March-10	13.45	Put	Currency Future	2133	2066	2133	2066	0.00
28/08/2009	€ / R On 15-March-10	15.45	Call	Currency Future	84	87	84	87	0.00
28/08/2009	€ / R On 15-March-10	15.45	Put	Currency Future	4010	3938	4010	3938	0.00
28/08/2009	€ / R On 15-March-10	17.45	Call	Currency Future	18	19	18	19	0.00
28/08/2009	€ / R On 15-March-10	17.45	Put	Currency Future	5944	5870	5944	5870	0.00
28/08/2009	€ / R On 15-March-10	19.45	Call	Currency Future	10	10	10	10	0.00
28/08/2009	€ / R On 15-March-10	19.45	Put	Currency Future	7935	7861	7935	7861	0.00
28/08/2009	€ / R On 14-December-09	7.35	Call	Currency Future	3995	4070	3995	4070	0.00
28/08/2009	€ / R On 14-December-09	7.35	Put	Currency Future	2	2	2	2	0.00
28/08/2009	€ / R On 14-December-09	8.35	Call	Currency Future	3001	3076	3001	3076	0.00
28/08/2009	€ / R On 14-December-09	8.35	Put	Currency Future	8	7	8	7	0.00
28/08/2009	€ / R On 14-December-09	9.35	Call	Currency Future	2017	2091	2017	2091	0.00
28/08/2009	€ / R On 14-December-09	9.35	Put	Currency Future	24	23	24	23	0.00
28/08/2009	€ / R On 14-December-09	10.35	Call	Currency Future	1064	1132	1064	1132	0.00
28/08/2009	€ / R On 14-December-09	10.35	Put	Currency Future	71	64	71	64	0.00
28/08/2009	€ / R On 14-December-09	15.35	Call	Currency Future	15	16	15	16	0.00
28/08/2009	€ / R On 14-December-09	15.35	Put	Currency Future	4022	3948	4022	3948	0.00
28/08/2009	€ / R On 14-December-09	17.35	Call	Currency Future	6	6	6	6	0.00
28/08/2009	€ / R On 14-December-09	17.35	Put	Currency Future	6013	5938	6013	5938	0.00
28/08/2009	€ / R On 14-December-09	19.35	Call	Currency Future	2	2	2	2	0.00
28/08/2009	€ / R On 14-December-09	19.35	Put	Currency Future	8009	7934	8009	7934	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 15-March-10	7.40	Call	Currency Future	4132	4205	4132	4205	0.00
28/08/2009	€ / R On 15-March-10	7.40	Put	Currency Future	8	6	8	6	0.00
28/08/2009	€ / R On 15-March-10	8.40	Call	Currency Future	3146	3219	3146	3219	0.00
28/08/2009	€ / R On 15-March-10	8.40	Put	Currency Future	21	20	21	20	0.00
28/08/2009	€ / R On 15-March-10	9.40	Call	Currency Future	2167	2240	2167	2240	0.00
28/08/2009	€ / R On 15-March-10	9.40	Put	Currency Future	43	40	43	40	0.00
28/08/2009	€ / R On 15-March-10	10.40	Call	Currency Future	1275	1336	1275	1336	0.00
28/08/2009	€ / R On 15-March-10	10.40	Put	Currency Future	150	136	150	136	0.00
28/08/2009	€ / R On 15-March-10	13.40	Call	Currency Future	213	220	213	220	0.00
28/08/2009	€ / R On 15-March-10	13.40	Put	Currency Future	2088	2021	2088	2021	0.00
28/08/2009	€ / R On 15-March-10	15.40	Call	Currency Future	86	89	86	89	0.00
28/08/2009	€ / R On 15-March-10	15.40	Put	Currency Future	3961	3890	3961	3890	0.00
28/08/2009	€ / R On 15-March-10	17.40	Call	Currency Future	19	20	19	20	0.00
28/08/2009	€ / R On 15-March-10	17.40	Put	Currency Future	5894	5821	5894	5821	0.00
28/08/2009	€ / R On 15-March-10	19.40	Call	Currency Future	10	10	10	10	0.00
28/08/2009	€ / R On 15-March-10	19.40	Put	Currency Future	7886	7811	7886	7811	0.00
28/08/2009	€ / R On 15-March-10	7.55	Call	Currency Future	3984	4058	3984	4058	0.00
28/08/2009	€ / R On 15-March-10	7.55	Put	Currency Future	10	9	10	9	0.00
28/08/2009	€ / R On 15-March-10	8.55	Call	Currency Future	2998	3072	2998	3072	0.00
28/08/2009	€ / R On 15-March-10	8.55	Put	Currency Future	24	23	24	23	0.00
28/08/2009	€ / R On 15-March-10	9.55	Call	Currency Future	2024	2094	2024	2094	0.00
28/08/2009	€ / R On 15-March-10	9.55	Put	Currency Future	49	45	49	45	0.00
28/08/2009	€ / R On 15-March-10	10.55	Call	Currency Future	1158	1213	1158	1213	0.00
28/08/2009	€ / R On 15-March-10	10.55	Put	Currency Future	183	164	183	164	0.00
28/08/2009	€ / R On 15-March-10	13.55	Call	Currency Future	198	206	198	206	0.00
28/08/2009	€ / R On 15-March-10	13.55	Put	Currency Future	2223	2157	2223	2157	0.00
28/08/2009	€ / R On 15-March-10	15.55	Call	Currency Future	80	84	80	84	0.00
28/08/2009	€ / R On 15-March-10	15.55	Put	Currency Future	4105	4035	4105	4035	0.00
28/08/2009	€ / R On 15-March-10	17.55	Call	Currency Future	17	18	17	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 15-March-10	17.55	Put	Currency Future	6043	5969	6043	5969	0.00
28/08/2009	€ / R On 15-March-10	19.55	Call	Currency Future	9	10	9	10	0.00
28/08/2009	€ / R On 15-March-10	19.55	Put	Currency Future	8035	7961	8035	7961	0.00
28/08/2009	€ / R On 14-December-09	7.45	Call	Currency Future	3896	3971	3896	3971	0.00
28/08/2009	€ / R On 14-December-09	7.45	Put	Currency Future	3	3	3	3	0.00
28/08/2009	€ / R On 14-December-09	8.45	Call	Currency Future	2902	2976	2902	2976	0.00
28/08/2009	€ / R On 14-December-09	8.45	Put	Currency Future	9	8	9	8	0.00
28/08/2009	€ / R On 14-December-09	9.45	Call	Currency Future	1920	1994	1920	1994	0.00
28/08/2009	€ / R On 14-December-09	9.45	Put	Currency Future	27	26	27	26	0.00
28/08/2009	€ / R On 14-December-09	15.45	Call	Currency Future	14	15	14	15	0.00
28/08/2009	€ / R On 14-December-09	15.45	Put	Currency Future	4121	4047	4121	4047	0.00
28/08/2009	€ / R On 14-December-09	17.45	Call	Currency Future	5	6	5	6	0.00
28/08/2009	€ / R On 14-December-09	17.45	Put	Currency Future	6113	6038	6113	6038	0.00
28/08/2009	€ / R On 14-December-09	19.45	Call	Currency Future	2	2	2	2	0.00
28/08/2009	€ / R On 14-December-09	19.45	Put	Currency Future	8109	8034	8109	8034	0.00
28/08/2009	€ / R On 15-March-10	17.75	Call	Currency Future	16	16	16	16	0.00
28/08/2009	€ / R On 15-March-10	17.75	Put	Currency Future	6241	6167	6241	6167	0.00
28/08/2009	€ / R On 15-March-10	19.75	Call	Currency Future	8	9	8	9	0.00
28/08/2009	€ / R On 15-March-10	19.75	Put	Currency Future	8234	8160	8234	8160	0.00
28/08/2009	€ / R On 14-September-09	8.45	Call	Currency Future	2706	2781	2706	2781	0.00
28/08/2009	€ / R On 14-September-09	8.45	Put	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	9.45	Call	Currency Future	1707	1782	1707	1782	0.00
28/08/2009	€ / R On 14-September-09	9.45	Put	Currency Future	1	1	1	1	0.00
28/08/2009	€ / R On 14-September-09	15.45	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	15.45	Put	Currency Future	4295	4220	4295	4220	0.00
28/08/2009	€ / R On 14-September-09	17.45	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	17.45	Put	Currency Future	6295	6219	6295	6219	0.00
28/08/2009	€ / R On 14-September-09	19.45	Call	Currency Future	0	0	0	0	0.00
28/08/2009	€ / R On 14-September-09	19.45	Put	Currency Future	8295	8219	8295	8219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	€ / R On 14-December-09	17.80	Call	Currency Future	5	5	5	5	0.00
28/08/2009	€ / R On 14-December-09	17.80	Put	Currency Future	6462	6387	6462	6387	0.00
28/08/2009	€ / R On 14-December-09	19.80	Call	Currency Future	2	2	2	2	0.00
28/08/2009	€ / R On 14-December-09	19.80	Put	Currency Future	8459	8383	8459	8383	0.00
28/08/2009	€ / R On 15-March-10	18.00	Call	Currency Future	15	15	15	15	0.00
28/08/2009	€ / R On 15-March-10	18.00	Put	Currency Future	6490	6416	6490	6416	0.00
28/08/2009	€ / R On 15-March-10	20.00	Call	Currency Future	7	7	7	7	0.00
28/08/2009	€ / R On 15-March-10	20.00	Put	Currency Future	8483	8408	8483	8408	0.00
28/08/2009	€ / R On 14-December-09	17.70	Call	Currency Future	5	5	5	5	0.00
28/08/2009	€ / R On 14-December-09	17.70	Put	Currency Future	6362	6287	6362	6287	0.00
28/08/2009	€ / R On 14-December-09	19.70	Call	Currency Future	2	2	2	2	0.00
28/08/2009	€ / R On 14-December-09	19.70	Put	Currency Future	8359	8284	8359	8284	0.00
28/08/2009	€ / R On 15-March-10	17.90	Call	Currency Future	15	15	15	15	0.00
28/08/2009	€ / R On 15-March-10	17.90	Put	Currency Future	6391	6316	6391	6316	0.00
28/08/2009	€ / R On 15-March-10	19.90	Call	Currency Future	7	8	7	8	0.00
28/08/2009	€ / R On 15-March-10	19.90	Put	Currency Future	8383	8309	8383	8309	0.00
28/08/2009	€ / R On 15-March-10	7.65	Call	Currency Future	3885	3959	3885	3959	0.00
28/08/2009	€ / R On 15-March-10	7.65	Put	Currency Future	11	10	11	10	0.00
28/08/2009	€ / R On 15-March-10	8.65	Call	Currency Future	2900	2974	2900	2974	0.00
28/08/2009	€ / R On 15-March-10	8.65	Put	Currency Future	26	25	26	25	0.00
28/08/2009	€ / R On 15-March-10	9.65	Call	Currency Future	1931	1999	1931	1999	0.00
28/08/2009	€ / R On 15-March-10	9.65	Put	Currency Future	57	50	57	50	0.00
28/08/2009	€ / R On 15-March-10	10.65	Call	Currency Future	1088	1137	1088	1137	0.00
28/08/2009	€ / R On 15-March-10	10.65	Put	Currency Future	213	188	213	188	0.00
28/08/2009	€ / R On 15-March-10	11.65	Call	Currency Future	559	585	559	585	0.00
28/08/2009	€ / R On 15-March-10	11.65	Put	Currency Future	685	636	685	636	0.00
28/08/2009	€ / R On 15-March-10	13.65	Call	Currency Future	188	196	188	196	0.00
28/08/2009	€ / R On 15-March-10	13.65	Put	Currency Future	2313	2247	2313	2247	0.00
28/08/2009	€ / R On 15-March-10	15.65	Call	Currency Future	74	80	74	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
28/08/2009	€ / R On 15-March-10	15.65	Put	Currency Future	4200	4130	4200	4130	0.00
28/08/2009	€ / R On 15-March-10	17.65	Call	Currency Future	16	17	16	17	0.00
28/08/2009	€ / R On 15-March-10	17.65	Put	Currency Future	6142	6068	6142	6068	0.00
28/08/2009	€ / R On 15-March-10	19.65	Call	Currency Future	9	9	9	9	0.00
28/08/2009	€ / R On 15-March-10	19.65	Put	Currency Future	8134	8060	8134	8060	0.00
28/08/2009	AL13 On 05-November-09			Index Future	249.2800	249.1900	249.2810	249.1900	10.00
28/08/2009	ALBI On 04-February-10			Index Future	306.0300	305.7000	306.0320	305.7000	0.00
28/08/2009	ALBI On 05-November-09			Index Future	300.5100	300.1830	300.5100	300.1830	762.00
28/08/2009	CRD1 On 04-February-10			Index Future	130.4500	130.3510	130.4490	130.3510	0.00
28/08/2009	CRD1 On 05-November-09			Index Future	128.1000	127.9990	128.0960	127.9990	2.00
28/08/2009	GOVI On 04-February-10			jGovi	307.8300	307.4935	307.8260	307.4935	0.00
28/08/2009	GOVI On 05-November-09			jGovi	302.2700	301.9435	302.2720	301.9435	543.00
28/08/2009	ILBI On 05-November-09			Index Future	362.8400	362.8420	362.8370	362.8420	3.00
28/08/2009	J153 On 31-August-10			jSwap	7.7700	7.7802	0.0038	0.0041	0.00
28/08/2009	J157 On 15-September-15			jSwap	8.4900	8.4790	0.0391	0.0397	0.00
28/08/2009	J186 On 21-December-26			jSwap	8.1000	8.0890	0.0556	0.0546	0.00
28/08/2009	J201 On 22-December-14			jSwap	8.3400	8.3210	0.0371	0.0362	0.00
28/08/2009	J203 On 15-September-17			jSwap	8.5800	8.5870	0.0674	0.0677	0.00
28/08/2009	J204 On 21-December-18			jSwap	8.5400	8.5440	0.0680	0.0684	0.00
28/08/2009	J207 On 15-January-20			jSwap	8.5300	8.5370	0.0369	0.0373	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
28/08/2009	JFRA On 04-February-10			jFra	6.8800	6.8370	0.0169	0.0168	0.00
28/08/2009	JFRA On 06-May-10			jFra	7.0000	6.9770	0.0172	0.0171	0.00
28/08/2009	JFRA On 05-August-10			jFra	7.3300	7.1820	0.0179	0.0176	0.00
28/08/2009	JFRA On 05-November-09			jFra	6.8600	6.8110	0.0168	0.0167	0.00
28/08/2009	JFRA On 04-November-10			jFra	7.6200	7.5480	0.0187	0.0185	0.00
28/08/2009	JN02 On 04-February-10			jNote	7.7400	7.7520	0.1421	0.1425	0.00
28/08/2009	JN02 On 05-November-09			jNote	7.5200	7.5110	0.1385	0.1384	0.00
28/08/2009	JN05 On 04-February-10			jNote	8.4500	8.4500	0.3446	0.3447	0.00
28/08/2009	JN05 On 05-November-09			jNote	8.3200	8.3180	0.3408	0.3407	0.00
28/08/2009	JN10 On 04-February-10			jNote	8.5400	8.5570	0.5727	0.5735	0.00
28/08/2009	JN10 On 05-November-09			jNote	8.4900	8.5040	0.5716	0.5724	0.00
28/08/2009	JROD On 31-August-09			jRod	7.1300	7.1260	7.1260	0.0021	0.00
28/08/2009	JROD On 30-September-09			jRod	7.0400	7.0320	0.0019	0.0022	0.00
28/08/2009	JROD On 30-October-09			jRod	7.0300	6.9780	0.0019	0.0023	0.00
28/08/2009	JROD On 30-November-09			jRod	7.1400	7.1410	0.0038	0.0042	0.00
28/08/2009	JROD On 31-December-09			jRod	7.1800	7.2100	0.0036	0.0038	0.00
28/08/2009	OTH1 On 04-February-10			Index Future	296.1700	295.8440	296.1720	295.8440	0.00
28/08/2009	OTH1 On 05-November-09			Index Future	290.8300	290.5050	290.8280	290.5050	3.00
28/08/2009	R153 On 05-November-09			Bond Future	7.4200	7.4450	106.8002	106.7795	0.00
28/08/2009	R153 On 05-November-09	6.50	Call	Option on Bond Future	7	7	7	7	0.00
28/08/2009	R153 On 05-November-09	6.50	Put	Option on Bond Future	744	765	744	765	0.00
28/08/2009	R155 On 05-November-09			Bond Future	7.4300	7.4450	111.7742	111.7389	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	R155 On 05-November-09	7.75	Call	Option on Bond Future	820	799	820	799	0.00
28/08/2009	R155 On 05-November-09	7.75	Put	Option on Bond Future	249	263	249	263	0.00
28/08/2009	R157 On 04-February-10			Bond Future	8.2500	8.2690	128.6319	128.5159	0.00
28/08/2009	R157 On 06-May-10			Bond Future	8.2600	8.2870	124.3270	124.2109	0.00
28/08/2009	R157 On 05-August-10			Bond Future	8.2400	8.2630	126.9898	126.8693	0.00
28/08/2009	R157 On 05-November-09			Bond Future	8.1900	8.2080	126.3607	126.2450	6733.00
28/08/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	1242	1210	1242	1210	0.00
28/08/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	3777	3861	3777	3861	0.00
28/08/2009	R157 On 06-May-10	8.50	Call	Option on Bond Future	3270	3208	3270	3208	0.00
28/08/2009	R157 On 06-May-10	8.50	Put	Option on Bond Future	2130	2184	2130	2184	0.00
28/08/2009	R157 On 05-August-10	8.75	Call	Option on Bond Future	4385	4314	4385	4314	0.00
28/08/2009	R157 On 05-August-10	8.75	Put	Option on Bond Future	2035	2084	2035	2084	0.00
28/08/2009	R157 On 05-November-09	7.50	Call	Option on Bond Future	349	336	349	336	0.00
28/08/2009	R157 On 05-November-09	7.50	Put	Option on Bond Future	4029	4132	4029	4132	0.00
28/08/2009	R186 On 04-February-10			Bond Future	8.7700	8.7780	116.5456	116.4293	0.00
28/08/2009	R186 On 06-May-10			Bond Future	8.7900	8.7970	118.8800	118.7745	0.00
28/08/2009	R186 On 05-August-10			Bond Future	8.7900	8.7980	116.1706	116.0564	0.00
28/08/2009	R186 On 05-November-09			Bond Future	8.7300	8.7390	119.6407	119.5426	11394.00
28/08/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	2377	2350	2377	2350	0.00
28/08/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	7548	7637	7548	7637	0.00
28/08/2009	R186 On 06-May-10	9.00	Call	Option on Bond Future	6433	6382	6433	6382	0.00
28/08/2009	R186 On 06-May-10	9.00	Put	Option on Bond Future	4406	4461	4406	4461	0.00
28/08/2009	R186 On 05-August-10	9.25	Call	Option on Bond Future	8394	8330	8394	8330	0.00
28/08/2009	R186 On 05-August-10	9.25	Put	Option on Bond Future	4098	4148	4098	4148	0.00
28/08/2009	R186 On 05-November-09	8.75	Call	Option on Bond Future	2992	2962	2992	2962	0.00
28/08/2009	R186 On 05-November-09	8.75	Put	Option on Bond Future	2786	2854	2786	2854	240.00
28/08/2009	R186 On 05-November-09	7.50	Call	Option on Bond Future	128	129	128	129	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
28/08/2009	R186 On 05-November-09	7.50	Put	Option on Bond Future	13197	13296	13197	13296	0.00
28/08/2009	R186 On 05-November-09	9.00	Call	Option on Bond Future	4368	4324	4368	4324	0.00
28/08/2009	R186 On 05-November-09	9.00	Put	Option on Bond Future	1753	1807	1753	1807	5000.00
28/08/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	293	292	293	292	240.00
28/08/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	10533	10630	10533	10630	0.00
28/08/2009	R201 On 04-February-10			Bond Future	8.3000	8.3220	102.9591	102.8676	0.00
28/08/2009	R201 On 06-May-10			Bond Future	8.3100	8.3350	105.0316	104.9365	0.00
28/08/2009	R201 On 05-August-10			Bond Future	8.2800	8.3050	102.8965	102.8020	0.00
28/08/2009	R201 On 05-November-09			Bond Future	8.2500	8.2690	105.4435	105.3521	2.00
28/08/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	595	578	595	578	0.00
28/08/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	3838	3912	3838	3912	0.00
28/08/2009	R201 On 06-May-10	8.50	Call	Option on Bond Future	2457	2408	2457	2408	0.00
28/08/2009	R201 On 06-May-10	8.50	Put	Option on Bond Future	1737	1783	1737	1783	0.00
28/08/2009	R201 On 05-August-10	9.00	Call	Option on Bond Future	3799	3738	3799	3738	0.00
28/08/2009	R201 On 05-August-10	9.00	Put	Option on Bond Future	1217	1250	1217	1250	0.00
28/08/2009	R201 On 05-November-09	7.50	Call	Option on Bond Future	219	210	219	210	0.00
28/08/2009	R201 On 05-November-09	7.50	Put	Option on Bond Future	3384	3467	3384	3467	0.00
28/08/2009	R203 On 04-February-10			Bond Future	8.7400	8.7580	100.6796	100.5615	0.00
28/08/2009	R203 On 06-May-10			Bond Future	8.7600	8.7860	98.5281	98.4024	0.00
28/08/2009	R203 On 05-August-10			Bond Future	8.7600	8.7830	100.6786	100.5559	0.00
28/08/2009	R203 On 05-November-09			Bond Future	8.6800	8.6990	98.8638	98.7424	1570.00
28/08/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	1565	1532	1565	1532	0.00
28/08/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	4501	4586	4501	4586	0.00
28/08/2009	R203 On 06-May-10	9.00	Call	Option on Bond Future	4032	3967	4032	3967	0.00
28/08/2009	R203 On 06-May-10	9.00	Put	Option on Bond Future	2794	2855	2794	2855	0.00
28/08/2009	R203 On 05-August-10	9.25	Call	Option on Bond Future	5327	5257	5327	5257	0.00
28/08/2009	R203 On 05-August-10	9.25	Put	Option on Bond Future	2855	2908	2855	2908	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	R203 On 05-November-09	7.50	Call	Option on Bond Future	173	169	173	169	0.00
28/08/2009	R203 On 05-November-09	7.50	Put	Option on Bond Future	6957	7074	6957	7074	0.00
28/08/2009	R204 On 04-February-10			Bond Future	8.7200	8.7410	96.7062	96.5762	0.00
28/08/2009	R204 On 06-May-10			Bond Future	8.7400	8.7660	98.6525	98.5193	0.00
28/08/2009	R204 On 05-August-10			Bond Future	8.7400	8.7660	96.7548	96.6242	0.00
28/08/2009	R204 On 05-November-09			Bond Future	8.6700	8.6910	98.9273	98.8004	2517.00
28/08/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	1755	1718	1755	1718	0.00
28/08/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	4889	4982	4889	4982	0.00
28/08/2009	R204 On 06-May-10	9.00	Call	Option on Bond Future	4501	4431	4501	4431	0.00
28/08/2009	R204 On 06-May-10	9.00	Put	Option on Bond Future	3026	3090	3026	3090	0.00
28/08/2009	R204 On 05-August-10	9.25	Call	Option on Bond Future	5592	5516	5592	5516	0.00
28/08/2009	R204 On 05-August-10	9.25	Put	Option on Bond Future	2766	2820	2766	2820	0.00
28/08/2009	R204 On 05-November-09	7.50	Call	Option on Bond Future	191	186	191	186	0.00
28/08/2009	R204 On 05-November-09	7.50	Put	Option on Bond Future	7613	7735	7613	7735	0.00
28/08/2009	R206 On 04-February-10			Bond Future	8.3500	8.3690	97.7225	97.6481	0.00
28/08/2009	R206 On 06-May-10			Bond Future	8.3700	8.3920	99.6876	99.6111	0.00
28/08/2009	R206 On 05-August-10			Bond Future	8.3400	8.3640	98.0898	98.0119	0.00
28/08/2009	R206 On 05-November-09			Bond Future	8.2900	8.3070	99.6613	99.5861	1121.00
28/08/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	483	469	483	469	0.00
28/08/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	3270	3331	3270	3331	0.00
28/08/2009	R206 On 06-May-10	8.75	Call	Option on Bond Future	2373	2330	2373	2330	0.00
28/08/2009	R206 On 06-May-10	8.75	Put	Option on Bond Future	1209	1242	1209	1242	0.00
28/08/2009	R206 On 05-August-10	9.00	Call	Option on Bond Future	2901	2851	2901	2851	0.00
28/08/2009	R206 On 05-August-10	9.00	Put	Option on Bond Future	1011	1039	1011	1039	0.00
28/08/2009	R206 On 05-November-09	7.50	Call	Option on Bond Future	171	164	171	164	0.00
28/08/2009	R206 On 05-November-09	7.50	Put	Option on Bond Future	2898	2967	2898	2967	0.00
28/08/2009	R207 On 04-February-10			Bond Future	8.8100	8.8470	90.2815	90.0809	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	R207 On 06-May-10			Bond Future	8.8400	8.8750	92.0986	91.8954	0.00
28/08/2009	R207 On 05-August-10			Bond Future	8.8500	8.8810	90.4585	90.2527	0.00
28/08/2009	R207 On 05-November-09			Bond Future	8.7700	8.7980	92.2279	92.0359	600.00
28/08/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	1728	1669	1728	1669	0.00
28/08/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	5248	5389	5248	5389	0.00
28/08/2009	R207 On 06-May-10	9.25	Call	Option on Bond Future	5207	5089	5207	5089	0.00
28/08/2009	R207 On 06-May-10	9.25	Put	Option on Bond Future	2801	2887	2801	2887	0.00
28/08/2009	R207 On 05-August-10	9.50	Call	Option on Bond Future	6303	6173	6303	6173	0.00
28/08/2009	R207 On 05-August-10	9.50	Put	Option on Bond Future	2555	2631	2555	2631	0.00
28/08/2009	R207 On 05-November-09	7.50	Call	Option on Bond Future	152	145	152	145	0.00
28/08/2009	R207 On 05-November-09	7.50	Put	Option on Bond Future	8476	8660	8476	8660	0.00
28/08/2009	R208 On 04-February-10			Bond Future	8.8300	8.8530	87.8692	87.7306	0.00
28/08/2009	R208 On 06-May-10			Bond Future	8.8500	8.8770	86.2323	86.0893	0.00
28/08/2009	R208 On 05-August-10			Bond Future	8.8600	8.8800	88.1124	87.9711	0.00
28/08/2009	R208 On 05-November-09			Bond Future	8.7900	8.8060	86.2855	86.1510	5125.00
28/08/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	1997	1951	1997	1951	0.00
28/08/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	4120	4212	4120	4212	0.00
28/08/2009	R208 On 06-May-10	9.25	Call	Option on Bond Future	4923	4841	4923	4841	0.00
28/08/2009	R208 On 06-May-10	9.25	Put	Option on Bond Future	2504	2565	2504	2565	0.00
28/08/2009	R208 On 05-August-10	9.50	Call	Option on Bond Future	6395	6307	6395	6307	0.00
28/08/2009	R208 On 05-August-10	9.50	Put	Option on Bond Future	2558	2612	2558	2612	0.00
28/08/2009	R208 On 05-November-09	7.75	Call	Option on Bond Future	181	175	181	175	0.00
28/08/2009	R208 On 05-November-09	7.75	Put	Option on Bond Future	7170	7298	7170	7298	0.00
28/08/2009	R209 On 04-February-10			Bond Future	8.2800	8.2910	80.6693	80.5817	0.00
28/08/2009	R209 On 06-May-10			Bond Future	8.2800	8.2950	79.1385	79.0424	0.00
28/08/2009	R209 On 05-August-10			Bond Future	8.2700	8.2840	80.8659	80.7698	0.00
28/08/2009	R209 On 05-November-09			Bond Future	8.2600	8.2730	79.2163	79.1196	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
28/08/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	1305	1293	1305	1293	2500.00
28/08/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	8657	8732	8657	8732	0.00
28/08/2009	R209 On 06-May-10	8.50	Call	Option on Bond Future	5638	5590	5638	5590	0.00
28/08/2009	R209 On 06-May-10	8.50	Put	Option on Bond Future	3785	3834	3785	3834	0.00
28/08/2009	R209 On 05-August-10	8.75	Call	Option on Bond Future	7689	7634	7689	7634	0.00
28/08/2009	R209 On 05-August-10	8.75	Put	Option on Bond Future	3689	3731	3689	3731	0.00
28/08/2009	R209 On 05-November-09	9.00	Call	Option on Bond Future	6609	6538	6609	6538	0.00
28/08/2009	R209 On 05-November-09	9.00	Put	Option on Bond Future	523	549	523	549	0.00
28/08/2009	R209 On 05-November-09	7.50	Call	Option on Bond Future	432	428	432	428	0.00
28/08/2009	R209 On 05-November-09	7.50	Put	Option on Bond Future	7631	7724	7631	7724	0.00
28/08/2009	R209 On 05-November-09	7.00	Call	Option on Bond Future	78	79	78	79	5000.00
28/08/2009	R209 On 05-November-09	7.00	Put	Option on Bond Future	12586	12683	12586	12683	0.00
28/08/2009	R209 On 05-November-09	7.25	Call	Option on Bond Future	196	195	196	195	0.00
28/08/2009	R209 On 05-November-09	7.25	Put	Option on Bond Future	9987	10083	9987	10083	0.00
28/08/2009	R209 On 05-November-09	9.75	Call	Option on Bond Future	11582	11491	11582	11491	0.00
28/08/2009	R209 On 05-November-09	9.75	Put	Option on Bond Future	71	77	71	77	2970.00
28/08/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	13349	13273	13349	13273	0.00
28/08/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	358	369	358	369	0.00
28/08/2009	TRT1 On 04-February-10			Index Future	303.9300	303.6010	303.9290	303.6010	0.00
28/08/2009	TRT1 On 05-November-09			Index Future	298.4500	298.1210	298.4450	298.1210	100.00
28/08/2009	ZAAD On 15-March-10			Currency Future	6.6600	6.6570	6.6602	6.6570	8.00
28/08/2009	ZAAD On 14-September-09			Currency Future	6.5500	6.5475	6.5542	6.5475	240943.00
28/08/2009	ZAAD On 14-December-09			Currency Future	6.6100	6.6081	6.6126	6.6081	705.00
28/08/2009	ZAAD On 15-March-10	6.65	Call	Currency Future	359	357	359	357	0.00
28/08/2009	ZAAD On 15-March-10	6.65	Put	Currency Future	349	350	349	350	0.00
28/08/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	98	97	98	97	0.00
28/08/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	94	100	94	100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	257	256	257	256	0.00
28/08/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	245	248	245	248	0.00
28/08/2009	ZAAD On 14-September-09	6.55	Call	Currency Future	98	97	98	97	0.00
28/08/2009	ZAAD On 14-September-09	6.55	Put	Currency Future	94	100	94	100	0.00
28/08/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	340	338	340	338	0.00
28/08/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	379	381	379	381	0.00
28/08/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	79	78	79	78	0.00
28/08/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	124	131	124	131	0.00
28/08/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	237	235	237	235	0.00
28/08/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	274	277	274	277	0.00
28/08/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	304	303	304	303	0.00
28/08/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	444	446	444	446	0.00
28/08/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	63	63	63	63	0.00
28/08/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	159	166	159	166	0.00
28/08/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	200	199	200	199	0.00
28/08/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	337	341	337	341	0.00
28/08/2009	ZAAD On 15-March-10	6.75	Call	Currency Future	321	320	321	320	0.00
28/08/2009	ZAAD On 15-March-10	6.75	Put	Currency Future	411	413	411	413	0.00
28/08/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	218	217	218	217	0.00
28/08/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	305	308	305	308	0.00
28/08/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	304	303	304	303	0.00
28/08/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	444	446	444	446	0.00
28/08/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	51	51	51	51	0.00
28/08/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	197	204	197	204	0.00
28/08/2009	ZAAD On 15-March-10	6.90	Call	Currency Future	273	272	273	272	0.00
28/08/2009	ZAAD On 15-March-10	6.90	Put	Currency Future	512	515	512	515	0.00
28/08/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	33	34	33	34	0.00
28/08/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	279	286	279	286	0.00
28/08/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	169	168	169	168	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	406	410	406	410	0.00
28/08/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	169	168	169	168	0.00
28/08/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	406	410	406	410	0.00
28/08/2009	ZAAD On 15-March-10	6.85	Call	Currency Future	288	287	288	287	0.00
28/08/2009	ZAAD On 15-March-10	6.85	Put	Currency Future	478	480	478	480	0.00
28/08/2009	ZAAD On 14-September-09	6.75	Call	Currency Future	41	41	41	41	0.00
28/08/2009	ZAAD On 14-September-09	6.75	Put	Currency Future	237	244	237	244	0.00
28/08/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	184	183	184	183	0.00
28/08/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	371	375	371	375	0.00
28/08/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	184	183	184	183	0.00
28/08/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	371	375	371	375	0.00
28/08/2009	ZAAD On 15-March-10	6.95	Call	Currency Future	258	257	258	257	0.00
28/08/2009	ZAAD On 15-March-10	6.95	Put	Currency Future	548	550	548	550	0.00
28/08/2009	ZAAD On 14-September-09	6.80	Call	Currency Future	33	34	33	34	0.00
28/08/2009	ZAAD On 14-September-09	6.80	Put	Currency Future	279	286	279	286	0.00
28/08/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	155	155	155	155	0.00
28/08/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	443	447	443	447	0.00
28/08/2009	ZAAD On 14-September-09	6.65	Call	Currency Future	63	63	63	63	0.00
28/08/2009	ZAAD On 14-September-09	6.65	Put	Currency Future	159	166	159	166	0.00
28/08/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	382	380	382	380	0.00
28/08/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	321	323	321	323	0.00
28/08/2009	ZAAD On 14-September-09	6.50	Call	Currency Future	129	128	129	128	0.00
28/08/2009	ZAAD On 14-September-09	6.50	Put	Currency Future	75	81	75	81	0.00
28/08/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	284	282	284	282	0.00
28/08/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	221	224	221	224	0.00
28/08/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	284	282	284	282	0.00
28/08/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	221	224	221	224	0.00
28/08/2009	ZAAD On 15-March-10	6.55	Call	Currency Future	405	404	405	404	0.00
28/08/2009	ZAAD On 15-March-10	6.55	Put	Currency Future	295	297	295	297	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	203	200	203	200	0.00
28/08/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	48	53	48	53	0.00
28/08/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	342	340	342	340	0.00
28/08/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	179	182	179	182	0.00
28/08/2009	ZAAD On 15-March-10	6.50	Call	Currency Future	431	429	431	429	0.00
28/08/2009	ZAAD On 15-March-10	6.50	Put	Currency Future	270	272	270	272	0.00
28/08/2009	ZAAD On 14-September-09	6.40	Call	Currency Future	203	200	203	200	0.00
28/08/2009	ZAAD On 14-September-09	6.40	Put	Currency Future	48	53	48	53	0.00
28/08/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	342	340	342	340	0.00
28/08/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	179	182	179	182	0.00
28/08/2009	ZAAD On 15-March-10	6.45	Call	Currency Future	457	455	457	455	0.00
28/08/2009	ZAAD On 15-March-10	6.45	Put	Currency Future	247	248	247	248	0.00
28/08/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	285	282	285	282	0.00
28/08/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	31	34	31	34	0.00
28/08/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	373	371	373	371	0.00
28/08/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	160	163	160	163	0.00
28/08/2009	ZAAD On 14-September-09	6.35	Call	Currency Future	243	240	243	240	0.00
28/08/2009	ZAAD On 14-September-09	6.35	Put	Currency Future	39	42	39	42	0.00
28/08/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	373	371	373	371	0.00
28/08/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	160	163	160	163	0.00
28/08/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	340	338	340	338	0.00
28/08/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	379	381	379	381	0.00
28/08/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	164	163	164	163	0.00
28/08/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	60	65	60	65	0.00
28/08/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	312	310	312	310	0.00
28/08/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	199	202	199	202	0.00
28/08/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	382	380	382	380	0.00
28/08/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	321	323	321	323	0.00
28/08/2009	ZAAD On 14-September-09	6.45	Call	Currency Future	164	163	164	163	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 14-September-09	6.45	Put	Currency Future	60	65	60	65	0.00
28/08/2009	ZAAD On 15-March-10	6.40	Call	Currency Future	484	482	484	482	0.00
28/08/2009	ZAAD On 15-March-10	6.40	Put	Currency Future	224	225	224	225	0.00
28/08/2009	ZAAD On 14-September-09	6.30	Call	Currency Future	285	282	285	282	0.00
28/08/2009	ZAAD On 14-September-09	6.30	Put	Currency Future	31	34	31	34	0.00
28/08/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	405	403	405	403	0.00
28/08/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	143	145	143	145	0.00
28/08/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	237	235	237	235	0.00
28/08/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	274	277	274	277	0.00
28/08/2009	ZAAD On 14-September-09	6.60	Call	Currency Future	79	78	79	78	0.00
28/08/2009	ZAAD On 14-September-09	6.60	Put	Currency Future	124	131	124	131	0.00
28/08/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	218	217	218	217	0.00
28/08/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	305	308	305	308	0.00
28/08/2009	ZAAD On 14-September-09	6.25	Call	Currency Future	329	325	329	325	0.00
28/08/2009	ZAAD On 14-September-09	6.25	Put	Currency Future	25	28	25	28	0.00
28/08/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	440	437	440	437	0.00
28/08/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	127	129	127	129	0.00
28/08/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	440	437	440	437	0.00
28/08/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	127	129	127	129	0.00
28/08/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	374	370	374	370	0.00
28/08/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	20	22	20	22	0.00
28/08/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	475	473	475	473	0.00
28/08/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	112	115	112	115	0.00
28/08/2009	ZAAD On 14-September-09	6.70	Call	Currency Future	51	51	51	51	0.00
28/08/2009	ZAAD On 14-September-09	6.70	Put	Currency Future	197	204	197	204	0.00
28/08/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	22	22	22	22	0.00
28/08/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	368	375	368	375	0.00
28/08/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	155	155	155	155	0.00
28/08/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	443	447	443	447	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 14-September-09	7.00	Call	Currency Future	15	15	15	15	0.00
28/08/2009	ZAAD On 14-September-09	7.00	Put	Currency Future	461	468	461	468	0.00
28/08/2009	ZAAD On 14-September-09	6.90	Call	Currency Future	22	22	22	22	0.00
28/08/2009	ZAAD On 14-September-09	6.90	Put	Currency Future	368	375	368	375	0.00
28/08/2009	ZAAD On 14-September-09	6.85	Call	Currency Future	27	27	27	27	0.00
28/08/2009	ZAAD On 14-September-09	6.85	Put	Currency Future	323	330	323	330	0.00
28/08/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	18	18	18	18	0.00
28/08/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	414	421	414	421	0.00
28/08/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	12	13	12	13	0.00
28/08/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	508	515	508	515	0.00
28/08/2009	ZAAD On 14-September-09	6.95	Call	Currency Future	18	18	18	18	0.00
28/08/2009	ZAAD On 14-September-09	6.95	Put	Currency Future	414	421	414	421	0.00
28/08/2009	ZAAD On 14-September-09	7.05	Call	Currency Future	12	13	12	13	0.00
28/08/2009	ZAAD On 14-September-09	7.05	Put	Currency Future	508	515	508	515	0.00
28/08/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	9	9	9	9	0.00
28/08/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	605	611	605	611	0.00
28/08/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	10	11	10	11	0.00
28/08/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	556	563	556	563	0.00
28/08/2009	ZAAD On 14-September-09	7.10	Call	Currency Future	10	11	10	11	0.00
28/08/2009	ZAAD On 14-September-09	7.10	Put	Currency Future	556	563	556	563	0.00
28/08/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	7	8	7	8	0.00
28/08/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	653	660	653	660	0.00
28/08/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	5	6	5	6	0.00
28/08/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	751	758	751	758	0.00
28/08/2009	ZAAD On 14-September-09	7.15	Call	Currency Future	9	9	9	9	0.00
28/08/2009	ZAAD On 14-September-09	7.15	Put	Currency Future	605	611	605	611	0.00
28/08/2009	ZAAD On 14-September-09	7.25	Call	Currency Future	6	6	6	6	0.00
28/08/2009	ZAAD On 14-September-09	7.25	Put	Currency Future	702	709	702	709	0.00
28/08/2009	ZAAD On 14-September-09	7.30	Call	Currency Future	5	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 14-September-09	7.30	Put	Currency Future	751	758	751	758	0.00
28/08/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	4	4	4	4	0.00
28/08/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	850	857	850	857	0.00
28/08/2009	ZAAD On 14-September-09	7.20	Call	Currency Future	7	8	7	8	0.00
28/08/2009	ZAAD On 14-September-09	7.20	Put	Currency Future	653	660	653	660	0.00
28/08/2009	ZAAD On 14-September-09	7.40	Call	Currency Future	4	4	4	4	0.00
28/08/2009	ZAAD On 14-September-09	7.40	Put	Currency Future	850	857	850	857	0.00
28/08/2009	ZAAD On 14-September-09	7.50	Call	Currency Future	3	3	3	3	0.00
28/08/2009	ZAAD On 14-September-09	7.50	Put	Currency Future	949	956	949	956	0.00
28/08/2009	ZAAD On 14-September-09	7.35	Call	Currency Future	5	5	5	5	0.00
28/08/2009	ZAAD On 14-September-09	7.35	Put	Currency Future	801	807	801	807	0.00
28/08/2009	ZAAD On 14-September-09	7.45	Call	Currency Future	4	4	4	4	0.00
28/08/2009	ZAAD On 14-September-09	7.45	Put	Currency Future	899	906	899	906	0.00
28/08/2009	ZAAD On 14-September-09	7.55	Call	Currency Future	3	3	3	3	0.00
28/08/2009	ZAAD On 14-September-09	7.55	Put	Currency Future	999	1005	999	1005	0.00
28/08/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	131	131	131	131	0.00
28/08/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	518	523	518	523	0.00
28/08/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	111	111	111	111	0.00
28/08/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	598	603	598	603	0.00
28/08/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	94	94	94	94	0.00
28/08/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	681	686	681	686	0.00
28/08/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	79	80	79	80	0.00
28/08/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	767	772	767	772	0.00
28/08/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	143	142	143	142	0.00
28/08/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	480	484	480	484	0.00
28/08/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	120	121	120	121	0.00
28/08/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	558	563	558	563	0.00
28/08/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	102	102	102	102	0.00
28/08/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	639	644	639	644	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	143	142	143	142	0.00
28/08/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	480	484	480	484	0.00
28/08/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	102	102	102	102	0.00
28/08/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	639	644	639	644	0.00
28/08/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	86	87	86	87	0.00
28/08/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	724	729	724	729	0.00
28/08/2009	ZAAD On 14-September-09	6.20	Call	Currency Future	374	370	374	370	0.00
28/08/2009	ZAAD On 14-September-09	6.20	Put	Currency Future	20	22	20	22	0.00
28/08/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	120	121	120	121	0.00
28/08/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	558	563	558	563	0.00
28/08/2009	ZAAD On 14-September-09	0.75	Call	Currency Future	5804	5798	5804	5798	0.00
28/08/2009	ZAAD On 14-September-09	0.75	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	2.25	Call	Currency Future	4304	4298	4304	4298	0.00
28/08/2009	ZAAD On 14-September-09	2.25	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	3.75	Call	Currency Future	2804	2798	2804	2798	0.00
28/08/2009	ZAAD On 14-September-09	3.75	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	5.25	Call	Currency Future	1304	1298	1304	1298	0.00
28/08/2009	ZAAD On 14-September-09	5.25	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	8.25	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 14-September-09	8.25	Put	Currency Future	1697	1703	1697	1703	0.00
28/08/2009	ZAAD On 14-September-09	9.75	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	9.75	Put	Currency Future	3196	3203	3196	3203	0.00
28/08/2009	ZAAD On 14-September-09	11.25	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	11.25	Put	Currency Future	4696	4703	4696	4703	0.00
28/08/2009	ZAAD On 14-September-09	12.75	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	12.75	Put	Currency Future	6196	6203	6196	6203	0.00
28/08/2009	ZAAD On 14-December-09	0.85	Call	Currency Future	5763	5758	5763	5758	0.00
28/08/2009	ZAAD On 14-December-09	0.85	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	2.35	Call	Currency Future	4263	4258	4263	4258	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 14-December-09	2.35	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	3.85	Call	Currency Future	2763	2758	2763	2758	0.00
28/08/2009	ZAAD On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	1272	1268	1272	1268	0.00
28/08/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	9	10	9	10	0.00
28/08/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	18	19	18	19	0.00
28/08/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	1755	1760	1755	1760	0.00
28/08/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	3	3	3	3	0.00
28/08/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	3241	3245	3241	3245	0.00
28/08/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	4738	4743	4738	4743	0.00
28/08/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	6238	6242	6238	6242	0.00
28/08/2009	ZAAD On 14-September-09	0.55	Call	Currency Future	6004	5998	6004	5998	0.00
28/08/2009	ZAAD On 14-September-09	0.55	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	2.05	Call	Currency Future	4504	4498	4504	4498	0.00
28/08/2009	ZAAD On 14-September-09	2.05	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	3.55	Call	Currency Future	3004	2997	3004	2997	0.00
28/08/2009	ZAAD On 14-September-09	3.55	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	5.05	Call	Currency Future	1504	1498	1504	1498	0.00
28/08/2009	ZAAD On 14-September-09	5.05	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	8.05	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 14-September-09	8.05	Put	Currency Future	1497	1504	1497	1504	0.00
28/08/2009	ZAAD On 14-September-09	9.55	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	9.55	Put	Currency Future	2996	3003	2996	3003	0.00
28/08/2009	ZAAD On 14-September-09	11.05	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	11.05	Put	Currency Future	4496	4503	4496	4503	0.00
28/08/2009	ZAAD On 14-September-09	12.55	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	12.55	Put	Currency Future	5996	6003	5996	6003	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 14-December-09	0.60	Call	Currency Future	6013	6008	6013	6008	0.00
28/08/2009	ZAAD On 14-December-09	0.60	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	2.10	Call	Currency Future	4513	4508	4513	4508	0.00
28/08/2009	ZAAD On 14-December-09	2.10	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	3.60	Call	Currency Future	3013	3008	3013	3008	0.00
28/08/2009	ZAAD On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	1518	1514	1518	1514	0.00
28/08/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	6	6	6	6	0.00
28/08/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	24	25	24	25	0.00
28/08/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	1512	1517	1512	1517	0.00
28/08/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	4	4	4	4	0.00
28/08/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	2992	2996	2992	2996	0.00
28/08/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	4489	4493	4489	4493	0.00
28/08/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	5988	5992	5988	5992	0.00
28/08/2009	ZAAD On 14-September-09	0.50	Call	Currency Future	6054	6048	6054	6048	0.00
28/08/2009	ZAAD On 14-September-09	0.50	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	2.00	Call	Currency Future	4554	4548	4554	4548	0.00
28/08/2009	ZAAD On 14-September-09	2.00	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	3.50	Call	Currency Future	3054	3048	3054	3048	0.00
28/08/2009	ZAAD On 14-September-09	3.50	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	5.00	Call	Currency Future	1554	1548	1554	1548	0.00
28/08/2009	ZAAD On 14-September-09	5.00	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	8.00	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 14-September-09	8.00	Put	Currency Future	1447	1454	1447	1454	0.00
28/08/2009	ZAAD On 14-September-09	9.50	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	9.50	Put	Currency Future	2946	2953	2946	2953	0.00
28/08/2009	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
28/08/2009	ZAAD On 14-September-09	11.00	Put	Currency Future	4446	4453	4446	4453	0.00
28/08/2009	ZAAD On 14-September-09	12.50	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	12.50	Put	Currency Future	5946	5953	5946	5953	0.00
28/08/2009	ZAAD On 14-December-09	0.55	Call	Currency Future	6063	6058	6063	6058	0.00
28/08/2009	ZAAD On 14-December-09	0.55	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	2.05	Call	Currency Future	4563	4558	4563	4558	0.00
28/08/2009	ZAAD On 14-December-09	2.05	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	3.55	Call	Currency Future	3063	3058	3063	3058	0.00
28/08/2009	ZAAD On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	5.05	Call	Currency Future	1568	1563	1568	1563	0.00
28/08/2009	ZAAD On 14-December-09	5.05	Put	Currency Future	5	5	5	5	0.00
28/08/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	26	27	26	27	0.00
28/08/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	1463	1469	1463	1469	0.00
28/08/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	4	5	4	5	0.00
28/08/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	2942	2947	2942	2947	0.00
28/08/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	4439	4443	4439	4443	0.00
28/08/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	5938	5942	5938	5942	0.00
28/08/2009	ZAAD On 14-September-09	6.05	Call	Currency Future	515	510	515	510	0.00
28/08/2009	ZAAD On 14-September-09	6.05	Put	Currency Future	11	12	11	12	0.00
28/08/2009	ZAAD On 14-September-09	6.15	Call	Currency Future	421	416	421	416	0.00
28/08/2009	ZAAD On 14-September-09	6.15	Put	Currency Future	16	18	16	18	0.00
28/08/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	589	586	589	586	0.00
28/08/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	76	78	76	78	0.00
28/08/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	512	509	512	509	0.00
28/08/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	99	101	99	101	0.00
28/08/2009	ZAAD On 14-September-09	5.80	Call	Currency Future	758	752	758	752	0.00
28/08/2009	ZAAD On 14-September-09	5.80	Put	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
28/08/2009	ZAAD On 14-September-09	5.90	Call	Currency Future	660	654	660	654	0.00
28/08/2009	ZAAD On 14-September-09	5.90	Put	Currency Future	6	7	6	7	0.00
28/08/2009	ZAAD On 14-September-09	6.00	Call	Currency Future	563	557	563	557	0.00
28/08/2009	ZAAD On 14-September-09	6.00	Put	Currency Future	9	10	9	10	0.00
28/08/2009	ZAAD On 14-September-09	6.10	Call	Currency Future	467	462	467	462	0.00
28/08/2009	ZAAD On 14-September-09	6.10	Put	Currency Future	13	15	13	15	0.00
28/08/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	755	752	755	752	0.00
28/08/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	43	44	43	44	0.00
28/08/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	670	667	670	667	0.00
28/08/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	57	59	57	59	0.00
28/08/2009	ZAAD On 14-September-09	5.85	Call	Currency Future	709	703	709	703	0.00
28/08/2009	ZAAD On 14-September-09	5.85	Put	Currency Future	5	6	5	6	0.00
28/08/2009	ZAAD On 14-September-09	5.95	Call	Currency Future	611	606	611	606	0.00
28/08/2009	ZAAD On 14-September-09	5.95	Put	Currency Future	7	8	7	8	0.00
28/08/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	550	547	550	547	0.00
28/08/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	87	89	87	89	0.00
28/08/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	512	509	512	509	0.00
28/08/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	99	101	99	101	0.00
28/08/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	629	626	629	626	0.00
28/08/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	66	68	66	68	0.00
28/08/2009	ZAAD On 14-September-09	6.10	Call	Currency Future	467	462	467	462	0.00
28/08/2009	ZAAD On 14-September-09	6.10	Put	Currency Future	13	15	13	15	0.00
28/08/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	405	403	405	403	0.00
28/08/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	143	145	143	145	0.00
28/08/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	543	541	543	541	0.00
28/08/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	183	184	183	184	0.00
28/08/2009	ZAAD On 15-March-10	7.00	Call	Currency Future	245	244	245	244	0.00
28/08/2009	ZAAD On 15-March-10	7.00	Put	Currency Future	585	587	585	587	0.00
28/08/2009	ZAAD On 15-March-10	7.10	Call	Currency Future	220	219	220	219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 15-March-10	7.10	Put	Currency Future	660	662	660	662	0.00
28/08/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	607	605	607	605	0.00
28/08/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	146	148	146	148	0.00
28/08/2009	ZAAD On 15-March-10	6.15	Call	Currency Future	640	638	640	638	0.00
28/08/2009	ZAAD On 15-March-10	6.15	Put	Currency Future	130	131	130	131	0.00
28/08/2009	ZAAD On 15-March-10	6.25	Call	Currency Future	574	572	574	572	0.00
28/08/2009	ZAAD On 15-March-10	6.25	Put	Currency Future	164	165	164	165	0.00
28/08/2009	ZAAD On 15-March-10	6.35	Call	Currency Future	513	511	513	511	0.00
28/08/2009	ZAAD On 15-March-10	6.35	Put	Currency Future	203	204	203	204	0.00
28/08/2009	ZAAD On 14-September-09	5.95	Call	Currency Future	611	606	611	606	0.00
28/08/2009	ZAAD On 14-September-09	5.95	Put	Currency Future	7	8	7	8	0.00
28/08/2009	ZAAD On 15-March-10	6.05	Call	Currency Future	711	709	711	709	0.00
28/08/2009	ZAAD On 15-March-10	6.05	Put	Currency Future	101	102	101	102	0.00
28/08/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	712	709	712	709	0.00
28/08/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	50	51	50	51	0.00
28/08/2009	ZAAD On 15-March-10	6.00	Call	Currency Future	749	746	749	746	0.00
28/08/2009	ZAAD On 15-March-10	6.00	Put	Currency Future	88	89	88	89	0.00
28/08/2009	ZAAD On 15-March-10	6.10	Call	Currency Future	675	673	675	673	0.00
28/08/2009	ZAAD On 15-March-10	6.10	Put	Currency Future	115	116	115	116	0.00
28/08/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	607	605	607	605	0.00
28/08/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	146	148	146	148	0.00
28/08/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	543	541	543	541	0.00
28/08/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	183	184	183	184	0.00
28/08/2009	ZAAD On 14-September-09	2.30	Call	Currency Future	4254	4248	4254	4248	0.00
28/08/2009	ZAAD On 14-September-09	2.30	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	3.30	Call	Currency Future	3254	3247	3254	3247	0.00
28/08/2009	ZAAD On 14-September-09	3.30	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	4.30	Call	Currency Future	2254	2248	2254	2248	0.00
28/08/2009	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
28/08/2009	ZAAD On 14-September-09	5.30	Call	Currency Future	1254	1248	1254	1248	0.00
28/08/2009	ZAAD On 14-September-09	5.30	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	8.30	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 14-September-09	8.30	Put	Currency Future	1747	1753	1747	1753	0.00
28/08/2009	ZAAD On 14-September-09	10.30	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	10.30	Put	Currency Future	3746	3753	3746	3753	0.00
28/08/2009	ZAAD On 14-September-09	12.30	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	12.30	Put	Currency Future	5746	5753	5746	5753	0.00
28/08/2009	ZAAD On 14-September-09	14.30	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	14.30	Put	Currency Future	7746	7753	7746	7753	0.00
28/08/2009	ZAAD On 14-December-09	3.35	Call	Currency Future	3263	3258	3263	3258	0.00
28/08/2009	ZAAD On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	4.35	Call	Currency Future	2264	2259	2264	2259	0.00
28/08/2009	ZAAD On 14-December-09	4.35	Put	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	3740	3744	3740	3744	0.00
28/08/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	5738	5742	5738	5742	0.00
28/08/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	7738	7742	7738	7742	0.00
28/08/2009	ZAAD On 15-March-10	2.40	Call	Currency Future	4260	4257	4260	4257	0.00
28/08/2009	ZAAD On 15-March-10	2.40	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 15-March-10	3.40	Call	Currency Future	3260	3257	3260	3257	0.00
28/08/2009	ZAAD On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 15-March-10	4.40	Call	Currency Future	2265	2262	2265	2262	0.00
28/08/2009	ZAAD On 15-March-10	4.40	Put	Currency Future	5	5	5	5	0.00
28/08/2009	ZAAD On 15-March-10	5.40	Call	Currency Future	1280	1278	1280	1278	0.00
28/08/2009	ZAAD On 15-March-10	5.40	Put	Currency Future	20	21	20	21	0.00
28/08/2009	ZAAD On 15-March-10	8.40	Call	Currency Future	70	70	70	70	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 15-March-10	8.40	Put	Currency Future	1810	1813	1810	1813	0.00
28/08/2009	ZAAD On 15-March-10	10.40	Call	Currency Future	8	8	8	8	0.00
28/08/2009	ZAAD On 15-March-10	10.40	Put	Currency Future	3748	3751	3748	3751	0.00
28/08/2009	ZAAD On 15-March-10	12.40	Call	Currency Future	3	3	3	3	0.00
28/08/2009	ZAAD On 15-March-10	12.40	Put	Currency Future	5742	5746	5742	5746	0.00
28/08/2009	ZAAD On 15-March-10	14.40	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 15-March-10	14.40	Put	Currency Future	7741	7744	7741	7744	0.00
28/08/2009	ZAAD On 14-September-09	2.35	Call	Currency Future	4204	4198	4204	4198	0.00
28/08/2009	ZAAD On 14-September-09	2.35	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	3.35	Call	Currency Future	3204	3198	3204	3198	0.00
28/08/2009	ZAAD On 14-September-09	3.35	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	4.35	Call	Currency Future	2204	2198	2204	2198	0.00
28/08/2009	ZAAD On 14-September-09	4.35	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	5.35	Call	Currency Future	1204	1198	1204	1198	0.00
28/08/2009	ZAAD On 14-September-09	5.35	Put	Currency Future	0	1	0	1	0.00
28/08/2009	ZAAD On 14-September-09	8.35	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 14-September-09	8.35	Put	Currency Future	1797	1803	1797	1803	0.00
28/08/2009	ZAAD On 14-September-09	10.35	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	10.35	Put	Currency Future	3796	3803	3796	3803	0.00
28/08/2009	ZAAD On 14-September-09	12.35	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	12.35	Put	Currency Future	5796	5803	5796	5803	0.00
28/08/2009	ZAAD On 14-September-09	14.35	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	14.35	Put	Currency Future	7796	7803	7796	7803	0.00
28/08/2009	ZAAD On 14-December-09	2.45	Call	Currency Future	4163	4158	4163	4158	0.00
28/08/2009	ZAAD On 14-December-09	2.45	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	3.45	Call	Currency Future	3163	3158	3163	3158	0.00
28/08/2009	ZAAD On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	4.45	Call	Currency Future	2164	2159	2164	2159	0.00
28/08/2009	ZAAD On 14-December-09	4.45	Put	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 14-December-09	5.45	Call	Currency Future	1174	1170	1174	1170	0.00
28/08/2009	ZAAD On 14-December-09	5.45	Put	Currency Future	12	12	12	12	0.00
28/08/2009	ZAAD On 14-December-09	8.45	Call	Currency Future	16	17	16	17	0.00
28/08/2009	ZAAD On 14-December-09	8.45	Put	Currency Future	1853	1858	1853	1858	0.00
28/08/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	3839	3844	3839	3844	0.00
28/08/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	5838	5842	5838	5842	0.00
28/08/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	7838	7842	7838	7842	0.00
28/08/2009	ZAAD On 15-March-10	2.50	Call	Currency Future	4160	4157	4160	4157	0.00
28/08/2009	ZAAD On 15-March-10	2.50	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 15-March-10	3.50	Call	Currency Future	3161	3157	3161	3157	0.00
28/08/2009	ZAAD On 15-March-10	3.50	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 15-March-10	4.50	Call	Currency Future	2166	2163	2166	2163	0.00
28/08/2009	ZAAD On 15-March-10	4.50	Put	Currency Future	6	6	6	6	0.00
28/08/2009	ZAAD On 15-March-10	5.50	Call	Currency Future	1183	1181	1183	1181	0.00
28/08/2009	ZAAD On 15-March-10	5.50	Put	Currency Future	23	24	23	24	0.00
28/08/2009	ZAAD On 15-March-10	8.50	Call	Currency Future	65	65	65	65	0.00
28/08/2009	ZAAD On 15-March-10	8.50	Put	Currency Future	1905	1908	1905	1908	0.00
28/08/2009	ZAAD On 15-March-10	10.50	Call	Currency Future	8	7	8	7	0.00
28/08/2009	ZAAD On 15-March-10	10.50	Put	Currency Future	3847	3850	3847	3850	0.00
28/08/2009	ZAAD On 15-March-10	12.50	Call	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 15-March-10	12.50	Put	Currency Future	5842	5845	5842	5845	0.00
28/08/2009	ZAAD On 15-March-10	14.50	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 15-March-10	14.50	Put	Currency Future	7841	7844	7841	7844	0.00
28/08/2009	ZAAD On 14-September-09	2.40	Call	Currency Future	4154	4148	4154	4148	0.00
28/08/2009	ZAAD On 14-September-09	2.40	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	3.40	Call	Currency Future	3154	3147	3154	3147	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 14-September-09	3.40	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	4.40	Call	Currency Future	2154	2148	2154	2148	0.00
28/08/2009	ZAAD On 14-September-09	4.40	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	5.40	Call	Currency Future	1155	1148	1155	1148	0.00
28/08/2009	ZAAD On 14-September-09	5.40	Put	Currency Future	0	1	0	1	0.00
28/08/2009	ZAAD On 14-September-09	8.40	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 14-September-09	8.40	Put	Currency Future	1847	1853	1847	1853	0.00
28/08/2009	ZAAD On 14-September-09	10.40	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	10.40	Put	Currency Future	3846	3853	3846	3853	0.00
28/08/2009	ZAAD On 14-September-09	12.40	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	12.40	Put	Currency Future	5846	5853	5846	5853	0.00
28/08/2009	ZAAD On 14-September-09	14.40	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	14.40	Put	Currency Future	7846	7853	7846	7853	0.00
28/08/2009	ZAAD On 15-March-10	2.55	Call	Currency Future	4110	4107	4110	4107	0.00
28/08/2009	ZAAD On 15-March-10	2.55	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 15-March-10	3.55	Call	Currency Future	3111	3108	3111	3108	0.00
28/08/2009	ZAAD On 15-March-10	3.55	Put	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 15-March-10	4.55	Call	Currency Future	2117	2114	2117	2114	0.00
28/08/2009	ZAAD On 15-March-10	4.55	Put	Currency Future	6	7	6	7	0.00
28/08/2009	ZAAD On 15-March-10	5.55	Call	Currency Future	1135	1132	1135	1132	0.00
28/08/2009	ZAAD On 15-March-10	5.55	Put	Currency Future	25	25	25	25	0.00
28/08/2009	ZAAD On 15-March-10	8.55	Call	Currency Future	63	63	63	63	0.00
28/08/2009	ZAAD On 15-March-10	8.55	Put	Currency Future	1953	1956	1953	1956	0.00
28/08/2009	ZAAD On 15-March-10	10.55	Call	Currency Future	7	7	7	7	0.00
28/08/2009	ZAAD On 15-March-10	10.55	Put	Currency Future	3897	3900	3897	3900	0.00
28/08/2009	ZAAD On 15-March-10	12.55	Call	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 15-March-10	12.55	Put	Currency Future	5892	5895	5892	5895	0.00
28/08/2009	ZAAD On 15-March-10	14.55	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 15-March-10	14.55	Put	Currency Future	7891	7894	7891	7894	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 14-September-09	2.45	Call	Currency Future	4104	4098	4104	4098	0.00
28/08/2009	ZAAD On 14-September-09	2.45	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	3.45	Call	Currency Future	3104	3098	3104	3098	0.00
28/08/2009	ZAAD On 14-September-09	3.45	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	4.45	Call	Currency Future	2104	2098	2104	2098	0.00
28/08/2009	ZAAD On 14-September-09	4.45	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	5.45	Call	Currency Future	1105	1099	1105	1099	0.00
28/08/2009	ZAAD On 14-September-09	5.45	Put	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 14-September-09	8.45	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 14-September-09	8.45	Put	Currency Future	1896	1903	1896	1903	0.00
28/08/2009	ZAAD On 14-September-09	10.45	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	10.45	Put	Currency Future	3896	3903	3896	3903	0.00
28/08/2009	ZAAD On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	12.45	Put	Currency Future	5896	5903	5896	5903	0.00
28/08/2009	ZAAD On 14-September-09	14.45	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	14.45	Put	Currency Future	7896	7903	7896	7903	0.00
28/08/2009	ZAAD On 14-December-09	2.50	Call	Currency Future	4113	4108	4113	4108	0.00
28/08/2009	ZAAD On 14-December-09	2.50	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	3113	3108	3113	3108	0.00
28/08/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	2114	2110	2114	2110	0.00
28/08/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	1125	1122	1125	1122	0.00
28/08/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	13	13	13	13	0.00
28/08/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	15	16	15	16	0.00
28/08/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	1902	1908	1902	1908	0.00
28/08/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	3889	3894	3889	3894	0.00
28/08/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	5888	5892	5888	5892	0.00
28/08/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	7888	7892	7888	7892	0.00
28/08/2009	ZAAD On 14-September-09	10.45	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	10.45	Put	Currency Future	3896	3903	3896	3903	0.00
28/08/2009	ZAAD On 14-September-09	12.45	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	12.45	Put	Currency Future	5896	5903	5896	5903	0.00
28/08/2009	ZAAD On 14-September-09	14.45	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	14.45	Put	Currency Future	7896	7903	7896	7903	0.00
28/08/2009	ZAAD On 15-March-10	2.60	Call	Currency Future	4060	4057	4060	4057	0.00
28/08/2009	ZAAD On 15-March-10	2.60	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 15-March-10	3.60	Call	Currency Future	3061	3058	3061	3058	0.00
28/08/2009	ZAAD On 15-March-10	3.60	Put	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 15-March-10	4.60	Call	Currency Future	2067	2064	2067	2064	0.00
28/08/2009	ZAAD On 15-March-10	4.60	Put	Currency Future	7	7	7	7	0.00
28/08/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1087	1084	1087	1084	0.00
28/08/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	27	27	27	27	0.00
28/08/2009	ZAAD On 15-March-10	8.60	Call	Currency Future	61	61	61	61	0.00
28/08/2009	ZAAD On 15-March-10	8.60	Put	Currency Future	2001	2004	2001	2004	0.00
28/08/2009	ZAAD On 15-March-10	10.60	Call	Currency Future	7	7	7	7	0.00
28/08/2009	ZAAD On 15-March-10	10.60	Put	Currency Future	3947	3950	3947	3950	0.00
28/08/2009	ZAAD On 15-March-10	12.60	Call	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 15-March-10	12.60	Put	Currency Future	5942	5945	5942	5945	0.00
28/08/2009	ZAAD On 15-March-10	14.60	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 15-March-10	14.60	Put	Currency Future	7941	7944	7941	7944	0.00
28/08/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1087	1084	1087	1084	0.00
28/08/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	27	27	27	27	0.00
28/08/2009	ZAAD On 14-September-09	2.50	Call	Currency Future	4054	4048	4054	4048	0.00
28/08/2009	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
28/08/2009	ZAAD On 14-September-09	4.50	Call	Currency Future	2054	2048	2054	2048	0.00
28/08/2009	ZAAD On 14-September-09	4.50	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	5.50	Call	Currency Future	1055	1049	1055	1049	0.00
28/08/2009	ZAAD On 14-September-09	5.50	Put	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 14-September-09	8.50	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 14-September-09	8.50	Put	Currency Future	1946	1953	1946	1953	0.00
28/08/2009	ZAAD On 14-September-09	10.50	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	10.50	Put	Currency Future	3946	3953	3946	3953	0.00
28/08/2009	ZAAD On 14-September-09	14.50	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	14.50	Put	Currency Future	7946	7953	7946	7953	0.00
28/08/2009	ZAAD On 14-December-09	2.55	Call	Currency Future	4063	4058	4063	4058	0.00
28/08/2009	ZAAD On 14-December-09	2.55	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	2064	2060	2064	2060	0.00
28/08/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	1077	1073	1077	1073	0.00
28/08/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	14	15	14	15	0.00
28/08/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	14	15	14	15	0.00
28/08/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	1951	1957	1951	1957	0.00
28/08/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	3939	3944	3939	3944	0.00
28/08/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	7938	7942	7938	7942	0.00
28/08/2009	ZAAD On 14-September-09	2.55	Call	Currency Future	4004	3998	4004	3998	0.00
28/08/2009	ZAAD On 14-September-09	2.55	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	4.55	Call	Currency Future	2004	1998	2004	1998	0.00
28/08/2009	ZAAD On 14-September-09	4.55	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	5.55	Call	Currency Future	1006	999	1006	999	0.00
28/08/2009	ZAAD On 14-September-09	5.55	Put	Currency Future	2	2	2	2	0.00
28/08/2009	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
28/08/2009	ZAAD On 14-September-09	8.55	Put	Currency Future	1996	2003	1996	2003	0.00
28/08/2009	ZAAD On 14-September-09	10.55	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	10.55	Put	Currency Future	3996	4003	3996	4003	0.00
28/08/2009	ZAAD On 14-September-09	14.55	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	14.55	Put	Currency Future	7996	8003	7996	8003	0.00
28/08/2009	ZAAD On 14-December-09	2.60	Call	Currency Future	4013	4008	4013	4008	0.00
28/08/2009	ZAAD On 14-December-09	2.60	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	2015	2010	2015	2010	0.00
28/08/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	1028	1025	1028	1025	0.00
28/08/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	16	17	16	17	0.00
28/08/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	13	14	13	14	0.00
28/08/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	2001	2006	2001	2006	0.00
28/08/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	3989	3994	3989	3994	0.00
28/08/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	7988	7992	7988	7992	0.00
28/08/2009	ZAAD On 15-March-10	2.70	Call	Currency Future	3960	3957	3960	3957	0.00
28/08/2009	ZAAD On 15-March-10	2.70	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 15-March-10	3.70	Call	Currency Future	2962	2958	2962	2958	0.00
28/08/2009	ZAAD On 15-March-10	3.70	Put	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 15-March-10	4.70	Call	Currency Future	1968	1965	1968	1965	0.00
28/08/2009	ZAAD On 15-March-10	4.70	Put	Currency Future	8	8	8	8	0.00
28/08/2009	ZAAD On 15-March-10	5.70	Call	Currency Future	995	992	995	992	0.00
28/08/2009	ZAAD On 15-March-10	5.70	Put	Currency Future	34	35	34	35	0.00
28/08/2009	ZAAD On 15-March-10	8.70	Call	Currency Future	56	56	56	56	0.00
28/08/2009	ZAAD On 15-March-10	8.70	Put	Currency Future	2096	2099	2096	2099	0.00
28/08/2009	ZAAD On 15-March-10	10.70	Call	Currency Future	6	6	6	6	0.00
28/08/2009	ZAAD On 15-March-10	10.70	Put	Currency Future	4046	4049	4046	4049	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 15-March-10	12.70	Call	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 15-March-10	12.70	Put	Currency Future	6042	6045	6042	6045	0.00
28/08/2009	ZAAD On 15-March-10	14.70	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 15-March-10	14.70	Put	Currency Future	8041	8044	8041	8044	0.00
28/08/2009	ZAAD On 14-September-09	2.60	Call	Currency Future	3954	3948	3954	3948	0.00
28/08/2009	ZAAD On 14-September-09	2.60	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	3.60	Call	Currency Future	2954	2948	2954	2948	0.00
28/08/2009	ZAAD On 14-September-09	3.60	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	4.60	Call	Currency Future	1954	1948	1954	1948	0.00
28/08/2009	ZAAD On 14-September-09	4.60	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	5.60	Call	Currency Future	956	950	956	950	0.00
28/08/2009	ZAAD On 14-September-09	5.60	Put	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 14-September-09	8.60	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 14-September-09	8.60	Put	Currency Future	2046	2053	2046	2053	0.00
28/08/2009	ZAAD On 14-September-09	10.60	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	10.60	Put	Currency Future	4046	4053	4046	4053	0.00
28/08/2009	ZAAD On 14-September-09	12.60	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	12.60	Put	Currency Future	6046	6053	6046	6053	0.00
28/08/2009	ZAAD On 14-September-09	14.60	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	14.60	Put	Currency Future	8046	8053	8046	8053	0.00
28/08/2009	ZAAD On 14-December-09	2.65	Call	Currency Future	3963	3958	3963	3958	0.00
28/08/2009	ZAAD On 14-December-09	2.65	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	3.65	Call	Currency Future	2963	2958	2963	2958	0.00
28/08/2009	ZAAD On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	1965	1960	1965	1960	0.00
28/08/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	981	978	981	978	0.00
28/08/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	19	20	19	20	0.00
28/08/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	12	13	12	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
28/08/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	2050	2055	2050	2055	0.00
28/08/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	4039	4044	4039	4044	0.00
28/08/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	6038	6042	6038	6042	0.00
28/08/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	8038	8042	8038	8042	0.00
28/08/2009	ZAAD On 15-March-10	2.65	Call	Currency Future	4010	4007	4010	4007	0.00
28/08/2009	ZAAD On 15-March-10	2.65	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 15-March-10	3.65	Call	Currency Future	3011	3008	3011	3008	0.00
28/08/2009	ZAAD On 15-March-10	3.65	Put	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 15-March-10	4.65	Call	Currency Future	2018	2015	2018	2015	0.00
28/08/2009	ZAAD On 15-March-10	4.65	Put	Currency Future	8	8	8	8	0.00
28/08/2009	ZAAD On 15-March-10	5.65	Call	Currency Future	1039	1036	1039	1036	0.00
28/08/2009	ZAAD On 15-March-10	5.65	Put	Currency Future	29	29	29	29	0.00
28/08/2009	ZAAD On 15-March-10	8.65	Call	Currency Future	59	59	59	59	0.00
28/08/2009	ZAAD On 15-March-10	8.65	Put	Currency Future	2049	2052	2049	2052	0.00
28/08/2009	ZAAD On 15-March-10	10.65	Call	Currency Future	6	6	6	6	0.00
28/08/2009	ZAAD On 15-March-10	10.65	Put	Currency Future	3996	3999	3996	3999	0.00
28/08/2009	ZAAD On 15-March-10	12.65	Call	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 15-March-10	12.65	Put	Currency Future	5992	5995	5992	5995	0.00
28/08/2009	ZAAD On 15-March-10	14.65	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 15-March-10	14.65	Put	Currency Future	7991	7994	7991	7994	0.00
28/08/2009	ZAAD On 14-December-09	2.40	Call	Currency Future	4213	4208	4213	4208	0.00
28/08/2009	ZAAD On 14-December-09	2.40	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	3.40	Call	Currency Future	3213	3208	3213	3208	0.00
28/08/2009	ZAAD On 14-December-09	3.40	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	4.40	Call	Currency Future	2214	2209	2214	2209	0.00
28/08/2009	ZAAD On 14-December-09	4.40	Put	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 14-December-09	5.40	Call	Currency Future	1223	1219	1223	1219	0.00
28/08/2009	ZAAD On 14-December-09	5.40	Put	Currency Future	10	11	10	11	0.00
28/08/2009	ZAAD On 14-December-09	8.40	Call	Currency Future	17	17	17	17	0.00
28/08/2009	ZAAD On 14-December-09	8.40	Put	Currency Future	1804	1809	1804	1809	0.00
28/08/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	3790	3794	3790	3794	0.00
28/08/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	5788	5792	5788	5792	0.00
28/08/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	7788	7792	7788	7792	0.00
28/08/2009	ZAAD On 15-March-10	2.45	Call	Currency Future	4210	4207	4210	4207	0.00
28/08/2009	ZAAD On 15-March-10	2.45	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 15-March-10	3.45	Call	Currency Future	3210	3207	3210	3207	0.00
28/08/2009	ZAAD On 15-March-10	3.45	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 15-March-10	4.45	Call	Currency Future	2216	2213	2216	2213	0.00
28/08/2009	ZAAD On 15-March-10	4.45	Put	Currency Future	5	6	5	6	0.00
28/08/2009	ZAAD On 15-March-10	5.45	Call	Currency Future	1232	1229	1232	1229	0.00
28/08/2009	ZAAD On 15-March-10	5.45	Put	Currency Future	22	22	22	22	0.00
28/08/2009	ZAAD On 15-March-10	8.45	Call	Currency Future	68	67	68	67	0.00
28/08/2009	ZAAD On 15-March-10	8.45	Put	Currency Future	1858	1860	1858	1860	0.00
28/08/2009	ZAAD On 15-March-10	10.45	Call	Currency Future	8	8	8	8	0.00
28/08/2009	ZAAD On 15-March-10	10.45	Put	Currency Future	3798	3801	3798	3801	0.00
28/08/2009	ZAAD On 15-March-10	12.45	Call	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 15-March-10	12.45	Put	Currency Future	5792	5795	5792	5795	0.00
28/08/2009	ZAAD On 15-March-10	14.45	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 15-March-10	14.45	Put	Currency Future	7791	7794	7791	7794	0.00
28/08/2009	ZAAD On 14-December-09	2.70	Call	Currency Future	3913	3908	3913	3908	0.00
28/08/2009	ZAAD On 14-December-09	2.70	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	3.70	Call	Currency Future	2913	2908	2913	2908	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 14-December-09	3.70	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	4.70	Call	Currency Future	1915	1911	1915	1911	0.00
28/08/2009	ZAAD On 14-December-09	4.70	Put	Currency Future	3	3	3	3	0.00
28/08/2009	ZAAD On 14-December-09	5.70	Call	Currency Future	935	931	935	931	0.00
28/08/2009	ZAAD On 14-December-09	5.70	Put	Currency Future	22	23	22	23	0.00
28/08/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	12	12	12	12	0.00
28/08/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	2099	2104	2099	2104	0.00
28/08/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	4089	4094	4089	4094	0.00
28/08/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	6088	6092	6088	6092	0.00
28/08/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	8088	8092	8088	8092	0.00
28/08/2009	ZAAD On 15-March-10	2.75	Call	Currency Future	3910	3907	3910	3907	0.00
28/08/2009	ZAAD On 15-March-10	2.75	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 15-March-10	3.75	Call	Currency Future	2912	2909	2912	2909	0.00
28/08/2009	ZAAD On 15-March-10	3.75	Put	Currency Future	1	2	1	2	0.00
28/08/2009	ZAAD On 15-March-10	4.75	Call	Currency Future	1919	1916	1919	1916	0.00
28/08/2009	ZAAD On 15-March-10	4.75	Put	Currency Future	9	9	9	9	0.00
28/08/2009	ZAAD On 15-March-10	5.75	Call	Currency Future	951	949	951	949	0.00
28/08/2009	ZAAD On 15-March-10	5.75	Put	Currency Future	41	42	41	42	0.00
28/08/2009	ZAAD On 15-March-10	8.75	Call	Currency Future	53	53	53	53	0.00
28/08/2009	ZAAD On 15-March-10	8.75	Put	Currency Future	2143	2146	2143	2146	0.00
28/08/2009	ZAAD On 15-March-10	10.75	Call	Currency Future	6	6	6	6	0.00
28/08/2009	ZAAD On 15-March-10	10.75	Put	Currency Future	4096	4099	4096	4099	0.00
28/08/2009	ZAAD On 15-March-10	12.75	Call	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 15-March-10	12.75	Put	Currency Future	6092	6095	6092	6095	0.00
28/08/2009	ZAAD On 15-March-10	14.75	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 15-March-10	14.75	Put	Currency Future	8091	8094	8091	8094	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 14-September-09	2.70	Call	Currency Future	3854	3848	3854	3848	0.00
28/08/2009	ZAAD On 14-September-09	2.70	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	3.70	Call	Currency Future	2854	2848	2854	2848	0.00
28/08/2009	ZAAD On 14-September-09	3.70	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	4.70	Call	Currency Future	1854	1848	1854	1848	0.00
28/08/2009	ZAAD On 14-September-09	4.70	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	5.70	Call	Currency Future	857	851	857	851	0.00
28/08/2009	ZAAD On 14-September-09	5.70	Put	Currency Future	3	3	3	3	0.00
28/08/2009	ZAAD On 14-September-09	8.70	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	8.70	Put	Currency Future	2146	2153	2146	2153	0.00
28/08/2009	ZAAD On 14-September-09	10.70	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	10.70	Put	Currency Future	4146	4153	4146	4153	0.00
28/08/2009	ZAAD On 14-September-09	12.70	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	12.70	Put	Currency Future	6146	6153	6146	6153	0.00
28/08/2009	ZAAD On 14-September-09	14.70	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	14.70	Put	Currency Future	8146	8153	8146	8153	0.00
28/08/2009	ZAAD On 14-December-09	2.75	Call	Currency Future	3863	3858	3863	3858	0.00
28/08/2009	ZAAD On 14-December-09	2.75	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	2863	2858	2863	2858	0.00
28/08/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	4.75	Call	Currency Future	1865	1861	1865	1861	0.00
28/08/2009	ZAAD On 14-December-09	4.75	Put	Currency Future	3	3	3	3	0.00
28/08/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	889	886	889	886	0.00
28/08/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	27	28	27	28	0.00
28/08/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	11	12	11	12	0.00
28/08/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	2148	2153	2148	2153	0.00
28/08/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	4139	4144	4139	4144	0.00
28/08/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	6138	6142	6138	6142	0.00
28/08/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	8138	8142	8138	8142	0.00
28/08/2009	ZAAD On 15-March-10	2.85	Call	Currency Future	3810	3807	3810	3807	0.00
28/08/2009	ZAAD On 15-March-10	2.85	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 15-March-10	3.85	Call	Currency Future	2812	2809	2812	2809	0.00
28/08/2009	ZAAD On 15-March-10	3.85	Put	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 15-March-10	4.85	Call	Currency Future	1820	1817	1820	1817	0.00
28/08/2009	ZAAD On 15-March-10	4.85	Put	Currency Future	10	10	10	10	0.00
28/08/2009	ZAAD On 15-March-10	5.85	Call	Currency Future	867	865	867	865	0.00
28/08/2009	ZAAD On 15-March-10	5.85	Put	Currency Future	57	58	57	58	0.00
28/08/2009	ZAAD On 15-March-10	8.85	Call	Currency Future	47	47	47	47	0.00
28/08/2009	ZAAD On 15-March-10	8.85	Put	Currency Future	2237	2240	2237	2240	0.00
28/08/2009	ZAAD On 15-March-10	10.85	Call	Currency Future	6	6	6	6	0.00
28/08/2009	ZAAD On 15-March-10	10.85	Put	Currency Future	4195	4199	4195	4199	0.00
28/08/2009	ZAAD On 15-March-10	12.85	Call	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 15-March-10	12.85	Put	Currency Future	6192	6195	6192	6195	0.00
28/08/2009	ZAAD On 15-March-10	14.85	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 15-March-10	14.85	Put	Currency Future	8191	8194	8191	8194	0.00
28/08/2009	ZAAD On 14-September-09	2.80	Call	Currency Future	3754	3748	3754	3748	0.00
28/08/2009	ZAAD On 14-September-09	2.80	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	3.80	Call	Currency Future	2754	2747	2754	2747	0.00
28/08/2009	ZAAD On 14-September-09	3.80	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	4.80	Call	Currency Future	1754	1748	1754	1748	0.00
28/08/2009	ZAAD On 14-September-09	4.80	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	8.80	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	8.80	Put	Currency Future	2246	2253	2246	2253	0.00
28/08/2009	ZAAD On 14-September-09	10.80	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	10.80	Put	Currency Future	4246	4253	4246	4253	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 14-September-09	12.80	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	12.80	Put	Currency Future	6246	6253	6246	6253	0.00
28/08/2009	ZAAD On 14-September-09	14.80	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	14.80	Put	Currency Future	8246	8253	8246	8253	0.00
28/08/2009	ZAAD On 14-December-09	2.90	Call	Currency Future	3713	3708	3713	3708	0.00
28/08/2009	ZAAD On 14-December-09	2.90	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	3.90	Call	Currency Future	2713	2708	2713	2708	0.00
28/08/2009	ZAAD On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	1716	1712	1716	1712	0.00
28/08/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	4	4	4	4	0.00
28/08/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	9	10	9	10	0.00
28/08/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	2296	2301	2296	2301	0.00
28/08/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	4289	4293	4289	4293	0.00
28/08/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	6288	6292	6288	6292	0.00
28/08/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	8288	8292	8288	8292	0.00
28/08/2009	ZAAD On 15-March-10	2.95	Call	Currency Future	3710	3707	3710	3707	0.00
28/08/2009	ZAAD On 15-March-10	2.95	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 15-March-10	3.95	Call	Currency Future	2712	2709	2712	2709	0.00
28/08/2009	ZAAD On 15-March-10	3.95	Put	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 15-March-10	4.95	Call	Currency Future	1721	1719	1721	1719	0.00
28/08/2009	ZAAD On 15-March-10	4.95	Put	Currency Future	11	12	11	12	0.00
28/08/2009	ZAAD On 15-March-10	5.95	Call	Currency Future	787	785	787	785	0.00
28/08/2009	ZAAD On 15-March-10	5.95	Put	Currency Future	77	78	77	78	0.00
28/08/2009	ZAAD On 15-March-10	8.95	Call	Currency Future	42	42	42	42	0.00
28/08/2009	ZAAD On 15-March-10	8.95	Put	Currency Future	2332	2335	2332	2335	0.00
28/08/2009	ZAAD On 15-March-10	10.95	Call	Currency Future	5	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 15-March-10	10.95	Put	Currency Future	4295	4298	4295	4298	0.00
28/08/2009	ZAAD On 15-March-10	12.95	Call	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 15-March-10	12.95	Put	Currency Future	6292	6295	6292	6295	0.00
28/08/2009	ZAAD On 15-March-10	14.95	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 15-March-10	14.95	Put	Currency Future	8290	8294	8290	8294	0.00
28/08/2009	ZAAD On 14-September-09	2.75	Call	Currency Future	3804	3798	3804	3798	0.00
28/08/2009	ZAAD On 14-September-09	2.75	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	4.75	Call	Currency Future	1804	1798	1804	1798	0.00
28/08/2009	ZAAD On 14-September-09	4.75	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	5.75	Call	Currency Future	808	801	808	801	0.00
28/08/2009	ZAAD On 14-September-09	5.75	Put	Currency Future	3	4	3	4	0.00
28/08/2009	ZAAD On 14-September-09	8.75	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	8.75	Put	Currency Future	2196	2203	2196	2203	0.00
28/08/2009	ZAAD On 14-September-09	10.75	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	10.75	Put	Currency Future	4196	4203	4196	4203	0.00
28/08/2009	ZAAD On 14-September-09	14.75	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	14.75	Put	Currency Future	8196	8203	8196	8203	0.00
28/08/2009	ZAAD On 14-December-09	2.80	Call	Currency Future	3813	3808	3813	3808	0.00
28/08/2009	ZAAD On 14-December-09	2.80	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	3.80	Call	Currency Future	2813	2808	2813	2808	0.00
28/08/2009	ZAAD On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	4.80	Call	Currency Future	1816	1811	1816	1811	0.00
28/08/2009	ZAAD On 14-December-09	4.80	Put	Currency Future	3	3	3	3	0.00
28/08/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	844	840	844	840	0.00
28/08/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	31	32	31	32	0.00
28/08/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	10	11	10	11	0.00
28/08/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	2198	2203	2198	2203	0.00
28/08/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	4189	4193	4189	4193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	6188	6192	6188	6192	0.00
28/08/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	8188	8192	8188	8192	0.00
28/08/2009	ZAAD On 14-December-09	2.85	Call	Currency Future	3763	3758	3763	3758	0.00
28/08/2009	ZAAD On 14-December-09	2.85	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	4.85	Call	Currency Future	1766	1762	1766	1762	0.00
28/08/2009	ZAAD On 14-December-09	4.85	Put	Currency Future	3	4	3	4	0.00
28/08/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	799	796	799	796	0.00
28/08/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	37	38	37	38	0.00
28/08/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	10	10	10	10	0.00
28/08/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	2247	2252	2247	2252	0.00
28/08/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	4239	4243	4239	4243	0.00
28/08/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	8238	8242	8238	8242	0.00
28/08/2009	ZAAD On 15-March-10	2.90	Call	Currency Future	3760	3757	3760	3757	0.00
28/08/2009	ZAAD On 15-March-10	2.90	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 15-March-10	3.90	Call	Currency Future	2762	2759	2762	2759	0.00
28/08/2009	ZAAD On 15-March-10	3.90	Put	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 15-March-10	4.90	Call	Currency Future	1771	1768	1771	1768	0.00
28/08/2009	ZAAD On 15-March-10	4.90	Put	Currency Future	10	11	10	11	0.00
28/08/2009	ZAAD On 15-March-10	5.90	Call	Currency Future	826	824	826	824	0.00
28/08/2009	ZAAD On 15-March-10	5.90	Put	Currency Future	66	67	66	67	0.00
28/08/2009	ZAAD On 15-March-10	8.90	Call	Currency Future	45	45	45	45	0.00
28/08/2009	ZAAD On 15-March-10	8.90	Put	Currency Future	2285	2288	2285	2288	0.00
28/08/2009	ZAAD On 15-March-10	10.90	Call	Currency Future	5	5	5	5	0.00
28/08/2009	ZAAD On 15-March-10	10.90	Put	Currency Future	4245	4248	4245	4248	0.00
28/08/2009	ZAAD On 15-March-10	12.90	Call	Currency Future	2	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 15-March-10	12.90	Put	Currency Future	6242	6245	6242	6245	0.00
28/08/2009	ZAAD On 15-March-10	14.90	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 15-March-10	14.90	Put	Currency Future	8241	8244	8241	8244	0.00
28/08/2009	ZAAD On 15-March-10	2.80	Call	Currency Future	3860	3857	3860	3857	0.00
28/08/2009	ZAAD On 15-March-10	2.80	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 15-March-10	3.80	Call	Currency Future	2862	2859	2862	2859	0.00
28/08/2009	ZAAD On 15-March-10	3.80	Put	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 15-March-10	4.80	Call	Currency Future	1869	1866	1869	1866	0.00
28/08/2009	ZAAD On 15-March-10	4.80	Put	Currency Future	9	9	9	9	0.00
28/08/2009	ZAAD On 15-March-10	5.80	Call	Currency Future	909	906	909	906	0.00
28/08/2009	ZAAD On 15-March-10	5.80	Put	Currency Future	48	49	48	49	0.00
28/08/2009	ZAAD On 15-March-10	8.80	Call	Currency Future	50	50	50	50	0.00
28/08/2009	ZAAD On 15-March-10	8.80	Put	Currency Future	2190	2193	2190	2193	0.00
28/08/2009	ZAAD On 15-March-10	10.80	Call	Currency Future	6	6	6	6	0.00
28/08/2009	ZAAD On 15-March-10	10.80	Put	Currency Future	4146	4149	4146	4149	0.00
28/08/2009	ZAAD On 15-March-10	12.80	Call	Currency Future	2	2	2	2	0.00
28/08/2009	ZAAD On 15-March-10	12.80	Put	Currency Future	6142	6145	6142	6145	0.00
28/08/2009	ZAAD On 15-March-10	14.80	Call	Currency Future	1	1	1	1	0.00
28/08/2009	ZAAD On 15-March-10	14.80	Put	Currency Future	8141	8144	8141	8144	0.00
28/08/2009	ZAAD On 14-September-09	2.65	Call	Currency Future	3904	3898	3904	3898	0.00
28/08/2009	ZAAD On 14-September-09	2.65	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	3.65	Call	Currency Future	2904	2897	2904	2897	0.00
28/08/2009	ZAAD On 14-September-09	3.65	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	4.65	Call	Currency Future	1904	1898	1904	1898	0.00
28/08/2009	ZAAD On 14-September-09	4.65	Put	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	5.65	Call	Currency Future	906	900	906	900	0.00
28/08/2009	ZAAD On 14-September-09	5.65	Put	Currency Future	2	3	2	3	0.00
28/08/2009	ZAAD On 14-September-09	8.65	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	8.65	Put	Currency Future	2096	2103	2096	2103	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2009	ZAAD On 14-September-09	10.65	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	10.65	Put	Currency Future	4096	4103	4096	4103	0.00
28/08/2009	ZAAD On 14-September-09	12.65	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	12.65	Put	Currency Future	6096	6103	6096	6103	0.00
28/08/2009	ZAAD On 14-September-09	14.65	Call	Currency Future	0	0	0	0	0.00
28/08/2009	ZAAD On 14-September-09	14.65	Put	Currency Future	8096	8103	8096	8103	0.00