



Derivatives Weekly Statistics Report

From 2009/09/21 To 2009/09/25

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 15-March-10			Currency Future	7.6500	7.6811	7.6492	7.6811	11862.00
25/09/2009	\$ / R On 14-June-10			Currency Future	7.7800	7.8074	7.7760	7.8074	1447.00
25/09/2009	\$ / R On 13-September-10			Currency Future	7.9000	7.9340	7.9037	7.9340	0.00
25/09/2009	\$ / R On 14-December-09			Currency Future	7.5200	7.5532	7.5203	7.5532	334453.00
25/09/2009	\$ / R On 13-December-10			Currency Future	8.0200	8.0485	8.0183	8.0485	0.00
25/09/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	639	666	639	666	0.00
25/09/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	189	185	189	185	0.00
25/09/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	373	391	373	391	0.00
25/09/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	424	410	424	410	0.00
25/09/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	355	373	355	373	0.00
25/09/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	456	441	456	441	0.00
25/09/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	149	158	149	158	0.00
25/09/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1199	1177	1199	1177	0.00
25/09/2009	\$ / R On 14-June-10	7.15	Call	Currency Future	840	863	840	863	0.00
25/09/2009	\$ / R On 14-June-10	7.15	Put	Currency Future	214	205	214	205	0.00
25/09/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	497	512	497	512	21795.00
25/09/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	521	505	521	505	0.00
25/09/2009	\$ / R On 14-June-10	9.10	Call	Currency Future	204	211	204	211	0.00
25/09/2009	\$ / R On 14-June-10	9.10	Put	Currency Future	1528	1504	1528	1504	0.00
25/09/2009	\$ / R On 13-September-10	7.95	Call	Currency Future	585	603	585	603	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 13-September-10	7.95	Put	Currency Future	631	619	631	619	0.00
25/09/2009	\$ / R On 14-December-09	7.25	Call	Currency Future	408	436	408	436	0.00
25/09/2009	\$ / R On 14-December-09	7.25	Put	Currency Future	138	133	138	133	0.00
25/09/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	243	262	243	262	0.00
25/09/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	273	259	273	259	0.00
25/09/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	191	207	191	207	0.00
25/09/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	371	354	371	354	0.00
25/09/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	81	90	81	90	0.00
25/09/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	811	787	811	787	0.00
25/09/2009	\$ / R On 13-December-10	8.05	Call	Currency Future	678	699	678	699	0.00
25/09/2009	\$ / R On 13-December-10	8.05	Put	Currency Future	709	700	709	700	0.00
25/09/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	415	438	415	438	0.00
25/09/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	366	357	366	357	0.00
25/09/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	516	534	516	534	433.00
25/09/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	490	477	490	477	0.00
25/09/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	497	512	497	512	0.00
25/09/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	521	505	521	505	0.00
25/09/2009	\$ / R On 13-September-10	7.85	Call	Currency Future	624	644	624	644	0.00
25/09/2009	\$ / R On 13-September-10	7.85	Put	Currency Future	570	560	570	560	0.00
25/09/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	263	287	263	287	747.00
25/09/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	243	234	243	234	0.00
25/09/2009	\$ / R On 13-December-10	8.00	Call	Currency Future	696	718	696	718	0.00
25/09/2009	\$ / R On 13-December-10	8.00	Put	Currency Future	678	670	678	670	0.00
25/09/2009	\$ / R On 14-June-10	7.85	Call	Currency Future	478	493	478	493	0.00
25/09/2009	\$ / R On 14-June-10	7.85	Put	Currency Future	552	536	552	536	0.00
25/09/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	224	242	224	242	39.00
25/09/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	304	289	304	289	0.00
25/09/2009	\$ / R On 13-December-10	8.10	Call	Currency Future	660	681	660	681	0.00
25/09/2009	\$ / R On 13-December-10	8.10	Put	Currency Future	742	732	742	732	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	119	130	119	130	2560.00
25/09/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	598	577	598	577	0.00
25/09/2009	\$ / R On 13-December-10	7.95	Call	Currency Future	716	739	716	739	0.00
25/09/2009	\$ / R On 13-December-10	7.95	Put	Currency Future	648	640	648	640	0.00
25/09/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	538	557	538	557	0.00
25/09/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	462	449	462	449	0.00
25/09/2009	\$ / R On 14-June-10	8.25	Call	Currency Future	356	368	356	368	0.00
25/09/2009	\$ / R On 14-June-10	8.25	Put	Currency Future	830	811	830	811	0.00
25/09/2009	\$ / R On 14-June-10	8.30	Call	Currency Future	344	355	344	355	140.00
25/09/2009	\$ / R On 14-June-10	8.30	Put	Currency Future	868	848	868	848	0.00
25/09/2009	\$ / R On 13-September-10	7.80	Call	Currency Future	645	665	645	665	0.00
25/09/2009	\$ / R On 13-September-10	7.80	Put	Currency Future	541	531	541	531	0.00
25/09/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	289	314	289	314	21.00
25/09/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	219	211	219	211	10.00
25/09/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	70	78	70	78	50.00
25/09/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	900	875	900	875	0.00
25/09/2009	\$ / R On 13-December-10	8.55	Call	Currency Future	523	541	523	541	0.00
25/09/2009	\$ / R On 13-December-10	8.55	Put	Currency Future	1055	1042	1055	1042	0.00
25/09/2009	\$ / R On 13-December-10	8.60	Call	Currency Future	510	528	510	528	117.00
25/09/2009	\$ / R On 13-December-10	8.60	Put	Currency Future	1092	1079	1092	1079	0.00
25/09/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	392	414	392	414	279.00
25/09/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	393	383	393	383	0.00
25/09/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	241	255	241	255	279.00
25/09/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	742	723	742	723	0.00
25/09/2009	\$ / R On 13-September-10	7.85	Call	Currency Future	624	644	624	644	409.00
25/09/2009	\$ / R On 13-September-10	7.85	Put	Currency Future	570	560	570	560	0.00
25/09/2009	\$ / R On 13-September-10	7.90	Call	Currency Future	603	623	603	623	0.00
25/09/2009	\$ / R On 13-September-10	7.90	Put	Currency Future	600	589	600	589	0.00
25/09/2009	\$ / R On 13-September-10	8.40	Call	Currency Future	446	461	446	461	585.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 13-September-10	8.40	Put	Currency Future	943	927	943	927	0.00
25/09/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	243	262	243	262	0.00
25/09/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	273	259	273	259	0.00
25/09/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	139	152	139	152	1700.00
25/09/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	518	499	518	499	100.00
25/09/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	176	192	176	192	0.00
25/09/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	406	388	406	388	200.00
25/09/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	110	121	110	121	100.00
25/09/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	639	618	639	618	0.00
25/09/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	322	338	322	338	0.00
25/09/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	522	507	522	507	0.00
25/09/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	444	458	444	458	0.00
25/09/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	618	600	618	600	0.00
25/09/2009	\$ / R On 13-September-10	8.10	Call	Currency Future	533	550	533	550	0.00
25/09/2009	\$ / R On 13-September-10	8.10	Put	Currency Future	730	716	730	716	0.00
25/09/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	191	207	191	207	0.00
25/09/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	371	354	371	354	0.00
25/09/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	24	28	24	28	100.00
25/09/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1704	1674	1704	1674	0.00
25/09/2009	\$ / R On 13-December-10	8.20	Call	Currency Future	626	646	626	646	0.00
25/09/2009	\$ / R On 13-December-10	8.20	Put	Currency Future	807	797	807	797	0.00
25/09/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	373	391	373	391	0.00
25/09/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	424	410	424	410	0.00
25/09/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	31	34	31	34	18339.00
25/09/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3432	3403	3432	3403	0.00
25/09/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	14	17	14	17	28586.00
25/09/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4665	4636	4665	4636	0.00
25/09/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	440	463	440	463	15890.00
25/09/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	340	332	340	332	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	338	355	338	355	0.00
25/09/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	489	474	489	474	0.00
25/09/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	176	186	176	186	15890.00
25/09/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1027	1005	1027	1005	0.00
25/09/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	105	112	105	112	18339.00
25/09/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1606	1581	1606	1581	0.00
25/09/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	65	71	65	71	28586.00
25/09/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	2266	2239	2266	2239	0.00
25/09/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	49	51	49	51	29759.00
25/09/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	4423	4393	4423	4393	0.00
25/09/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	30	32	30	32	0.00
25/09/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	5654	5624	5654	5624	0.00
25/09/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	5	5	5	5	0.00
25/09/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	9729	9698	9729	9698	0.00
25/09/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	461	475	461	475	0.00
25/09/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	585	568	585	568	0.00
25/09/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	173	178	173	178	3163.00
25/09/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1797	1771	1797	1771	0.00
25/09/2009	\$ / R On 13-September-10	8.05	Call	Currency Future	550	567	550	567	0.00
25/09/2009	\$ / R On 13-September-10	8.05	Put	Currency Future	696	683	696	683	0.00
25/09/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	4680	4647	4680	4647	0.00
25/09/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	5880	5847	5880	5847	0.00
25/09/2009	\$ / R On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	14.60	Put	Currency Future	7080	7047	7080	7047	0.00
25/09/2009	\$ / R On 14-December-09	7.40	Call	Currency Future	317	342	317	342	15512.00
25/09/2009	\$ / R On 14-December-09	7.40	Put	Currency Future	196	189	196	189	0.00
25/09/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	207	224	207	224	0.00

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25/09/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	337	321	337	321	0.00
25/09/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	34	38	34	38	15512.00
25/09/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1414	1385	1414	1385	0.00
25/09/2009	\$ / R On 13-December-10	8.15	Call	Currency Future	643	663	643	663	0.00
25/09/2009	\$ / R On 13-December-10	8.15	Put	Currency Future	774	764	774	764	0.00
25/09/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	201	212	201	212	0.00
25/09/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	902	881	902	881	0.00
25/09/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	76	81	76	81	0.00
25/09/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	2076	2050	2076	2050	0.00
25/09/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	125	130	125	130	0.00
25/09/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	2349	2323	2349	2323	0.00
25/09/2009	\$ / R On 14-June-10	7.60	Call	Currency Future	585	604	585	604	0.00
25/09/2009	\$ / R On 14-June-10	7.60	Put	Currency Future	409	397	409	397	0.00
25/09/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	428	441	428	441	0.00
25/09/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	652	634	652	634	0.00
25/09/2009	\$ / R On 14-June-10	8.40	Call	Currency Future	321	331	321	331	0.00
25/09/2009	\$ / R On 14-June-10	8.40	Put	Currency Future	945	924	945	924	0.00
25/09/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	442	470	442	470	0.00
25/09/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	121	117	121	117	5000.00
25/09/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	306	322	306	322	0.00
25/09/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	557	541	557	541	0.00
25/09/2009	\$ / R On 14-June-10	8.05	Call	Currency Future	412	425	412	425	0.00
25/09/2009	\$ / R On 14-June-10	8.05	Put	Currency Future	686	668	686	668	0.00
25/09/2009	\$ / R On 13-September-10	8.15	Call	Currency Future	517	534	517	534	0.00
25/09/2009	\$ / R On 13-September-10	8.15	Put	Currency Future	764	750	764	750	0.00
25/09/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	163	177	163	177	0.00
25/09/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	442	424	442	424	0.00
25/09/2009	\$ / R On 13-December-10	8.30	Call	Currency Future	594	613	594	613	0.00
25/09/2009	\$ / R On 13-December-10	8.30	Put	Currency Future	876	865	876	865	0.00

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25/09/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	265	279	265	279	0.00
25/09/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	666	648	666	648	0.00
25/09/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	383	395	383	395	0.00
25/09/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	757	738	757	738	0.00
25/09/2009	\$ / R On 13-September-10	8.30	Call	Currency Future	473	489	473	489	0.00
25/09/2009	\$ / R On 13-September-10	8.30	Put	Currency Future	869	855	869	855	0.00
25/09/2009	\$ / R On 13-December-10	8.40	Call	Currency Future	564	583	564	583	0.00
25/09/2009	\$ / R On 13-December-10	8.40	Put	Currency Future	946	934	946	934	0.00
25/09/2009	\$ / R On 13-December-10	8.50	Call	Currency Future	536	554	536	554	0.00
25/09/2009	\$ / R On 13-December-10	8.50	Put	Currency Future	1018	1006	1018	1006	0.00
25/09/2009	\$ / R On 14-June-10	8.20	Call	Currency Future	369	381	369	381	0.00
25/09/2009	\$ / R On 14-June-10	8.20	Put	Currency Future	793	774	793	774	0.00
25/09/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	128	141	128	141	200.00
25/09/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	558	537	558	537	0.00
25/09/2009	\$ / R On 13-December-10	8.45	Call	Currency Future	550	568	550	568	0.00
25/09/2009	\$ / R On 13-December-10	8.45	Put	Currency Future	982	970	982	970	0.00
25/09/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	253	267	253	267	0.00
25/09/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	704	686	704	686	0.00
25/09/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	278	293	278	293	0.00
25/09/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	629	612	629	612	0.00
25/09/2009	\$ / R On 13-September-10	8.25	Call	Currency Future	487	503	487	503	0.00
25/09/2009	\$ / R On 13-September-10	8.25	Put	Currency Future	834	819	834	819	0.00
25/09/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	128	141	128	141	0.00
25/09/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	558	537	558	537	0.00
25/09/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	230	243	230	243	0.00
25/09/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	781	762	781	762	0.00
25/09/2009	\$ / R On 14-June-10	8.35	Call	Currency Future	332	343	332	343	0.00
25/09/2009	\$ / R On 14-June-10	8.35	Put	Currency Future	906	886	906	886	0.00
25/09/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	102	112	102	112	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	681	659	681	659	0.00
25/09/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	299	309	299	309	0.00
25/09/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	1023	1002	1023	1002	0.00
25/09/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	87	97	87	97	87.00
25/09/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	767	743	767	743	0.00
25/09/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	184	195	184	195	0.00
25/09/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	985	963	985	963	0.00
25/09/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	280	289	280	289	0.00
25/09/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	1104	1082	1104	1082	0.00
25/09/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	192	203	192	203	0.00
25/09/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	943	922	943	922	0.00
25/09/2009	\$ / R On 14-June-10	8.45	Call	Currency Future	310	320	310	320	0.00
25/09/2009	\$ / R On 14-June-10	8.45	Put	Currency Future	984	963	984	963	0.00
25/09/2009	\$ / R On 14-June-10	8.55	Call	Currency Future	290	299	290	299	0.00
25/09/2009	\$ / R On 14-June-10	8.55	Put	Currency Future	1064	1042	1064	1042	0.00
25/09/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	87	97	87	97	0.00
25/09/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	767	743	767	743	0.00
25/09/2009	\$ / R On 14-June-10	8.65	Call	Currency Future	271	280	271	280	0.00
25/09/2009	\$ / R On 14-June-10	8.65	Put	Currency Future	1145	1122	1145	1122	0.00
25/09/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	210	222	210	222	0.00
25/09/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	861	841	861	841	0.00
25/09/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	0	0	0	0	9676.00
25/09/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	5480	5447	5480	5447	0.00
25/09/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	3	3	3	3	260.00
25/09/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	3032	3000	3032	3000	0.00
25/09/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	0	0	0	0	1184.00
25/09/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4780	4747	4780	4747	0.00
25/09/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	9	11	9	11	11185.00
25/09/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	2389	2357	2389	2357	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-June-10	9.20	Call	Currency Future	193	199	193	199	21795.00
25/09/2009	\$ / R On 14-June-10	9.20	Put	Currency Future	1617	1592	1617	1592	0.00
25/09/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	220	232	220	232	0.00
25/09/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	821	801	821	801	0.00
25/09/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	110	121	110	121	0.00
25/09/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	639	618	639	618	0.00
25/09/2009	\$ / R On 14-December-09	7.35	Call	Currency Future	346	372	346	372	0.00
25/09/2009	\$ / R On 14-December-09	7.35	Put	Currency Future	175	169	175	169	0.00
25/09/2009	\$ / R On 14-December-09	7.85	Call	Currency Future	150	164	150	164	0.00
25/09/2009	\$ / R On 14-December-09	7.85	Put	Currency Future	480	461	480	461	0.00
25/09/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	39	43	39	43	75.00
25/09/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1318	1290	1318	1290	0.00
25/09/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	44	49	44	49	0.00
25/09/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	1223	1196	1223	1196	0.00
25/09/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	94	104	94	104	0.00
25/09/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	724	701	724	701	0.00
25/09/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	76	84	76	84	0.00
25/09/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	855	831	855	831	0.00
25/09/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	168	179	168	179	0.00
25/09/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1069	1047	1069	1047	0.00
25/09/2009	\$ / R On 14-June-10	8.70	Call	Currency Future	262	271	262	271	0.00
25/09/2009	\$ / R On 14-June-10	8.70	Put	Currency Future	1186	1163	1186	1163	0.00
25/09/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	65	73	65	73	247.00
25/09/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	945	920	945	920	0.00
25/09/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	155	164	155	164	0.00
25/09/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1156	1133	1156	1133	0.00
25/09/2009	\$ / R On 14-June-10	8.80	Call	Currency Future	246	254	246	254	0.00
25/09/2009	\$ / R On 14-June-10	8.80	Put	Currency Future	1270	1247	1270	1247	0.00
25/09/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	57	64	57	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	1037	1010	1037	1010	0.00
25/09/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	53	59	53	59	0.00
25/09/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	1083	1056	1083	1056	0.00
25/09/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	161	171	161	171	0.00
25/09/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1112	1090	1112	1090	0.00
25/09/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	254	262	254	262	0.00
25/09/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1228	1205	1228	1205	0.00
25/09/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	61	68	61	68	0.00
25/09/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	991	965	991	965	0.00
25/09/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	76	84	76	84	0.00
25/09/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	855	831	855	831	0.00
25/09/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	61	68	61	68	0.00
25/09/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	991	965	991	965	0.00
25/09/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	70	78	70	78	0.00
25/09/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	900	875	900	875	0.00
25/09/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	18	21	18	21	3000.00
25/09/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	1998	1967	1998	1967	0.00
25/09/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	53	59	53	59	0.00
25/09/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	1083	1056	1083	1056	0.00
25/09/2009	\$ / R On 14-June-10	8.85	Call	Currency Future	238	246	238	246	0.00
25/09/2009	\$ / R On 14-June-10	8.85	Put	Currency Future	1312	1289	1312	1289	0.00
25/09/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	50	56	50	56	0.00
25/09/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	1130	1102	1130	1102	0.00
25/09/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	143	152	143	152	0.00
25/09/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1243	1220	1243	1220	0.00
25/09/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	50	56	50	56	0.00
25/09/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	1130	1102	1130	1102	0.00
25/09/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	127	135	127	135	0.00
25/09/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1377	1354	1377	1354	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	217	224	217	224	0.00
25/09/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1441	1417	1441	1417	0.00
25/09/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	41	46	41	46	0.00
25/09/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	1271	1243	1271	1243	0.00
25/09/2009	\$ / R On 14-June-10	8.90	Call	Currency Future	231	239	231	239	0.00
25/09/2009	\$ / R On 14-June-10	8.90	Put	Currency Future	1355	1331	1355	1331	0.00
25/09/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	47	52	47	52	0.00
25/09/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	1176	1149	1176	1149	0.00
25/09/2009	\$ / R On 14-June-10	9.05	Call	Currency Future	211	218	211	218	0.00
25/09/2009	\$ / R On 14-June-10	9.05	Put	Currency Future	1485	1460	1485	1460	0.00
25/09/2009	\$ / R On 15-March-10	9.05	Call	Currency Future	113	120	113	120	0.00
25/09/2009	\$ / R On 15-March-10	9.05	Put	Currency Future	1514	1489	1514	1489	0.00
25/09/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	32	36	32	36	0.00
25/09/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1462	1433	1462	1433	0.00
25/09/2009	\$ / R On 14-June-10	9.15	Call	Currency Future	199	205	199	205	21978.00
25/09/2009	\$ / R On 14-June-10	9.15	Put	Currency Future	1573	1548	1573	1548	0.00
25/09/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	34	38	34	38	0.00
25/09/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1414	1385	1414	1385	0.00
25/09/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	122	130	122	130	0.00
25/09/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1423	1399	1423	1399	0.00
25/09/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	36	41	36	41	0.00
25/09/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1366	1338	1366	1338	0.00
25/09/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	132	140	132	140	0.00
25/09/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1332	1309	1332	1309	0.00
25/09/2009	\$ / R On 14-June-10	8.95	Call	Currency Future	224	231	224	231	0.00
25/09/2009	\$ / R On 14-June-10	8.95	Put	Currency Future	1398	1374	1398	1374	0.00
25/09/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	44	49	44	49	0.00
25/09/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	1223	1196	1223	1196	0.00
25/09/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	30	34	30	34	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1510	1481	1510	1481	0.00
25/09/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	95	101	95	101	0.00
25/09/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1745	1720	1745	1720	0.00
25/09/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	26	29	26	29	0.00
25/09/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	1655	1626	1655	1626	0.00
25/09/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	89	95	89	95	0.00
25/09/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1839	1813	1839	1813	0.00
25/09/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	164	169	164	169	0.00
25/09/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	1888	1862	1888	1862	0.00
25/09/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	22	25	22	25	0.00
25/09/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1802	1772	1802	1772	0.00
25/09/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	80	86	80	86	0.00
25/09/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1981	1955	1981	1955	0.00
25/09/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	151	156	151	156	0.00
25/09/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	2025	1999	2025	1999	0.00
25/09/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	20	23	20	23	0.00
25/09/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	1900	1869	1900	1869	0.00
25/09/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	19	22	19	22	0.00
25/09/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1949	1918	1949	1918	0.00
25/09/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	86	92	86	92	0.00
25/09/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1887	1860	1887	1860	0.00
25/09/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	159	165	159	165	0.00
25/09/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1933	1907	1933	1907	0.00
25/09/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	22	25	22	25	0.00
25/09/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1802	1772	1802	1772	0.00
25/09/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	76	81	76	81	0.00
25/09/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	2076	2050	2076	2050	0.00
25/09/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	144	149	144	149	0.00
25/09/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	2118	2091	2118	2091	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	17	20	17	20	0.00
25/09/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	2046	2016	2046	2016	0.00
25/09/2009	\$ / R On 14-June-10	9.60	Call	Currency Future	155	160	155	160	0.00
25/09/2009	\$ / R On 14-June-10	9.60	Put	Currency Future	1979	1953	1979	1953	0.00
25/09/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	25	27	25	27	0.00
25/09/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3875	3846	3875	3846	0.00
25/09/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	54	57	54	57	21978.00
25/09/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	4178	4149	4178	4149	0.00
25/09/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	19	22	19	22	0.00
25/09/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1949	1918	1949	1918	0.00
25/09/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	78	83	78	83	0.00
25/09/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	2029	2002	2029	2002	0.00
25/09/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	148	153	148	153	0.00
25/09/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	2072	2045	2072	2045	0.00
25/09/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	63	68	63	68	0.00
25/09/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	2314	2287	2314	2287	0.00
25/09/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	11	13	11	13	0.00
25/09/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	2290	2259	2290	2259	0.00
25/09/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	57	61	57	61	0.00
25/09/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2457	2430	2457	2430	0.00
25/09/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	116	120	116	120	0.00
25/09/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	2490	2463	2490	2463	0.00
25/09/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	48	52	48	52	0.00
25/09/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2699	2671	2699	2671	0.00
25/09/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	102	106	102	106	0.00
25/09/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2726	2698	2726	2698	0.00
25/09/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	6	7	6	7	0.00
25/09/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2635	2604	2635	2604	0.00
25/09/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	55	59	55	59	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2506	2478	2506	2478	0.00
25/09/2009	\$ / R On 14-June-10	10.20	Call	Currency Future	113	117	113	117	0.00
25/09/2009	\$ / R On 14-June-10	10.20	Put	Currency Future	2537	2510	2537	2510	0.00
25/09/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	7	9	7	9	0.00
25/09/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	2487	2456	2487	2456	0.00
25/09/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	61	66	61	66	0.00
25/09/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2362	2335	2362	2335	0.00
25/09/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	122	127	122	127	0.00
25/09/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2396	2369	2396	2369	0.00
25/09/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	10	12	10	12	0.00
25/09/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	2339	2308	2339	2308	0.00
25/09/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	173	178	173	178	26596.00
25/09/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1797	1771	1797	1771	0.00
25/09/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	61	66	61	66	0.00
25/09/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2362	2335	2362	2335	0.00
25/09/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	10	12	10	12	0.00
25/09/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	2339	2308	2339	2308	0.00
25/09/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	53	57	53	57	0.00
25/09/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2554	2526	2554	2526	0.00
25/09/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	7	8	7	8	0.00
25/09/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	2536	2505	2536	2505	0.00
25/09/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	53	57	53	57	0.00
25/09/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2554	2526	2554	2526	0.00
25/09/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	42	46	42	46	0.00
25/09/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	2893	2865	2893	2865	0.00
25/09/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	4	5	4	5	0.00
25/09/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	2834	2801	2834	2801	0.00
25/09/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	41	45	41	45	0.00
25/09/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2942	2914	2942	2914	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	3	4	3	4	0.00
25/09/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	2933	2901	2933	2901	0.00
25/09/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	44	47	44	47	0.00
25/09/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	2844	2816	2844	2816	0.00
25/09/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	40	43	40	43	0.00
25/09/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2990	2962	2990	2962	0.00
25/09/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	3	4	3	4	0.00
25/09/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	2983	2950	2983	2950	0.00
25/09/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	36	40	36	40	0.00
25/09/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	3137	3109	3137	3109	0.00
25/09/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	2	3	2	3	0.00
25/09/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	3082	3050	3082	3050	0.00
25/09/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	32	35	32	35	0.00
25/09/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3382	3354	3382	3354	0.00
25/09/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	2	2	2	2	0.00
25/09/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	3281	3249	3281	3249	0.00
25/09/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	28	31	28	31	0.00
25/09/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3628	3599	3628	3599	0.00
25/09/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3531	3498	3531	3498	0.00
25/09/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	28	31	28	31	0.00
25/09/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3579	3550	3579	3550	0.00
25/09/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	3481	3448	3481	3448	0.00
25/09/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	30	33	30	33	0.00
25/09/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3481	3452	3481	3452	0.00
25/09/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	1	2	1	2	0.00
25/09/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	3381	3348	3381	3348	0.00
25/09/2009	\$ / R On 15-March-10	11.15	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
25/09/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3530	3501	3530	3501	0.00
25/09/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	34	38	34	38	0.00
25/09/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3235	3207	3235	3207	0.00
25/09/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	4	5	4	5	0.00
25/09/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	2784	2752	2784	2752	0.00
25/09/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	4	4	4	4	0.00
25/09/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	2883	2851	2883	2851	0.00
25/09/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	35	39	35	39	0.00
25/09/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3186	3158	3186	3158	0.00
25/09/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	2	3	2	3	0.00
25/09/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	3132	3099	3132	3099	0.00
25/09/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	2	2	2	2	0.00
25/09/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	3232	3199	3232	3199	0.00
25/09/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	2	2	2	2	0.00
25/09/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	3281	3249	3281	3249	0.00
25/09/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	32	36	32	36	0.00
25/09/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	3333	3305	3333	3305	0.00
25/09/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	31	34	31	34	0.00
25/09/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3432	3403	3432	3403	0.00
25/09/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	33	37	33	37	0.00
25/09/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3284	3256	3284	3256	0.00
25/09/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	37	41	37	41	0.00
25/09/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	3088	3060	3088	3060	0.00
25/09/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	5	6	5	6	0.00
25/09/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2685	2653	2685	2653	0.00
25/09/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	40	43	40	43	0.00
25/09/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2990	2962	2990	2962	0.00
25/09/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	6	7	6	7	0.00
25/09/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2586	2554	2586	2554	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	35	39	35	39	0.00
25/09/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3186	3158	3186	3158	0.00
25/09/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	27	30	27	30	0.00
25/09/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3678	3649	3678	3649	0.00
25/09/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	25	28	25	28	0.00
25/09/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	3816	3787	3816	3787	0.00
25/09/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	26	29	26	29	0.00
25/09/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3727	3698	3727	3698	0.00
25/09/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	3	3	3	3	9530.00
25/09/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	3032	3000	3032	3000	0.00
25/09/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	26	29	26	29	0.00
25/09/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3727	3698	3727	3698	0.00
25/09/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	2	2	2	2	0.00
25/09/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	3182	3149	3182	3149	0.00
25/09/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	26	28	26	28	0.00
25/09/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3777	3747	3777	3747	0.00
25/09/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	23	25	23	25	0.00
25/09/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	4024	3994	4024	3994	0.00
25/09/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	25	28	25	28	0.00
25/09/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3826	3797	3826	3797	0.00
25/09/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	21	24	21	24	0.00
25/09/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	4122	4093	4122	4093	0.00
25/09/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	24	27	24	27	0.00
25/09/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3925	3895	3925	3895	0.00
25/09/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	23	26	23	26	0.00
25/09/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3974	3945	3974	3945	0.00
25/09/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	6	7	6	7	0.00
25/09/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2586	2554	2586	2554	0.00
25/09/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	3631	3598	3631	3598	0.00
25/09/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	3581	3548	3581	3548	0.00
25/09/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3780	3748	3780	3748	0.00
25/09/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	3680	3648	3680	3648	0.00
25/09/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	0	0	0	0	10100.00
25/09/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4780	4747	4780	4747	0.00
25/09/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	4080	4047	4080	4047	0.00
25/09/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	0	1	0	1	0.00
25/09/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	3980	3947	3980	3947	0.00
25/09/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	4480	4447	4480	4447	0.00
25/09/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	4880	4847	4880	4847	0.00
25/09/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	5280	5247	5280	5247	0.00
25/09/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	5680	5647	5680	5647	0.00
25/09/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	4380	4347	4380	4347	0.00
25/09/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	5180	5147	5180	5147	0.00
25/09/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5580	5547	5580	5547	0.00
25/09/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	27	31	27	31	0.00
25/09/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1607	1577	1607	1577	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	13	15	13	15	0.00
25/09/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	2192	2162	2192	2162	0.00
25/09/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4580	4547	4580	4547	0.00
25/09/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	5780	5747	5780	5747	0.00
25/09/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	15	18	15	18	0.00
25/09/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	2095	2065	2095	2065	0.00
25/09/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	5	6	5	6	0.00
25/09/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2685	2653	2685	2653	0.00
25/09/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	3880	3847	3880	3847	0.00
25/09/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	5080	5047	5080	5047	0.00
25/09/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	39	43	39	43	0.00
25/09/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1318	1290	1318	1290	0.00
25/09/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	4280	4247	4280	4247	0.00
25/09/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	6080	6047	6080	6047	0.00
25/09/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	4980	4947	4980	4947	0.00
25/09/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5580	5547	5580	5547	0.00
25/09/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	6180	6147	6180	6147	0.00
25/09/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	4180	4147	4180	4147	0.00
25/09/2009	\$ / R On 14-December-09	12.90	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
25/09/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	5380	5347	5380	5347	0.00
25/09/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	5980	5947	5980	5947	0.00
25/09/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	5280	5247	5280	5247	0.00
25/09/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	21	24	21	24	0.00
25/09/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	1851	1821	1851	1821	0.00
25/09/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	8	10	8	10	0.00
25/09/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2438	2407	2438	2407	0.00
25/09/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	4230	4197	4230	4197	0.00
25/09/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4830	4797	4830	4797	0.00
25/09/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	5430	5397	5430	5397	0.00
25/09/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	6030	5997	6030	5997	0.00
25/09/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	4280	4247	4280	4247	0.00
25/09/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	23	26	23	26	0.00
25/09/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1753	1723	1753	1723	0.00
25/09/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3531	3498	3531	3498	0.00
25/09/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	4130	4097	4130	4097	0.00
25/09/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	4730	4697	4730	4697	0.00
25/09/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	5330	5297	5330	5297	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	27	31	27	31	0.00
25/09/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1607	1577	1607	1577	0.00
25/09/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4580	4547	4580	4547	0.00
25/09/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	70	76	70	76	0.00
25/09/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	2171	2145	2171	2145	0.00
25/09/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	57	61	57	61	0.00
25/09/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2457	2430	2457	2430	0.00
25/09/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	50	54	50	54	0.00
25/09/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	2650	2623	2650	2623	0.00
25/09/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	46	51	46	51	0.00
25/09/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2747	2719	2747	2719	0.00
25/09/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	12	15	12	15	0.00
25/09/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4913	4883	4913	4883	0.00
25/09/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	12	14	12	14	0.00
25/09/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	2241	2211	2241	2211	0.00
25/09/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	1	2	1	2	0.00
25/09/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	3431	3398	3431	3398	0.00
25/09/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	4030	3997	4030	3997	0.00
25/09/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	4630	4597	4630	4597	0.00
25/09/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	5730	5697	5730	5697	0.00
25/09/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	83	89	83	89	0.00
25/09/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1934	1908	1934	1908	0.00
25/09/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	23	26	23	26	0.00
25/09/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3974	3945	3974	3945	0.00
25/09/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	6	8	6	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	6056	6027	6056	6027	0.00
25/09/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3780	3748	3780	3748	0.00
25/09/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	92	98	92	98	0.00
25/09/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1792	1767	1792	1767	0.00
25/09/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	34	38	34	38	0.00
25/09/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3235	3207	3235	3207	0.00
25/09/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	6	8	6	8	0.00
25/09/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	5907	5877	5907	5877	0.00
25/09/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	98	104	98	104	0.00
25/09/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1699	1673	1699	1673	0.00
25/09/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	7	9	7	9	0.00
25/09/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	5807	5778	5807	5778	0.00
25/09/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	36	41	36	41	0.00
25/09/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1366	1338	1366	1338	0.00
25/09/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	3730	3698	3730	3698	0.00
25/09/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	4330	4297	4330	4297	0.00
25/09/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	101	108	101	108	0.00
25/09/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1652	1627	1652	1627	0.00
25/09/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	30	33	30	33	0.00
25/09/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3481	3452	3481	3452	0.00
25/09/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	7	9	7	9	0.00
25/09/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	5758	5728	5758	5728	0.00
25/09/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	109	116	109	116	0.00
25/09/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1560	1535	1560	1535	0.00
25/09/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	7	9	7	9	0.00
25/09/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	5658	5628	5658	5628	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	24	28	24	28	0.00
25/09/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1704	1674	1704	1674	0.00
25/09/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	3830	3798	3830	3798	0.00
25/09/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	4430	4397	4430	4397	0.00
25/09/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	5030	4997	5030	4997	0.00
25/09/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	6230	6197	6230	6197	0.00
25/09/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	20	22	20	22	0.00
25/09/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	4221	4191	4221	4191	0.00
25/09/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	4	6	4	6	0.00
25/09/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	6305	6275	6305	6275	0.00
25/09/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	4380	4347	4380	4347	0.00
25/09/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	73	79	73	79	0.00
25/09/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	2124	2097	2124	2097	0.00
25/09/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	22	25	22	25	0.00
25/09/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	4073	4044	4073	4044	0.00
25/09/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	20	23	20	23	0.00
25/09/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4171	4142	4171	4142	0.00
25/09/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	4	6	4	6	0.00
25/09/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	6255	6225	6255	6225	0.00
25/09/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	6380	6347	6380	6347	0.00
25/09/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	20	22	20	22	0.00
25/09/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	4221	4191	4221	4191	0.00
25/09/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	18	21	18	21	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	4319	4290	4319	4290	0.00
25/09/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	17	20	17	20	0.00
25/09/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	4418	4389	4418	4389	0.00
25/09/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	3	4	3	4	0.00
25/09/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	6504	6473	6504	6473	0.00
25/09/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	6280	6247	6280	6247	0.00
25/09/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	68	73	68	73	0.00
25/09/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	2219	2192	2219	2192	0.00
25/09/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	27	30	27	30	0.00
25/09/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3678	3649	3678	3649	0.00
25/09/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	20	23	20	23	0.00
25/09/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4171	4142	4171	4142	0.00
25/09/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	19	22	19	22	0.00
25/09/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	4270	4241	4270	4241	0.00
25/09/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	4	5	4	5	0.00
25/09/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	6355	6324	6355	6324	0.00
25/09/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	4330	4297	4330	4297	0.00
25/09/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	4930	4897	4930	4897	0.00
25/09/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	6130	6097	6130	6097	0.00
25/09/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	5	7	5	7	0.00
25/09/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	6156	6126	6156	6126	0.00
25/09/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	6480	6447	6480	6447	0.00
25/09/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	95	101	95	101	0.00
25/09/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1745	1720	1745	1720	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	6	9	6	9	0.00
25/09/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	5857	5827	5857	5827	0.00
25/09/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	137	146	137	146	0.00
25/09/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1288	1265	1288	1265	0.00
25/09/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	8	10	8	10	0.00
25/09/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	5559	5529	5559	5529	0.00
25/09/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	122	130	122	130	0.00
25/09/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1423	1399	1423	1399	0.00
25/09/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	39	42	39	42	0.00
25/09/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3039	3011	3039	3011	0.00
25/09/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	29	32	29	32	0.00
25/09/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3530	3501	3530	3501	0.00
25/09/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	7	9	7	9	0.00
25/09/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	5708	5678	5708	5678	0.00
25/09/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	33	37	33	37	0.00
25/09/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3284	3256	3284	3256	0.00
25/09/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	26	28	26	28	0.00
25/09/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3777	3747	3777	3747	0.00
25/09/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	6	8	6	8	0.00
25/09/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	5957	5927	5957	5927	0.00
25/09/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	41	45	41	45	0.00
25/09/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2942	2914	2942	2914	0.00
25/09/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	39	42	39	42	0.00
25/09/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3039	3011	3039	3011	0.00
25/09/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	8	10	8	10	0.00
25/09/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	5608	5579	5608	5579	0.00
25/09/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	117	125	117	125	0.00
25/09/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1468	1444	1468	1444	0.00
25/09/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	6	8	6	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	6007	5977	6007	5977	0.00
25/09/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	4130	4097	4130	4097	0.00
25/09/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	5330	5297	5330	5297	0.00
25/09/2009	\$ / R On 14-December-09	14.05	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	14.05	Put	Currency Future	6530	6497	6530	6497	0.00
25/09/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	8	10	8	10	0.00
25/09/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	5509	5479	5509	5479	0.00
25/09/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	45	49	45	49	0.00
25/09/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	2796	2768	2796	2768	0.00
25/09/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	9	11	9	11	0.00
25/09/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	5360	5330	5360	5330	0.00
25/09/2009	\$ / R On 14-December-09	13.45	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	13.45	Put	Currency Future	5930	5897	5930	5897	0.00
25/09/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	46	51	46	51	0.00
25/09/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2747	2719	2747	2719	0.00
25/09/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	9	12	9	12	0.00
25/09/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	5310	5280	5310	5280	0.00
25/09/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5830	5797	5830	5797	0.00
25/09/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	10	12	10	12	0.00
25/09/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	5211	5181	5211	5181	0.00
25/09/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	51	56	51	56	0.00
25/09/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2602	2574	2602	2574	0.00
25/09/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	48	52	48	52	0.00
25/09/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2699	2671	2699	2671	0.00
25/09/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	9	12	9	12	0.00
25/09/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	5260	5231	5260	5231	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	59	64	59	64	0.00
25/09/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	2409	2382	2409	2382	0.00
25/09/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	12	15	12	15	0.00
25/09/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4863	4834	4863	4834	0.00
25/09/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	47	52	47	52	0.00
25/09/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	1176	1149	1176	1149	0.00
25/09/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	5130	5097	5130	5097	0.00
25/09/2009	\$ / R On 14-December-09	13.05	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	13.05	Put	Currency Future	5530	5497	5530	5497	0.00
25/09/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	68	73	68	73	0.00
25/09/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	2219	2192	2219	2192	0.00
25/09/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	13	16	13	16	0.00
25/09/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	4764	4735	4764	4735	0.00
25/09/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	442	470	442	470	0.00
25/09/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	121	117	121	117	0.00
25/09/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	292	307	292	307	0.00
25/09/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	593	576	593	576	0.00
25/09/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	14	16	14	16	0.00
25/09/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4715	4685	4715	4685	0.00
25/09/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	140	145	140	145	0.00
25/09/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	2164	2138	2164	2138	0.00
25/09/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	132	137	132	137	0.00
25/09/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	2256	2230	2256	2230	0.00
25/09/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	119	123	119	123	0.00
25/09/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	2443	2416	2443	2416	0.00
25/09/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	107	111	107	111	0.00
25/09/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2631	2604	2631	2604	0.00
25/09/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	44	46	44	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
25/09/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	4668	4638	4668	4638	0.00
25/09/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	136	141	136	141	0.00
25/09/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	2210	2184	2210	2184	0.00
25/09/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	129	134	129	134	0.00
25/09/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2303	2276	2303	2276	0.00
25/09/2009	\$ / R On 14-June-10	10.25	Call	Currency Future	110	114	110	114	0.00
25/09/2009	\$ / R On 14-June-10	10.25	Put	Currency Future	2584	2557	2584	2557	0.00
25/09/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	105	109	105	109	0.00
25/09/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2679	2651	2679	2651	0.00
25/09/2009	\$ / R On 14-June-10	12.45	Call	Currency Future	43	45	43	45	0.00
25/09/2009	\$ / R On 14-June-10	12.45	Put	Currency Future	4717	4688	4717	4688	0.00
25/09/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	132	137	132	137	0.00
25/09/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	2256	2230	2256	2230	0.00
25/09/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	107	111	107	111	0.00
25/09/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2631	2604	2631	2604	0.00
25/09/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	97	101	97	101	0.00
25/09/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	2821	2793	2821	2793	0.00
25/09/2009	\$ / R On 14-June-10	12.60	Call	Currency Future	40	42	40	42	0.00
25/09/2009	\$ / R On 14-June-10	12.60	Put	Currency Future	4864	4835	4864	4835	0.00
25/09/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	32	36	32	36	0.00
25/09/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1462	1433	1462	1433	0.00
25/09/2009	\$ / R On 14-December-09	10.85	Call	Currency Future	1	2	1	2	0.00
25/09/2009	\$ / R On 14-December-09	10.85	Put	Currency Future	3331	3299	3331	3299	0.00
25/09/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	4030	3997	4030	3997	0.00
25/09/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5830	5797	5830	5797	0.00
25/09/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	55	59	55	59	0.00
25/09/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2506	2478	2506	2478	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	51	56	51	56	0.00
25/09/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2602	2574	2602	2574	0.00
25/09/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	11	13	11	13	0.00
25/09/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	5062	5032	5062	5032	0.00
25/09/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	122	127	122	127	0.00
25/09/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2396	2369	2396	2369	0.00
25/09/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	105	109	105	109	0.00
25/09/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2679	2651	2679	2651	0.00
25/09/2009	\$ / R On 14-June-10	10.45	Call	Currency Future	100	103	100	103	0.00
25/09/2009	\$ / R On 14-June-10	10.45	Put	Currency Future	2774	2746	2774	2746	0.00
25/09/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	95	98	95	98	0.00
25/09/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	2869	2841	2869	2841	0.00
25/09/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	90	94	90	94	0.00
25/09/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	2964	2937	2964	2937	0.00
25/09/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	38	40	38	40	0.00
25/09/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	5012	4983	5012	4983	0.00
25/09/2009	\$ / R On 14-December-09	7.30	Call	Currency Future	376	404	376	404	0.00
25/09/2009	\$ / R On 14-December-09	7.30	Put	Currency Future	156	150	156	150	0.00
25/09/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	65	71	65	71	0.00
25/09/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	2266	2239	2266	2239	0.00
25/09/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	13	15	13	15	0.00
25/09/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4814	4784	4814	4784	0.00
25/09/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	136	141	136	141	0.00
25/09/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	2210	2184	2210	2184	0.00
25/09/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	41	43	41	43	0.00
25/09/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	4815	4786	4815	4786	0.00
25/09/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	73	79	73	79	0.00
25/09/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	2124	2097	2124	2097	0.00
25/09/2009	\$ / R On 14-December-09	6.90	Call	Currency Future	671	703	671	703	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-December-09	6.90	Put	Currency Future	51	49	51	49	0.00
25/09/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	191	207	191	207	0.00
25/09/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	371	354	371	354	0.00
25/09/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	86	92	86	92	0.00
25/09/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1887	1860	1887	1860	0.00
25/09/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	14	16	14	16	0.00
25/09/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4715	4685	4715	4685	0.00
25/09/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	168	174	168	174	0.00
25/09/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1842	1816	1842	1816	0.00
25/09/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	129	134	129	134	0.00
25/09/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2303	2276	2303	2276	0.00
25/09/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	538	557	538	557	0.00
25/09/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	462	449	462	449	0.00
25/09/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	140	145	140	145	0.00
25/09/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	2164	2138	2164	2138	0.00
25/09/2009	\$ / R On 14-June-10	12.20	Call	Currency Future	48	50	48	50	0.00
25/09/2009	\$ / R On 14-June-10	12.20	Put	Currency Future	4472	4442	4472	4442	0.00
25/09/2009	\$ / R On 14-December-09	6.85	Call	Currency Future	713	745	713	745	0.00
25/09/2009	\$ / R On 14-December-09	6.85	Put	Currency Future	43	42	43	42	0.00
25/09/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	6	7	6	7	0.00
25/09/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2635	2604	2635	2604	0.00
25/09/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	92	98	92	98	0.00
25/09/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1792	1767	1792	1767	0.00
25/09/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	15	17	15	17	0.00
25/09/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	4616	4586	4616	4586	0.00
25/09/2009	\$ / R On 14-June-10	7.65	Call	Currency Future	561	580	561	580	0.00
25/09/2009	\$ / R On 14-June-10	7.65	Put	Currency Future	435	423	435	423	0.00
25/09/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	177	183	177	183	0.00
25/09/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	1751	1726	1751	1726	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	168	174	168	174	0.00
25/09/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1842	1816	1842	1816	0.00
25/09/2009	\$ / R On 14-June-10	12.25	Call	Currency Future	47	49	47	49	0.00
25/09/2009	\$ / R On 14-June-10	12.25	Put	Currency Future	4521	4491	4521	4491	0.00
25/09/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	630	661	630	661	0.00
25/09/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	59	58	59	58	0.00
25/09/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	176	192	176	192	0.00
25/09/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	406	388	406	388	0.00
25/09/2009	\$ / R On 14-December-09	10.25	Call	Currency Future	5	6	5	6	0.00
25/09/2009	\$ / R On 14-December-09	10.25	Put	Currency Future	2734	2702	2734	2702	0.00
25/09/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4830	4797	4830	4797	0.00
25/09/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	630	661	630	661	0.00
25/09/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	59	58	59	58	0.00
25/09/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	756	789	756	789	0.00
25/09/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	36	35	36	35	0.00
25/09/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	465	488	465	488	0.00
25/09/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	316	307	316	307	0.00
25/09/2009	\$ / R On 14-June-10	9.30	Call	Currency Future	182	188	182	188	0.00
25/09/2009	\$ / R On 14-June-10	9.30	Put	Currency Future	1706	1681	1706	1681	0.00
25/09/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	3970	4003	3970	4003	0.00
25/09/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	5.05	Call	Currency Future	2471	2504	2471	2504	0.00
25/09/2009	\$ / R On 14-December-09	5.05	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	984	1017	984	1017	0.00
25/09/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	14	14	14	14	0.00
25/09/2009	\$ / R On 14-December-09	15.55	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	15.55	Put	Currency Future	8030	7997	8030	7997	0.00
25/09/2009	\$ / R On 15-March-10	3.65	Call	Currency Future	3999	4031	3999	4031	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	2502	2534	2502	2534	0.00
25/09/2009	\$ / R On 15-March-10	5.15	Put	Currency Future	3	3	3	3	0.00
25/09/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1053	1086	1053	1086	0.00
25/09/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	54	55	54	55	0.00
25/09/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	11	14	11	14	0.00
25/09/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	5012	4983	5012	4983	0.00
25/09/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	0	1	0	1	0.00
25/09/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	8001	7969	8001	7969	0.00
25/09/2009	\$ / R On 14-June-10	3.75	Call	Currency Future	4027	4058	4027	4058	0.00
25/09/2009	\$ / R On 14-June-10	3.75	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-June-10	5.25	Call	Currency Future	2533	2565	2533	2565	0.00
25/09/2009	\$ / R On 14-June-10	5.25	Put	Currency Future	7	7	7	7	0.00
25/09/2009	\$ / R On 14-June-10	6.75	Call	Currency Future	1126	1155	1126	1155	0.00
25/09/2009	\$ / R On 14-June-10	6.75	Put	Currency Future	100	97	100	97	0.00
25/09/2009	\$ / R On 14-June-10	11.25	Call	Currency Future	70	73	70	73	0.00
25/09/2009	\$ / R On 14-June-10	11.25	Put	Currency Future	3544	3515	3544	3515	0.00
25/09/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	22	23	22	23	0.00
25/09/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	6496	6466	6496	6466	0.00
25/09/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	12	13	12	13	0.00
25/09/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	7986	7956	7986	7956	0.00
25/09/2009	\$ / R On 14-December-09	3.30	Call	Currency Future	4220	4253	4220	4253	0.00
25/09/2009	\$ / R On 14-December-09	3.30	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	2720	2753	2720	2753	0.00
25/09/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	6.30	Call	Currency Future	1227	1260	1227	1260	0.00
25/09/2009	\$ / R On 14-December-09	6.30	Put	Currency Future	7	7	7	7	0.00
25/09/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	163	177	163	177	0.00
25/09/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	442	424	442	424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-December-09	15.30	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	15.30	Put	Currency Future	7780	7747	7780	7747	0.00
25/09/2009	\$ / R On 15-March-10	3.40	Call	Currency Future	4249	4281	4249	4281	0.00
25/09/2009	\$ / R On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	2751	2783	2751	2783	0.00
25/09/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	2	2	2	2	0.00
25/09/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1282	1314	1282	1314	0.00
25/09/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	33	33	33	33	0.00
25/09/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	7751	7720	7751	7720	0.00
25/09/2009	\$ / R On 14-June-10	3.50	Call	Currency Future	4276	4308	4276	4308	0.00
25/09/2009	\$ / R On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-June-10	5.00	Call	Currency Future	2781	2813	2781	2813	0.00
25/09/2009	\$ / R On 14-June-10	5.00	Put	Currency Future	5	6	5	6	0.00
25/09/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1340	1369	1340	1369	0.00
25/09/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	64	62	64	62	0.00
25/09/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	77	80	77	80	0.00
25/09/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	3301	3273	3301	3273	0.00
25/09/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	42	44	42	44	0.00
25/09/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	4766	4737	4766	4737	0.00
25/09/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	24	26	24	26	0.00
25/09/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	6248	6218	6248	6218	0.00
25/09/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	14	15	14	15	0.00
25/09/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	7738	7707	7738	7707	0.00
25/09/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	5130	5097	5130	5097	0.00
25/09/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	576	602	576	602	0.00
25/09/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	227	221	227	221	0.00
25/09/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	109	116	109	116	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1560	1535	1560	1535	0.00
25/09/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	101	108	101	108	0.00
25/09/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1652	1627	1652	1627	0.00
25/09/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	78	83	78	83	0.00
25/09/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	2029	2002	2029	2002	0.00
25/09/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	18	20	18	20	0.00
25/09/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	4369	4339	4369	4339	0.00
25/09/2009	\$ / R On 14-June-10	7.35	Call	Currency Future	718	739	718	739	0.00
25/09/2009	\$ / R On 14-June-10	7.35	Put	Currency Future	292	282	292	282	0.00
25/09/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	188	194	188	194	0.00
25/09/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1662	1636	1662	1636	0.00
25/09/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	159	165	159	165	0.00
25/09/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1933	1907	1933	1907	0.00
25/09/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	56	58	56	58	0.00
25/09/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	4130	4101	4130	4101	0.00
25/09/2009	\$ / R On 14-December-09	5.00	Call	Currency Future	2521	2553	2521	2553	0.00
25/09/2009	\$ / R On 14-December-09	5.00	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	6.00	Call	Currency Future	1523	1557	1523	1557	0.00
25/09/2009	\$ / R On 14-December-09	6.00	Put	Currency Future	3	3	3	3	0.00
25/09/2009	\$ / R On 14-December-09	7.00	Call	Currency Future	589	620	589	620	0.00
25/09/2009	\$ / R On 14-December-09	7.00	Put	Currency Future	69	67	69	67	0.00
25/09/2009	\$ / R On 15-March-10	5.10	Call	Currency Future	2552	2584	2552	2584	0.00
25/09/2009	\$ / R On 15-March-10	5.10	Put	Currency Future	2	3	2	3	0.00
25/09/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	1567	1599	1567	1599	0.00
25/09/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	17	18	17	18	0.00
25/09/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	705	733	705	733	0.00
25/09/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	156	152	156	152	0.00
25/09/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	16	19	16	19	0.00
25/09/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	4467	4438	4467	4438	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	8	11	8	11	0.00
25/09/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	5459	5429	5459	5429	0.00
25/09/2009	\$ / R On 14-June-10	5.20	Call	Currency Future	2583	2614	2583	2614	0.00
25/09/2009	\$ / R On 14-June-10	5.20	Put	Currency Future	7	7	7	7	0.00
25/09/2009	\$ / R On 14-June-10	6.20	Call	Currency Future	1612	1641	1612	1641	0.00
25/09/2009	\$ / R On 14-June-10	6.20	Put	Currency Future	36	34	36	34	0.00
25/09/2009	\$ / R On 14-June-10	7.20	Call	Currency Future	808	831	808	831	0.00
25/09/2009	\$ / R On 14-June-10	7.20	Put	Currency Future	232	223	232	223	0.00
25/09/2009	\$ / R On 14-June-10	11.20	Call	Currency Future	71	74	71	74	0.00
25/09/2009	\$ / R On 14-June-10	11.20	Put	Currency Future	3495	3467	3495	3467	0.00
25/09/2009	\$ / R On 14-June-10	13.20	Call	Currency Future	32	34	32	34	0.00
25/09/2009	\$ / R On 14-June-10	13.20	Put	Currency Future	5456	5426	5456	5426	0.00
25/09/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	1722	1755	1722	1755	0.00
25/09/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	2	2	2	2	0.00
25/09/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	2701	2733	2701	2733	0.00
25/09/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	2	2	2	2	0.00
25/09/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	1712	1744	1712	1744	0.00
25/09/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	13	13	13	13	0.00
25/09/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	813	842	813	842	0.00
25/09/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	114	111	114	111	0.00
25/09/2009	\$ / R On 14-June-10	6.00	Call	Currency Future	1799	1829	1799	1829	0.00
25/09/2009	\$ / R On 14-June-10	6.00	Put	Currency Future	23	22	23	22	0.00
25/09/2009	\$ / R On 14-June-10	7.00	Call	Currency Future	941	965	941	965	0.00
25/09/2009	\$ / R On 14-June-10	7.00	Put	Currency Future	165	158	165	158	0.00
25/09/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	52	54	52	54	0.00
25/09/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	4276	4247	4276	4247	0.00
25/09/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	35	36	35	36	0.00
25/09/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	5259	5229	5259	5229	0.00
25/09/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	1760	1792	1760	1792	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	11	11	11	11	0.00
25/09/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	851	880	851	880	0.00
25/09/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	101	99	101	99	0.00
25/09/2009	\$ / R On 14-December-09	15.15	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	15.15	Put	Currency Future	7630	7597	7630	7597	0.00
25/09/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	67	70	67	70	0.00
25/09/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	3641	3612	3641	3612	0.00
25/09/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	45	47	45	47	0.00
25/09/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	4619	4589	4619	4589	0.00
25/09/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	31	32	31	32	0.00
25/09/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	5605	5575	5605	5575	0.00
25/09/2009	\$ / R On 14-December-09	4.75	Call	Currency Future	2770	2803	2770	2803	0.00
25/09/2009	\$ / R On 14-December-09	4.75	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	5.75	Call	Currency Future	1772	1805	1772	1805	0.00
25/09/2009	\$ / R On 14-December-09	5.75	Put	Currency Future	2	2	2	2	0.00
25/09/2009	\$ / R On 14-December-09	6.75	Call	Currency Future	800	833	800	833	0.00
25/09/2009	\$ / R On 14-December-09	6.75	Put	Currency Future	30	30	30	30	0.00
25/09/2009	\$ / R On 14-December-09	15.25	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	15.25	Put	Currency Future	7730	7697	7730	7697	0.00
25/09/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	2801	2833	2801	2833	0.00
25/09/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	2	2	2	2	0.00
25/09/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	1809	1841	1809	1841	0.00
25/09/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	10	10	10	10	0.00
25/09/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	889	919	889	919	0.00
25/09/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	90	88	90	88	0.00
25/09/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	2831	2863	2831	2863	0.00
25/09/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	5	5	5	5	0.00
25/09/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	1847	1877	1847	1877	0.00
25/09/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	21	20	21	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
25/09/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	976	1001	976	1001	0.00
25/09/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	150	144	150	144	0.00
25/09/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	444	458	444	458	0.00
25/09/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	618	600	618	600	0.00
25/09/2009	\$ / R On 14-June-10	11.45	Call	Currency Future	65	67	65	67	0.00
25/09/2009	\$ / R On 14-June-10	11.45	Put	Currency Future	3739	3710	3739	3710	0.00
25/09/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	30	31	30	31	0.00
25/09/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	5704	5674	5704	5674	0.00
25/09/2009	\$ / R On 14-December-09	4.85	Call	Currency Future	2670	2703	2670	2703	0.00
25/09/2009	\$ / R On 14-December-09	4.85	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	5.85	Call	Currency Future	1672	1705	1672	1705	0.00
25/09/2009	\$ / R On 14-December-09	5.85	Put	Currency Future	2	2	2	2	0.00
25/09/2009	\$ / R On 14-December-09	15.35	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	15.35	Put	Currency Future	7830	7797	7830	7797	0.00
25/09/2009	\$ / R On 14-June-10	5.10	Call	Currency Future	2682	2714	2682	2714	0.00
25/09/2009	\$ / R On 14-June-10	5.10	Put	Currency Future	6	6	6	6	0.00
25/09/2009	\$ / R On 14-June-10	6.10	Call	Currency Future	1705	1735	1705	1735	0.00
25/09/2009	\$ / R On 14-June-10	6.10	Put	Currency Future	29	27	29	27	0.00
25/09/2009	\$ / R On 14-June-10	7.10	Call	Currency Future	872	896	872	896	0.00
25/09/2009	\$ / R On 14-June-10	7.10	Put	Currency Future	196	189	196	189	0.00
25/09/2009	\$ / R On 14-June-10	8.10	Call	Currency Future	397	410	397	410	0.00
25/09/2009	\$ / R On 14-June-10	8.10	Put	Currency Future	721	703	721	703	0.00
25/09/2009	\$ / R On 14-June-10	10.60	Call	Currency Future	93	96	93	96	0.00
25/09/2009	\$ / R On 14-June-10	10.60	Put	Currency Future	2917	2889	2917	2889	0.00
25/09/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	61	64	61	64	0.00
25/09/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	3885	3856	3885	3856	0.00
25/09/2009	\$ / R On 14-June-10	13.60	Call	Currency Future	28	30	28	30	0.00
25/09/2009	\$ / R On 14-June-10	13.60	Put	Currency Future	5852	5822	5852	5822	0.00
25/09/2009	\$ / R On 14-December-09	4.90	Call	Currency Future	2620	2653	2620	2653	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-December-09	4.90	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	5.90	Call	Currency Future	1623	1656	1623	1656	0.00
25/09/2009	\$ / R On 14-December-09	5.90	Put	Currency Future	2	3	2	3	0.00
25/09/2009	\$ / R On 14-December-09	15.40	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	15.40	Put	Currency Future	7880	7847	7880	7847	0.00
25/09/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	2601	2633	2601	2633	0.00
25/09/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	2	2	2	2	0.00
25/09/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	1615	1647	1615	1647	0.00
25/09/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	16	16	16	16	0.00
25/09/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	740	768	740	768	0.00
25/09/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	141	137	141	137	0.00
25/09/2009	\$ / R On 14-June-10	5.15	Call	Currency Future	2632	2664	2632	2664	0.00
25/09/2009	\$ / R On 14-June-10	5.15	Put	Currency Future	6	7	6	7	0.00
25/09/2009	\$ / R On 14-June-10	6.15	Call	Currency Future	1658	1688	1658	1688	0.00
25/09/2009	\$ / R On 14-June-10	6.15	Put	Currency Future	32	31	32	31	0.00
25/09/2009	\$ / R On 14-June-10	11.65	Call	Currency Future	60	62	60	62	0.00
25/09/2009	\$ / R On 14-June-10	11.65	Put	Currency Future	3934	3905	3934	3905	0.00
25/09/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	40	41	40	41	0.00
25/09/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	4914	4884	4914	4884	0.00
25/09/2009	\$ / R On 14-June-10	13.65	Call	Currency Future	28	29	28	29	0.00
25/09/2009	\$ / R On 14-June-10	13.65	Put	Currency Future	5902	5872	5902	5872	0.00
25/09/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	88	92	88	92	0.00
25/09/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	3012	2984	3012	2984	0.00
25/09/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	59	61	59	61	0.00
25/09/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	3983	3954	3983	3954	0.00
25/09/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	39	41	39	41	0.00
25/09/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4963	4933	4963	4933	0.00
25/09/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	27	29	27	29	0.00
25/09/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	5951	5921	5951	5921	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	64	66	64	66	0.00
25/09/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	3788	3759	3788	3759	0.00
25/09/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	29	31	29	31	0.00
25/09/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	5753	5723	5753	5723	0.00
25/09/2009	\$ / R On 14-December-09	4.65	Call	Currency Future	2870	2903	2870	2903	0.00
25/09/2009	\$ / R On 14-December-09	4.65	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	5.65	Call	Currency Future	1872	1905	1872	1905	0.00
25/09/2009	\$ / R On 14-December-09	5.65	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-December-09	6.65	Call	Currency Future	891	924	891	924	0.00
25/09/2009	\$ / R On 14-December-09	6.65	Put	Currency Future	21	20	21	20	0.00
25/09/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	2900	2932	2900	2932	0.00
25/09/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	1907	1939	1907	1939	0.00
25/09/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	8	8	8	8	0.00
25/09/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	970	1000	970	1000	0.00
25/09/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	70	69	70	69	0.00
25/09/2009	\$ / R On 14-June-10	4.90	Call	Currency Future	2881	2912	2881	2912	0.00
25/09/2009	\$ / R On 14-June-10	4.90	Put	Currency Future	5	5	5	5	0.00
25/09/2009	\$ / R On 14-June-10	5.90	Call	Currency Future	1894	1925	1894	1925	0.00
25/09/2009	\$ / R On 14-June-10	5.90	Put	Currency Future	18	17	18	17	0.00
25/09/2009	\$ / R On 14-June-10	6.90	Call	Currency Future	1012	1038	1012	1038	0.00
25/09/2009	\$ / R On 14-June-10	6.90	Put	Currency Future	136	130	136	130	0.00
25/09/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	102	106	102	106	0.00
25/09/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2726	2698	2726	2698	0.00
25/09/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	66	68	66	68	0.00
25/09/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	3690	3661	3690	3661	0.00
25/09/2009	\$ / R On 14-December-09	4.60	Call	Currency Future	2920	2953	2920	2953	0.00
25/09/2009	\$ / R On 14-December-09	4.60	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	5.60	Call	Currency Future	1921	1954	1921	1954	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-December-09	5.60	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-December-09	6.60	Call	Currency Future	937	970	937	970	0.00
25/09/2009	\$ / R On 14-December-09	6.60	Put	Currency Future	17	17	17	17	0.00
25/09/2009	\$ / R On 14-December-09	15.10	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	15.10	Put	Currency Future	7580	7547	7580	7547	0.00
25/09/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	2950	2982	2950	2982	0.00
25/09/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	1956	1988	1956	1988	0.00
25/09/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	7	7	7	7	0.00
25/09/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1011	1041	1011	1041	0.00
25/09/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	62	60	62	60	0.00
25/09/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	15	18	15	18	0.00
25/09/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	4566	4537	4566	4537	0.00
25/09/2009	\$ / R On 14-June-10	4.85	Call	Currency Future	2930	2962	2930	2962	0.00
25/09/2009	\$ / R On 14-June-10	4.85	Put	Currency Future	4	5	4	5	0.00
25/09/2009	\$ / R On 14-June-10	5.85	Call	Currency Future	1942	1973	1942	1973	0.00
25/09/2009	\$ / R On 14-June-10	5.85	Put	Currency Future	16	15	16	15	0.00
25/09/2009	\$ / R On 14-June-10	6.85	Call	Currency Future	1050	1075	1050	1075	0.00
25/09/2009	\$ / R On 14-June-10	6.85	Put	Currency Future	124	118	124	118	0.00
25/09/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	2980	3012	2980	3012	0.00
25/09/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	4	4	4	4	0.00
25/09/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	1991	2021	1991	2021	0.00
25/09/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	15	14	15	14	0.00
25/09/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1088	1114	1088	1114	0.00
25/09/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	112	106	112	106	0.00
25/09/2009	\$ / R On 14-June-10	11.30	Call	Currency Future	69	71	69	71	0.00
25/09/2009	\$ / R On 14-June-10	11.30	Put	Currency Future	3593	3564	3593	3564	0.00
25/09/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	46	48	46	48	0.00
25/09/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	4570	4540	4570	4540	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	31	33	31	33	0.00
25/09/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	5555	5525	5555	5525	0.00
25/09/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3070	3103	3070	3103	0.00
25/09/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2071	2104	2071	2104	0.00
25/09/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1080	1114	1080	1114	0.00
25/09/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	10	11	10	11	0.00
25/09/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	289	314	289	314	0.00
25/09/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	219	211	219	211	0.00
25/09/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	8	10	8	10	0.00
25/09/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2438	2407	2438	2407	0.00
25/09/2009	\$ / R On 14-December-09	14.95	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	14.95	Put	Currency Future	7430	7397	7430	7397	0.00
25/09/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3100	3132	3100	3132	0.00
25/09/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2105	2137	2105	2137	0.00
25/09/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	5	5	5	5	0.00
25/09/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1144	1176	1144	1176	0.00
25/09/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	44	45	44	45	0.00
25/09/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	9	11	9	11	0.00
25/09/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	5409	5380	5409	5380	0.00
25/09/2009	\$ / R On 14-June-10	4.65	Call	Currency Future	3129	3161	3129	3161	0.00
25/09/2009	\$ / R On 14-June-10	4.65	Put	Currency Future	3	3	3	3	0.00
25/09/2009	\$ / R On 14-June-10	5.65	Call	Currency Future	2137	2169	2137	2169	0.00
25/09/2009	\$ / R On 14-June-10	5.65	Put	Currency Future	11	12	11	12	0.00
25/09/2009	\$ / R On 14-June-10	6.65	Call	Currency Future	1210	1239	1210	1239	0.00
25/09/2009	\$ / R On 14-June-10	6.65	Put	Currency Future	84	82	84	82	0.00
25/09/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	73	76	73	76	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	3447	3418	3447	3418	0.00
25/09/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	33	34	33	34	0.00
25/09/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	5407	5377	5407	5377	0.00
25/09/2009	\$ / R On 14-December-09	4.35	Call	Currency Future	3170	3203	3170	3203	0.00
25/09/2009	\$ / R On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	5.35	Call	Currency Future	2171	2204	2171	2204	0.00
25/09/2009	\$ / R On 14-December-09	5.35	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-December-09	6.35	Call	Currency Future	1178	1211	1178	1211	0.00
25/09/2009	\$ / R On 14-December-09	6.35	Put	Currency Future	8	8	8	8	0.00
25/09/2009	\$ / R On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	14.85	Put	Currency Future	7330	7297	7330	7297	0.00
25/09/2009	\$ / R On 15-March-10	4.50	Call	Currency Future	3150	3182	3150	3182	0.00
25/09/2009	\$ / R On 15-March-10	4.50	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 15-March-10	5.50	Call	Currency Future	2154	2186	2154	2186	0.00
25/09/2009	\$ / R On 15-March-10	5.50	Put	Currency Future	5	5	5	5	0.00
25/09/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1189	1222	1189	1222	0.00
25/09/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	40	41	40	41	0.00
25/09/2009	\$ / R On 14-June-10	4.60	Call	Currency Future	3179	3211	3179	3211	0.00
25/09/2009	\$ / R On 14-June-10	4.60	Put	Currency Future	3	3	3	3	0.00
25/09/2009	\$ / R On 14-June-10	5.60	Call	Currency Future	2187	2218	2187	2218	0.00
25/09/2009	\$ / R On 14-June-10	5.60	Put	Currency Future	11	11	11	11	0.00
25/09/2009	\$ / R On 14-June-10	6.60	Call	Currency Future	1253	1282	1253	1282	0.00
25/09/2009	\$ / R On 14-June-10	6.60	Put	Currency Future	77	75	77	75	0.00
25/09/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	74	77	74	77	0.00
25/09/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	3398	3370	3398	3370	0.00
25/09/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	50	52	50	52	0.00
25/09/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	4374	4345	4374	4345	0.00
25/09/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	34	35	34	35	0.00
25/09/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	5358	5328	5358	5328	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-December-09	4.30	Call	Currency Future	3220	3253	3220	3253	0.00
25/09/2009	\$ / R On 14-December-09	4.30	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	5.30	Call	Currency Future	2221	2254	2221	2254	0.00
25/09/2009	\$ / R On 14-December-09	5.30	Put	Currency Future	0	1	0	1	0.00
25/09/2009	\$ / R On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	14.80	Put	Currency Future	7280	7247	7280	7247	0.00
25/09/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	3250	3282	3250	3282	0.00
25/09/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	2253	2285	2253	2285	0.00
25/09/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	4	4	4	4	0.00
25/09/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	518	543	518	543	0.00
25/09/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	269	262	269	262	0.00
25/09/2009	\$ / R On 14-June-10	4.55	Call	Currency Future	3229	3260	3229	3260	0.00
25/09/2009	\$ / R On 14-June-10	4.55	Put	Currency Future	3	3	3	3	0.00
25/09/2009	\$ / R On 14-June-10	5.55	Call	Currency Future	2236	2268	2236	2268	0.00
25/09/2009	\$ / R On 14-June-10	5.55	Put	Currency Future	10	10	10	10	0.00
25/09/2009	\$ / R On 14-June-10	6.55	Call	Currency Future	1297	1326	1297	1326	0.00
25/09/2009	\$ / R On 14-June-10	6.55	Put	Currency Future	71	68	71	68	0.00
25/09/2009	\$ / R On 14-June-10	7.55	Call	Currency Future	610	630	610	630	0.00
25/09/2009	\$ / R On 14-June-10	7.55	Put	Currency Future	384	372	384	372	0.00
25/09/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	76	79	76	79	0.00
25/09/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	3350	3321	3350	3321	0.00
25/09/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	51	53	51	53	0.00
25/09/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	4325	4296	4325	4296	0.00
25/09/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	34	36	34	36	0.00
25/09/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	5308	5278	5308	5278	0.00
25/09/2009	\$ / R On 14-December-09	4.25	Call	Currency Future	3270	3303	3270	3303	0.00
25/09/2009	\$ / R On 14-December-09	4.25	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	5.25	Call	Currency Future	2271	2304	2271	2304	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-December-09	5.25	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	6.25	Call	Currency Future	1276	1310	1276	1310	0.00
25/09/2009	\$ / R On 14-December-09	6.25	Put	Currency Future	6	6	6	6	0.00
25/09/2009	\$ / R On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	14.75	Put	Currency Future	7230	7197	7230	7197	0.00
25/09/2009	\$ / R On 14-June-10	4.50	Call	Currency Future	3279	3310	3279	3310	0.00
25/09/2009	\$ / R On 14-June-10	4.50	Put	Currency Future	3	3	3	3	0.00
25/09/2009	\$ / R On 14-June-10	5.50	Call	Currency Future	2286	2317	2286	2317	0.00
25/09/2009	\$ / R On 14-June-10	5.50	Put	Currency Future	10	10	10	10	0.00
25/09/2009	\$ / R On 14-June-10	7.50	Call	Currency Future	635	656	635	656	0.00
25/09/2009	\$ / R On 14-June-10	7.50	Put	Currency Future	359	348	359	348	0.00
25/09/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3200	3232	3200	3232	0.00
25/09/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2204	2236	2204	2236	0.00
25/09/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	4	5	4	5	0.00
25/09/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1236	1268	1236	1268	0.00
25/09/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	36	37	36	37	0.00
25/09/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	491	515	491	515	0.00
25/09/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	292	284	292	284	0.00
25/09/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	3050	3082	3050	3082	0.00
25/09/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	2055	2087	2055	2087	0.00
25/09/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	6	6	6	6	0.00
25/09/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1098	1131	1098	1131	0.00
25/09/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	49	50	49	50	0.00
25/09/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3080	3111	3080	3111	0.00
25/09/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	4	4	4	4	0.00
25/09/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2088	2120	2088	2120	0.00
25/09/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	12	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1168	1197	1168	1197	0.00
25/09/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	92	89	92	89	0.00
25/09/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	3300	3332	3300	3332	0.00
25/09/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	2303	2335	2303	2335	0.00
25/09/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	4	4	4	4	0.00
25/09/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1329	1361	1329	1361	0.00
25/09/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	30	30	30	30	0.00
25/09/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	547	572	547	572	0.00
25/09/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	248	241	248	241	0.00
25/09/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	20	21	20	21	0.00
25/09/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	6744	6714	6744	6714	0.00
25/09/2009	\$ / R On 14-June-10	11.55	Call	Currency Future	62	65	62	65	0.00
25/09/2009	\$ / R On 14-June-10	11.55	Put	Currency Future	3836	3807	3836	3807	0.00
25/09/2009	\$ / R On 14-June-10	14.55	Call	Currency Future	19	21	19	21	0.00
25/09/2009	\$ / R On 14-June-10	14.55	Put	Currency Future	6793	6763	6793	6763	0.00
25/09/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	19	20	19	20	0.00
25/09/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	6843	6813	6843	6813	0.00
25/09/2009	\$ / R On 14-December-09	4.40	Call	Currency Future	3120	3153	3120	3153	0.00
25/09/2009	\$ / R On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	5.40	Call	Currency Future	2121	2154	2121	2154	0.00
25/09/2009	\$ / R On 14-December-09	5.40	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-December-09	6.40	Call	Currency Future	1129	1163	1129	1163	0.00
25/09/2009	\$ / R On 14-December-09	6.40	Put	Currency Future	9	9	9	9	0.00
25/09/2009	\$ / R On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	14.90	Put	Currency Future	7380	7347	7380	7347	0.00
25/09/2009	\$ / R On 14-December-09	4.05	Call	Currency Future	3470	3503	3470	3503	0.00
25/09/2009	\$ / R On 14-December-09	4.05	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	6.05	Call	Currency Future	1474	1507	1474	1507	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-December-09	6.05	Put	Currency Future	3	4	3	4	0.00
25/09/2009	\$ / R On 14-December-09	7.05	Call	Currency Future	551	581	551	581	0.00
25/09/2009	\$ / R On 14-December-09	7.05	Put	Currency Future	80	78	80	78	0.00
25/09/2009	\$ / R On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	14.55	Put	Currency Future	7030	6997	7030	6997	0.00
25/09/2009	\$ / R On 15-March-10	4.20	Call	Currency Future	3450	3482	3450	3482	0.00
25/09/2009	\$ / R On 15-March-10	4.20	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 15-March-10	5.20	Call	Currency Future	2452	2484	2452	2484	0.00
25/09/2009	\$ / R On 15-March-10	5.20	Put	Currency Future	3	3	3	3	0.00
25/09/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1471	1503	1471	1503	0.00
25/09/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	22	22	22	22	0.00
25/09/2009	\$ / R On 14-June-10	4.30	Call	Currency Future	3478	3509	3478	3509	0.00
25/09/2009	\$ / R On 14-June-10	4.30	Put	Currency Future	2	2	2	2	0.00
25/09/2009	\$ / R On 14-June-10	5.30	Call	Currency Future	2484	2515	2484	2515	0.00
25/09/2009	\$ / R On 14-June-10	5.30	Put	Currency Future	8	8	8	8	0.00
25/09/2009	\$ / R On 14-June-10	6.30	Call	Currency Future	1520	1549	1520	1549	0.00
25/09/2009	\$ / R On 14-June-10	6.30	Put	Currency Future	44	42	44	42	0.00
25/09/2009	\$ / R On 14-June-10	7.30	Call	Currency Future	747	769	747	769	0.00
25/09/2009	\$ / R On 14-June-10	7.30	Put	Currency Future	271	261	271	261	0.00
25/09/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	37	39	37	39	0.00
25/09/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	5061	5032	5061	5032	0.00
25/09/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	21	23	21	23	0.00
25/09/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	6545	6515	6545	6515	0.00
25/09/2009	\$ / R On 14-December-09	3.95	Call	Currency Future	3570	3603	3570	3603	0.00
25/09/2009	\$ / R On 14-December-09	3.95	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	4.95	Call	Currency Future	2570	2603	2570	2603	0.00
25/09/2009	\$ / R On 14-December-09	4.95	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	5.95	Call	Currency Future	1573	1606	1573	1606	0.00
25/09/2009	\$ / R On 14-December-09	5.95	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
25/09/2009	\$ / R On 14-December-09	11.45	Call	Currency Future	0	1	0	1	0.00
25/09/2009	\$ / R On 14-December-09	11.45	Put	Currency Future	3930	3897	3930	3897	0.00
25/09/2009	\$ / R On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	14.45	Put	Currency Future	6930	6897	6930	6897	0.00
25/09/2009	\$ / R On 15-March-10	4.10	Call	Currency Future	3550	3582	3550	3582	0.00
25/09/2009	\$ / R On 15-March-10	4.10	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	12	14	12	14	0.00
25/09/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	4962	4933	4962	4933	0.00
25/09/2009	\$ / R On 14-June-10	4.25	Call	Currency Future	3528	3559	3528	3559	0.00
25/09/2009	\$ / R On 14-June-10	4.25	Put	Currency Future	2	2	2	2	0.00
25/09/2009	\$ / R On 14-June-10	6.25	Call	Currency Future	1565	1595	1565	1595	0.00
25/09/2009	\$ / R On 14-June-10	6.25	Put	Currency Future	39	38	39	38	0.00
25/09/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	777	799	777	799	0.00
25/09/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	251	242	251	242	0.00
25/09/2009	\$ / R On 14-December-09	13.95	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	13.95	Put	Currency Future	6430	6397	6430	6397	0.00
25/09/2009	\$ / R On 14-December-09	15.95	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	15.95	Put	Currency Future	8430	8397	8430	8397	0.00
25/09/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	4	5	4	5	0.00
25/09/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	6454	6424	6454	6424	0.00
25/09/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	8451	8419	8451	8419	0.00
25/09/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	9	10	9	10	0.00
25/09/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	8483	8453	8483	8453	0.00
25/09/2009	\$ / R On 14-December-09	12.05	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	12.05	Put	Currency Future	4530	4497	4530	4497	0.00
25/09/2009	\$ / R On 14-December-09	16.05	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	16.05	Put	Currency Future	8530	8497	8530	8497	0.00
25/09/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	3	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	6554	6523	6554	6523	0.00
25/09/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	8551	8519	8551	8519	0.00
25/09/2009	\$ / R On 14-June-10	4.35	Call	Currency Future	3428	3460	3428	3460	0.00
25/09/2009	\$ / R On 14-June-10	4.35	Put	Currency Future	2	2	2	2	0.00
25/09/2009	\$ / R On 14-June-10	5.35	Call	Currency Future	2434	2466	2434	2466	0.00
25/09/2009	\$ / R On 14-June-10	5.35	Put	Currency Future	8	8	8	8	0.00
25/09/2009	\$ / R On 14-June-10	6.35	Call	Currency Future	1474	1504	1474	1504	0.00
25/09/2009	\$ / R On 14-June-10	6.35	Put	Currency Future	48	46	48	46	0.00
25/09/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	21	22	21	22	0.00
25/09/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	6595	6565	6595	6565	0.00
25/09/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	9	10	9	10	0.00
25/09/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	8583	8552	8583	8552	0.00
25/09/2009	\$ / R On 14-December-09	4.15	Call	Currency Future	3370	3403	3370	3403	0.00
25/09/2009	\$ / R On 14-December-09	4.15	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	5.15	Call	Currency Future	2371	2404	2371	2404	0.00
25/09/2009	\$ / R On 14-December-09	5.15	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	6.15	Call	Currency Future	1375	1408	1375	1408	0.00
25/09/2009	\$ / R On 14-December-09	6.15	Put	Currency Future	5	5	5	5	0.00
25/09/2009	\$ / R On 14-December-09	7.15	Call	Currency Future	477	506	477	506	0.00
25/09/2009	\$ / R On 14-December-09	7.15	Put	Currency Future	106	103	106	103	0.00
25/09/2009	\$ / R On 14-December-09	14.15	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	14.15	Put	Currency Future	6630	6597	6630	6597	0.00
25/09/2009	\$ / R On 14-December-09	16.15	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	16.15	Put	Currency Future	8630	8597	8630	8597	0.00
25/09/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	3350	3382	3350	3382	0.00
25/09/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	2353	2385	2353	2385	0.00
25/09/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	3	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1376	1408	1376	1408	0.00
25/09/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	27	27	27	27	0.00
25/09/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	3	4	3	4	0.00
25/09/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	6654	6623	6654	6623	0.00
25/09/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	8651	8619	8651	8619	0.00
25/09/2009	\$ / R On 14-June-10	4.45	Call	Currency Future	3328	3360	3328	3360	0.00
25/09/2009	\$ / R On 14-June-10	4.45	Put	Currency Future	2	3	2	3	0.00
25/09/2009	\$ / R On 14-June-10	5.45	Call	Currency Future	2335	2367	2335	2367	0.00
25/09/2009	\$ / R On 14-June-10	5.45	Put	Currency Future	9	9	9	9	0.00
25/09/2009	\$ / R On 14-June-10	6.45	Call	Currency Future	1385	1414	1385	1414	0.00
25/09/2009	\$ / R On 14-June-10	6.45	Put	Currency Future	59	56	59	56	0.00
25/09/2009	\$ / R On 14-June-10	7.45	Call	Currency Future	662	683	662	683	0.00
25/09/2009	\$ / R On 14-June-10	7.45	Put	Currency Future	336	325	336	325	0.00
25/09/2009	\$ / R On 14-June-10	14.45	Call	Currency Future	20	21	20	21	0.00
25/09/2009	\$ / R On 14-June-10	14.45	Put	Currency Future	6694	6664	6694	6664	0.00
25/09/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	8	9	8	9	0.00
25/09/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	8682	8652	8682	8652	0.00
25/09/2009	\$ / R On 14-December-09	14.25	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	14.25	Put	Currency Future	6730	6697	6730	6697	0.00
25/09/2009	\$ / R On 14-December-09	16.25	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	16.25	Put	Currency Future	8730	8697	8730	8697	0.00
25/09/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	2	3	2	3	0.00
25/09/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	6753	6722	6753	6722	0.00
25/09/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	8751	8719	8751	8719	0.00
25/09/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	8	9	8	9	0.00
25/09/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	8782	8751	8782	8751	0.00
25/09/2009	\$ / R On 14-December-09	4.20	Call	Currency Future	3320	3353	3320	3353	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-December-09	4.20	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	5.20	Call	Currency Future	2321	2354	2321	2354	0.00
25/09/2009	\$ / R On 14-December-09	5.20	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	6.20	Call	Currency Future	1325	1359	1325	1359	0.00
25/09/2009	\$ / R On 14-December-09	6.20	Put	Currency Future	5	6	5	6	0.00
25/09/2009	\$ / R On 14-December-09	14.20	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	14.20	Put	Currency Future	6680	6647	6680	6647	0.00
25/09/2009	\$ / R On 14-December-09	16.20	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	16.20	Put	Currency Future	8680	8647	8680	8647	0.00
25/09/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	3	3	3	3	0.00
25/09/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	6703	6672	6703	6672	0.00
25/09/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	8701	8669	8701	8669	0.00
25/09/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	8	9	8	9	0.00
25/09/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	8732	8701	8732	8701	0.00
25/09/2009	\$ / R On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	14.40	Put	Currency Future	6880	6847	6880	6847	0.00
25/09/2009	\$ / R On 14-December-09	16.40	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	16.40	Put	Currency Future	8880	8847	8880	8847	0.00
25/09/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	2	3	2	3	0.00
25/09/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	6903	6872	6903	6872	0.00
25/09/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	8901	8869	8901	8869	0.00
25/09/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	88	92	88	92	0.00
25/09/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	3012	2984	3012	2984	0.00
25/09/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	39	41	39	41	0.00
25/09/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4963	4933	4963	4933	0.00
25/09/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	18	19	18	19	0.00
25/09/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6942	6912	6942	6912	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-June-10	16.70	Call	Currency Future	7	8	7	8	0.00
25/09/2009	\$ / R On 14-June-10	16.70	Put	Currency Future	8931	8900	8931	8900	0.00
25/09/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	18	19	18	19	0.00
25/09/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6942	6912	6942	6912	0.00
25/09/2009	\$ / R On 14-December-09	16.45	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	16.45	Put	Currency Future	8930	8897	8930	8897	0.00
25/09/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	2	3	2	3	0.00
25/09/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	6953	6921	6953	6921	0.00
25/09/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	8951	8919	8951	8919	0.00
25/09/2009	\$ / R On 14-June-10	4.75	Call	Currency Future	3030	3061	3030	3061	0.00
25/09/2009	\$ / R On 14-June-10	4.75	Put	Currency Future	4	4	4	4	0.00
25/09/2009	\$ / R On 14-June-10	5.75	Call	Currency Future	2039	2070	2039	2070	0.00
25/09/2009	\$ / R On 14-June-10	5.75	Put	Currency Future	13	13	13	13	0.00
25/09/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	86	90	86	90	0.00
25/09/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	3060	3032	3060	3032	0.00
25/09/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	18	19	18	19	0.00
25/09/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	6992	6962	6992	6962	0.00
25/09/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	7	8	7	8	0.00
25/09/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	8981	8950	8981	8950	0.00
25/09/2009	\$ / R On 14-December-09	4.50	Call	Currency Future	3020	3053	3020	3053	0.00
25/09/2009	\$ / R On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	5.50	Call	Currency Future	2021	2054	2021	2054	0.00
25/09/2009	\$ / R On 14-December-09	5.50	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-December-09	6.50	Call	Currency Future	1031	1065	1031	1065	0.00
25/09/2009	\$ / R On 14-December-09	6.50	Put	Currency Future	11	12	11	12	0.00
25/09/2009	\$ / R On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	14.50	Put	Currency Future	6980	6947	6980	6947	0.00
25/09/2009	\$ / R On 14-December-09	16.50	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
25/09/2009	\$ / R On 14-December-09	16.50	Put	Currency Future	8980	8947	8980	8947	0.00
25/09/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	3000	3032	3000	3032	0.00
25/09/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	2005	2038	2005	2038	0.00
25/09/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	6	6	6	6	0.00
25/09/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	2	2	2	2	0.00
25/09/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	7003	6971	7003	6971	0.00
25/09/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	9001	8969	9001	8969	0.00
25/09/2009	\$ / R On 14-June-10	10.80	Call	Currency Future	85	88	85	88	0.00
25/09/2009	\$ / R On 14-June-10	10.80	Put	Currency Future	3109	3080	3109	3080	0.00
25/09/2009	\$ / R On 14-June-10	14.80	Call	Currency Future	18	19	18	19	0.00
25/09/2009	\$ / R On 14-June-10	14.80	Put	Currency Future	7042	7011	7042	7011	0.00
25/09/2009	\$ / R On 14-June-10	16.80	Call	Currency Future	7	7	7	7	0.00
25/09/2009	\$ / R On 14-June-10	16.80	Put	Currency Future	9031	9000	9031	9000	0.00
25/09/2009	\$ / R On 14-December-09	14.30	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	14.30	Put	Currency Future	6780	6747	6780	6747	0.00
25/09/2009	\$ / R On 14-December-09	16.30	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	16.30	Put	Currency Future	8780	8747	8780	8747	0.00
25/09/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	2	3	2	3	0.00
25/09/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	6803	6772	6803	6772	0.00
25/09/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	8801	8769	8801	8769	0.00
25/09/2009	\$ / R On 14-June-10	16.60	Call	Currency Future	8	8	8	8	0.00
25/09/2009	\$ / R On 14-June-10	16.60	Put	Currency Future	8832	8801	8832	8801	0.00
25/09/2009	\$ / R On 14-December-09	4.00	Call	Currency Future	3520	3553	3520	3553	0.00
25/09/2009	\$ / R On 14-December-09	4.00	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	16.00	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	16.00	Put	Currency Future	8480	8447	8480	8447	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 15-March-10	4.15	Call	Currency Future	3500	3532	3500	3532	0.00
25/09/2009	\$ / R On 15-March-10	4.15	Put	Currency Future	0	1	0	1	0.00
25/09/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1519	1551	1519	1551	0.00
25/09/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	19	20	19	20	0.00
25/09/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	671	699	671	699	0.00
25/09/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	172	168	172	168	0.00
25/09/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	16	19	16	19	0.00
25/09/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	4517	4487	4517	4487	0.00
25/09/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	8501	8469	8501	8469	0.00
25/09/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	9	10	9	10	0.00
25/09/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	8533	8502	8533	8502	0.00
25/09/2009	\$ / R On 15-March-10	4.05	Call	Currency Future	3600	3632	3600	3632	0.00
25/09/2009	\$ / R On 15-March-10	4.05	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	4	5	4	5	0.00
25/09/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	6405	6374	6405	6374	0.00
25/09/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	8401	8369	8401	8369	0.00
25/09/2009	\$ / R On 14-June-10	4.20	Call	Currency Future	3578	3609	3578	3609	0.00
25/09/2009	\$ / R On 14-June-10	4.20	Put	Currency Future	2	2	2	2	0.00
25/09/2009	\$ / R On 14-June-10	14.20	Call	Currency Future	22	24	22	24	0.00
25/09/2009	\$ / R On 14-June-10	14.20	Put	Currency Future	6446	6416	6446	6416	0.00
25/09/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	10	10	10	10	0.00
25/09/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	8434	8403	8434	8403	0.00
25/09/2009	\$ / R On 14-December-09	3.85	Call	Currency Future	3670	3703	3670	3703	0.00
25/09/2009	\$ / R On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	13.85	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	13.85	Put	Currency Future	6330	6297	6330	6297	0.00
25/09/2009	\$ / R On 14-December-09	15.85	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
25/09/2009	\$ / R On 14-December-09	15.85	Put	Currency Future	8330	8297	8330	8297	0.00
25/09/2009	\$ / R On 15-March-10	4.00	Call	Currency Future	3650	3682	3650	3682	0.00
25/09/2009	\$ / R On 15-March-10	4.00	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	2651	2683	2651	2683	0.00
25/09/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	2	2	2	2	0.00
25/09/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	1663	1695	1663	1695	0.00
25/09/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	14	14	14	14	0.00
25/09/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	776	805	776	805	0.00
25/09/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	127	123	127	123	0.00
25/09/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	8351	8319	8351	8319	0.00
25/09/2009	\$ / R On 14-June-10	4.15	Call	Currency Future	3628	3659	3628	3659	0.00
25/09/2009	\$ / R On 14-June-10	4.15	Put	Currency Future	2	2	2	2	0.00
25/09/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	23	24	23	24	0.00
25/09/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	6397	6367	6397	6367	0.00
25/09/2009	\$ / R On 14-June-10	16.15	Call	Currency Future	10	11	10	11	0.00
25/09/2009	\$ / R On 14-June-10	16.15	Put	Currency Future	8384	8353	8384	8353	0.00
25/09/2009	\$ / R On 14-December-09	4.10	Call	Currency Future	3420	3453	3420	3453	0.00
25/09/2009	\$ / R On 14-December-09	4.10	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	5.10	Call	Currency Future	2421	2454	2421	2454	0.00
25/09/2009	\$ / R On 14-December-09	5.10	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	6.10	Call	Currency Future	1424	1458	1424	1458	0.00
25/09/2009	\$ / R On 14-December-09	6.10	Put	Currency Future	4	4	4	4	0.00
25/09/2009	\$ / R On 14-December-09	7.10	Call	Currency Future	513	543	513	543	0.00
25/09/2009	\$ / R On 14-December-09	7.10	Put	Currency Future	93	90	93	90	0.00
25/09/2009	\$ / R On 14-December-09	14.10	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	14.10	Put	Currency Future	6580	6547	6580	6547	0.00
25/09/2009	\$ / R On 14-December-09	16.10	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	16.10	Put	Currency Future	8580	8547	8580	8547	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 15-March-10	4.25	Call	Currency Future	3400	3432	3400	3432	0.00
25/09/2009	\$ / R On 15-March-10	4.25	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	2402	2434	2402	2434	0.00
25/09/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	3	3	3	3	0.00
25/09/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	1423	1455	1423	1455	0.00
25/09/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	24	24	24	24	0.00
25/09/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	607	633	607	633	0.00
25/09/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	208	202	208	202	0.00
25/09/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	3	4	3	4	0.00
25/09/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	6604	6573	6604	6573	0.00
25/09/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	8601	8569	8601	8569	0.00
25/09/2009	\$ / R On 14-December-09	3.90	Call	Currency Future	3620	3653	3620	3653	0.00
25/09/2009	\$ / R On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	15.90	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	15.90	Put	Currency Future	8380	8347	8380	8347	0.00
25/09/2009	\$ / R On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	14.35	Put	Currency Future	6830	6797	6830	6797	0.00
25/09/2009	\$ / R On 14-December-09	16.35	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	16.35	Put	Currency Future	8830	8797	8830	8797	0.00
25/09/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	2	3	2	3	0.00
25/09/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	6853	6822	6853	6822	0.00
25/09/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	8851	8819	8851	8819	0.00
25/09/2009	\$ / R On 13-September-10	4.40	Call	Currency Future	3508	3538	3508	3538	0.00
25/09/2009	\$ / R On 13-September-10	4.40	Put	Currency Future	4	4	4	4	0.00
25/09/2009	\$ / R On 13-September-10	5.40	Call	Currency Future	2520	2550	2520	2550	0.00
25/09/2009	\$ / R On 13-September-10	5.40	Put	Currency Future	16	16	16	16	0.00
25/09/2009	\$ / R On 13-September-10	6.40	Call	Currency Future	1577	1607	1577	1607	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 13-September-10	6.40	Put	Currency Future	73	73	73	73	0.00
25/09/2009	\$ / R On 13-September-10	7.40	Call	Currency Future	842	865	842	865	0.00
25/09/2009	\$ / R On 13-September-10	7.40	Put	Currency Future	338	331	338	331	0.00
25/09/2009	\$ / R On 13-September-10	10.40	Call	Currency Future	171	178	171	178	0.00
25/09/2009	\$ / R On 13-September-10	10.40	Put	Currency Future	2667	2644	2667	2644	0.00
25/09/2009	\$ / R On 13-September-10	12.40	Call	Currency Future	86	90	86	90	0.00
25/09/2009	\$ / R On 13-September-10	12.40	Put	Currency Future	4582	4556	4582	4556	0.00
25/09/2009	\$ / R On 13-September-10	14.40	Call	Currency Future	48	52	48	52	0.00
25/09/2009	\$ / R On 13-September-10	14.40	Put	Currency Future	6545	6518	6545	6518	0.00
25/09/2009	\$ / R On 13-September-10	16.40	Call	Currency Future	26	29	26	29	0.00
25/09/2009	\$ / R On 13-September-10	16.40	Put	Currency Future	8523	8495	8523	8495	0.00
25/09/2009	\$ / R On 13-December-10	4.50	Call	Currency Future	3526	3557	3526	3557	0.00
25/09/2009	\$ / R On 13-December-10	4.50	Put	Currency Future	8	8	8	8	0.00
25/09/2009	\$ / R On 13-December-10	5.50	Call	Currency Future	2544	2575	2544	2575	0.00
25/09/2009	\$ / R On 13-December-10	5.50	Put	Currency Future	25	26	25	26	0.00
25/09/2009	\$ / R On 13-December-10	6.50	Call	Currency Future	1625	1657	1625	1657	0.00
25/09/2009	\$ / R On 13-December-10	6.50	Put	Currency Future	107	108	107	108	0.00
25/09/2009	\$ / R On 13-December-10	7.50	Call	Currency Future	925	950	925	950	0.00
25/09/2009	\$ / R On 13-December-10	7.50	Put	Currency Future	407	402	407	402	0.00
25/09/2009	\$ / R On 13-December-10	10.50	Call	Currency Future	230	240	230	240	0.00
25/09/2009	\$ / R On 13-December-10	10.50	Put	Currency Future	2712	2691	2712	2691	0.00
25/09/2009	\$ / R On 13-December-10	12.50	Call	Currency Future	124	130	124	130	0.00
25/09/2009	\$ / R On 13-December-10	12.50	Put	Currency Future	4606	4582	4606	4582	0.00
25/09/2009	\$ / R On 13-December-10	14.50	Call	Currency Future	76	80	76	80	0.00
25/09/2009	\$ / R On 13-December-10	14.50	Put	Currency Future	6557	6532	6557	6532	0.00
25/09/2009	\$ / R On 13-December-10	16.50	Call	Currency Future	45	49	45	49	0.00
25/09/2009	\$ / R On 13-December-10	16.50	Put	Currency Future	8527	8500	8527	8500	0.00
25/09/2009	\$ / R On 13-September-10	4.25	Call	Currency Future	3657	3688	3657	3688	0.00
25/09/2009	\$ / R On 13-September-10	4.25	Put	Currency Future	3	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 13-September-10	5.25	Call	Currency Future	2667	2697	2667	2697	0.00
25/09/2009	\$ / R On 13-September-10	5.25	Put	Currency Future	13	13	13	13	0.00
25/09/2009	\$ / R On 13-September-10	6.25	Call	Currency Future	1710	1741	1710	1741	0.00
25/09/2009	\$ / R On 13-September-10	6.25	Put	Currency Future	56	57	56	57	0.00
25/09/2009	\$ / R On 13-September-10	7.25	Call	Currency Future	928	953	928	953	0.00
25/09/2009	\$ / R On 13-September-10	7.25	Put	Currency Future	275	269	275	269	0.00
25/09/2009	\$ / R On 13-September-10	10.25	Call	Currency Future	182	190	182	190	0.00
25/09/2009	\$ / R On 13-September-10	10.25	Put	Currency Future	2528	2506	2528	2506	0.00
25/09/2009	\$ / R On 13-September-10	12.25	Call	Currency Future	90	95	90	95	0.00
25/09/2009	\$ / R On 13-September-10	12.25	Put	Currency Future	4436	4411	4436	4411	0.00
25/09/2009	\$ / R On 13-September-10	14.25	Call	Currency Future	50	54	50	54	0.00
25/09/2009	\$ / R On 13-September-10	14.25	Put	Currency Future	6397	6370	6397	6370	0.00
25/09/2009	\$ / R On 13-September-10	16.25	Call	Currency Future	28	31	28	31	0.00
25/09/2009	\$ / R On 13-September-10	16.25	Put	Currency Future	8374	8347	8374	8347	0.00
25/09/2009	\$ / R On 13-September-10	4.30	Call	Currency Future	3607	3638	3607	3638	0.00
25/09/2009	\$ / R On 13-September-10	4.30	Put	Currency Future	4	4	4	4	0.00
25/09/2009	\$ / R On 13-September-10	5.30	Call	Currency Future	2618	2648	2618	2648	0.00
25/09/2009	\$ / R On 13-September-10	5.30	Put	Currency Future	14	14	14	14	0.00
25/09/2009	\$ / R On 13-September-10	6.30	Call	Currency Future	1665	1696	1665	1696	0.00
25/09/2009	\$ / R On 13-September-10	6.30	Put	Currency Future	62	62	62	62	0.00
25/09/2009	\$ / R On 13-September-10	7.30	Call	Currency Future	899	923	899	923	0.00
25/09/2009	\$ / R On 13-September-10	7.30	Put	Currency Future	295	289	295	289	0.00
25/09/2009	\$ / R On 13-September-10	10.30	Call	Currency Future	178	186	178	186	0.00
25/09/2009	\$ / R On 13-September-10	10.30	Put	Currency Future	2575	2552	2575	2552	0.00
25/09/2009	\$ / R On 13-September-10	12.30	Call	Currency Future	88	93	88	93	0.00
25/09/2009	\$ / R On 13-September-10	12.30	Put	Currency Future	4485	4459	4485	4459	0.00
25/09/2009	\$ / R On 13-September-10	14.30	Call	Currency Future	50	53	50	53	0.00
25/09/2009	\$ / R On 13-September-10	14.30	Put	Currency Future	6446	6419	6446	6419	0.00
25/09/2009	\$ / R On 13-September-10	16.30	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
25/09/2009	\$ / R On 13-September-10	16.30	Put	Currency Future	8424	8396	8424	8396	0.00
25/09/2009	\$ / R On 13-December-10	4.40	Call	Currency Future	3625	3656	3625	3656	0.00
25/09/2009	\$ / R On 13-December-10	4.40	Put	Currency Future	7	7	7	7	0.00
25/09/2009	\$ / R On 13-December-10	5.40	Call	Currency Future	2640	2671	2640	2671	0.00
25/09/2009	\$ / R On 13-December-10	5.40	Put	Currency Future	22	23	22	23	0.00
25/09/2009	\$ / R On 13-December-10	6.40	Call	Currency Future	1710	1742	1710	1742	0.00
25/09/2009	\$ / R On 13-December-10	6.40	Put	Currency Future	92	93	92	93	0.00
25/09/2009	\$ / R On 13-December-10	7.40	Call	Currency Future	980	1005	980	1005	0.00
25/09/2009	\$ / R On 13-December-10	7.40	Put	Currency Future	361	357	361	357	0.00
25/09/2009	\$ / R On 13-December-10	10.40	Call	Currency Future	239	249	239	249	0.00
25/09/2009	\$ / R On 13-December-10	10.40	Put	Currency Future	2620	2601	2620	2601	0.00
25/09/2009	\$ / R On 13-December-10	12.40	Call	Currency Future	128	134	128	134	0.00
25/09/2009	\$ / R On 13-December-10	12.40	Put	Currency Future	4509	4486	4509	4486	0.00
25/09/2009	\$ / R On 13-December-10	14.40	Call	Currency Future	78	82	78	82	0.00
25/09/2009	\$ / R On 13-December-10	14.40	Put	Currency Future	6459	6434	6459	6434	0.00
25/09/2009	\$ / R On 13-December-10	16.40	Call	Currency Future	47	50	47	50	0.00
25/09/2009	\$ / R On 13-December-10	16.40	Put	Currency Future	8428	8402	8428	8402	0.00
25/09/2009	\$ / R On 13-December-10	4.45	Call	Currency Future	3576	3606	3576	3606	0.00
25/09/2009	\$ / R On 13-December-10	4.45	Put	Currency Future	7	8	7	8	0.00
25/09/2009	\$ / R On 13-December-10	5.45	Call	Currency Future	2592	2623	2592	2623	0.00
25/09/2009	\$ / R On 13-December-10	5.45	Put	Currency Future	24	24	24	24	0.00
25/09/2009	\$ / R On 13-December-10	6.45	Call	Currency Future	1668	1699	1668	1699	0.00
25/09/2009	\$ / R On 13-December-10	6.45	Put	Currency Future	99	101	99	101	0.00
25/09/2009	\$ / R On 13-December-10	7.45	Call	Currency Future	952	977	952	977	0.00
25/09/2009	\$ / R On 13-December-10	7.45	Put	Currency Future	384	379	384	379	0.00
25/09/2009	\$ / R On 13-December-10	10.45	Call	Currency Future	234	244	234	244	0.00
25/09/2009	\$ / R On 13-December-10	10.45	Put	Currency Future	2666	2646	2666	2646	0.00
25/09/2009	\$ / R On 13-December-10	12.45	Call	Currency Future	126	132	126	132	0.00
25/09/2009	\$ / R On 13-December-10	12.45	Put	Currency Future	4558	4534	4558	4534	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 13-December-10	14.45	Call	Currency Future	77	81	77	81	0.00
25/09/2009	\$ / R On 13-December-10	14.45	Put	Currency Future	6508	6483	6508	6483	0.00
25/09/2009	\$ / R On 13-December-10	16.45	Call	Currency Future	46	49	46	49	0.00
25/09/2009	\$ / R On 13-December-10	16.45	Put	Currency Future	8477	8451	8477	8451	0.00
25/09/2009	\$ / R On 14-December-09	3.80	Call	Currency Future	3720	3753	3720	3753	0.00
25/09/2009	\$ / R On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	2720	2753	2720	2753	0.00
25/09/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	1722	1755	1722	1755	0.00
25/09/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	2	2	2	2	0.00
25/09/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	756	789	756	789	0.00
25/09/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	36	35	36	35	0.00
25/09/2009	\$ / R On 14-December-09	15.80	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	15.80	Put	Currency Future	8280	8247	8280	8247	0.00
25/09/2009	\$ / R On 15-March-10	3.90	Call	Currency Future	3750	3781	3750	3781	0.00
25/09/2009	\$ / R On 15-March-10	3.90	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	8251	8219	8251	8219	0.00
25/09/2009	\$ / R On 14-June-10	4.05	Call	Currency Future	3727	3759	3727	3759	0.00
25/09/2009	\$ / R On 14-June-10	4.05	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-June-10	5.05	Call	Currency Future	2732	2763	2732	2763	0.00
25/09/2009	\$ / R On 14-June-10	5.05	Put	Currency Future	6	6	6	6	0.00
25/09/2009	\$ / R On 14-June-10	6.05	Call	Currency Future	1752	1782	1752	1782	0.00
25/09/2009	\$ / R On 14-June-10	6.05	Put	Currency Future	26	25	26	25	0.00
25/09/2009	\$ / R On 14-June-10	7.05	Call	Currency Future	906	930	906	930	0.00
25/09/2009	\$ / R On 14-June-10	7.05	Put	Currency Future	180	173	180	173	0.00
25/09/2009	\$ / R On 14-June-10	14.05	Call	Currency Future	24	25	24	25	0.00
25/09/2009	\$ / R On 14-June-10	14.05	Put	Currency Future	6298	6268	6298	6268	0.00
25/09/2009	\$ / R On 14-June-10	16.05	Call	Currency Future	10	11	10	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-June-10	16.05	Put	Currency Future	8284	8254	8284	8254	0.00
25/09/2009	\$ / R On 13-September-10	4.15	Call	Currency Future	3757	3787	3757	3787	0.00
25/09/2009	\$ / R On 13-September-10	4.15	Put	Currency Future	3	3	3	3	0.00
25/09/2009	\$ / R On 13-September-10	5.15	Call	Currency Future	2765	2796	2765	2796	0.00
25/09/2009	\$ / R On 13-September-10	5.15	Put	Currency Future	11	12	11	12	0.00
25/09/2009	\$ / R On 13-September-10	6.15	Call	Currency Future	1801	1832	1801	1832	0.00
25/09/2009	\$ / R On 13-September-10	6.15	Put	Currency Future	47	48	47	48	0.00
25/09/2009	\$ / R On 13-September-10	7.15	Call	Currency Future	990	1015	990	1015	0.00
25/09/2009	\$ / R On 13-September-10	7.15	Put	Currency Future	237	231	237	231	0.00
25/09/2009	\$ / R On 13-September-10	10.15	Call	Currency Future	190	198	190	198	0.00
25/09/2009	\$ / R On 13-September-10	10.15	Put	Currency Future	2437	2414	2437	2414	0.00
25/09/2009	\$ / R On 13-September-10	12.15	Call	Currency Future	93	98	93	98	0.00
25/09/2009	\$ / R On 13-September-10	12.15	Put	Currency Future	4339	4314	4339	4314	0.00
25/09/2009	\$ / R On 13-September-10	14.15	Call	Currency Future	52	55	52	55	0.00
25/09/2009	\$ / R On 13-September-10	14.15	Put	Currency Future	6298	6271	6298	6271	0.00
25/09/2009	\$ / R On 13-September-10	16.15	Call	Currency Future	29	32	29	32	0.00
25/09/2009	\$ / R On 13-September-10	16.15	Put	Currency Future	8276	8248	8276	8248	0.00
25/09/2009	\$ / R On 13-December-10	4.25	Call	Currency Future	3774	3805	3774	3805	0.00
25/09/2009	\$ / R On 13-December-10	4.25	Put	Currency Future	6	6	6	6	0.00
25/09/2009	\$ / R On 13-December-10	5.25	Call	Currency Future	2786	2817	2786	2817	0.00
25/09/2009	\$ / R On 13-December-10	5.25	Put	Currency Future	18	18	18	18	0.00
25/09/2009	\$ / R On 13-December-10	6.25	Call	Currency Future	1841	1873	1841	1873	0.00
25/09/2009	\$ / R On 13-December-10	6.25	Put	Currency Future	73	74	73	74	0.00
25/09/2009	\$ / R On 13-December-10	7.25	Call	Currency Future	1066	1093	1066	1093	0.00
25/09/2009	\$ / R On 13-December-10	7.25	Put	Currency Future	298	294	298	294	0.00
25/09/2009	\$ / R On 13-December-10	8.25	Call	Currency Future	610	629	610	629	0.00
25/09/2009	\$ / R On 13-December-10	8.25	Put	Currency Future	841	831	841	831	0.00
25/09/2009	\$ / R On 13-December-10	10.25	Call	Currency Future	253	264	253	264	0.00
25/09/2009	\$ / R On 13-December-10	10.25	Put	Currency Future	2485	2465	2485	2465	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 13-December-10	12.25	Call	Currency Future	133	140	133	140	0.00
25/09/2009	\$ / R On 13-December-10	12.25	Put	Currency Future	4365	4342	4365	4342	0.00
25/09/2009	\$ / R On 13-December-10	14.25	Call	Currency Future	81	85	81	85	0.00
25/09/2009	\$ / R On 13-December-10	14.25	Put	Currency Future	6312	6287	6312	6287	0.00
25/09/2009	\$ / R On 13-December-10	16.25	Call	Currency Future	50	53	50	53	0.00
25/09/2009	\$ / R On 13-December-10	16.25	Put	Currency Future	8281	8255	8281	8255	0.00
25/09/2009	\$ / R On 14-December-09	3.75	Call	Currency Future	3770	3803	3770	3803	0.00
25/09/2009	\$ / R On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	15.75	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	15.75	Put	Currency Future	8230	8197	8230	8197	0.00
25/09/2009	\$ / R On 15-March-10	3.85	Call	Currency Future	3799	3831	3799	3831	0.00
25/09/2009	\$ / R On 15-March-10	3.85	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	5	6	5	6	0.00
25/09/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	6205	6175	6205	6175	0.00
25/09/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	8201	8169	8201	8169	0.00
25/09/2009	\$ / R On 14-June-10	4.00	Call	Currency Future	3777	3809	3777	3809	0.00
25/09/2009	\$ / R On 14-June-10	4.00	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-June-10	16.00	Call	Currency Future	11	12	11	12	0.00
25/09/2009	\$ / R On 14-June-10	16.00	Put	Currency Future	8235	8204	8235	8204	0.00
25/09/2009	\$ / R On 13-September-10	4.10	Call	Currency Future	3806	3837	3806	3837	0.00
25/09/2009	\$ / R On 13-September-10	4.10	Put	Currency Future	3	3	3	3	0.00
25/09/2009	\$ / R On 13-September-10	5.10	Call	Currency Future	2814	2845	2814	2845	0.00
25/09/2009	\$ / R On 13-September-10	5.10	Put	Currency Future	11	11	11	11	0.00
25/09/2009	\$ / R On 13-September-10	6.10	Call	Currency Future	1847	1878	1847	1878	0.00
25/09/2009	\$ / R On 13-September-10	6.10	Put	Currency Future	43	44	43	44	0.00
25/09/2009	\$ / R On 13-September-10	7.10	Call	Currency Future	1023	1048	1023	1048	0.00
25/09/2009	\$ / R On 13-September-10	7.10	Put	Currency Future	219	214	219	214	0.00
25/09/2009	\$ / R On 13-September-10	10.10	Call	Currency Future	194	203	194	203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 13-September-10	10.10	Put	Currency Future	2391	2369	2391	2369	0.00
25/09/2009	\$ / R On 13-September-10	12.10	Call	Currency Future	95	100	95	100	0.00
25/09/2009	\$ / R On 13-September-10	12.10	Put	Currency Future	4291	4266	4291	4266	0.00
25/09/2009	\$ / R On 13-September-10	14.10	Call	Currency Future	53	56	53	56	0.00
25/09/2009	\$ / R On 13-September-10	14.10	Put	Currency Future	6249	6222	6249	6222	0.00
25/09/2009	\$ / R On 13-September-10	16.10	Call	Currency Future	30	33	30	33	0.00
25/09/2009	\$ / R On 13-September-10	16.10	Put	Currency Future	8226	8199	8226	8199	0.00
25/09/2009	\$ / R On 13-December-10	4.20	Call	Currency Future	3824	3854	3824	3854	0.00
25/09/2009	\$ / R On 13-December-10	4.20	Put	Currency Future	6	6	6	6	0.00
25/09/2009	\$ / R On 13-December-10	5.20	Call	Currency Future	2835	2865	2835	2865	0.00
25/09/2009	\$ / R On 13-December-10	5.20	Put	Currency Future	17	17	17	17	0.00
25/09/2009	\$ / R On 13-December-10	6.20	Call	Currency Future	1886	1917	1886	1917	0.00
25/09/2009	\$ / R On 13-December-10	6.20	Put	Currency Future	68	69	68	69	0.00
25/09/2009	\$ / R On 13-December-10	7.20	Call	Currency Future	1097	1123	1097	1123	0.00
25/09/2009	\$ / R On 13-December-10	7.20	Put	Currency Future	278	275	278	275	0.00
25/09/2009	\$ / R On 13-December-10	10.20	Call	Currency Future	258	269	258	269	0.00
25/09/2009	\$ / R On 13-December-10	10.20	Put	Currency Future	2440	2420	2440	2420	0.00
25/09/2009	\$ / R On 13-December-10	12.20	Call	Currency Future	135	142	135	142	0.00
25/09/2009	\$ / R On 13-December-10	12.20	Put	Currency Future	4317	4294	4317	4294	0.00
25/09/2009	\$ / R On 13-December-10	14.20	Call	Currency Future	82	86	82	86	0.00
25/09/2009	\$ / R On 13-December-10	14.20	Put	Currency Future	6263	6238	6263	6238	0.00
25/09/2009	\$ / R On 13-December-10	16.20	Call	Currency Future	50	54	50	54	0.00
25/09/2009	\$ / R On 13-December-10	16.20	Put	Currency Future	8232	8206	8232	8206	0.00
25/09/2009	\$ / R On 14-December-09	3.65	Call	Currency Future	3870	3903	3870	3903	0.00
25/09/2009	\$ / R On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	9.65	Call	Currency Future	14	17	14	17	0.00
25/09/2009	\$ / R On 14-December-09	9.65	Put	Currency Future	2144	2113	2144	2113	0.00
25/09/2009	\$ / R On 14-December-09	15.65	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	15.65	Put	Currency Future	8130	8097	8130	8097	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 15-March-10	3.80	Call	Currency Future	3849	3881	3849	3881	0.00
25/09/2009	\$ / R On 15-March-10	3.80	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	4.80	Call	Currency Future	2851	2883	2851	2883	0.00
25/09/2009	\$ / R On 15-March-10	4.80	Put	Currency Future	1	2	1	2	0.00
25/09/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	1858	1890	1858	1890	0.00
25/09/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	9	9	9	9	0.00
25/09/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	929	959	929	959	0.00
25/09/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	80	78	80	78	0.00
25/09/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	8151	8119	8151	8119	0.00
25/09/2009	\$ / R On 14-June-10	3.90	Call	Currency Future	3877	3908	3877	3908	0.00
25/09/2009	\$ / R On 14-June-10	3.90	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	25	27	25	27	0.00
25/09/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	6149	6119	6149	6119	0.00
25/09/2009	\$ / R On 14-June-10	15.90	Call	Currency Future	11	12	11	12	0.00
25/09/2009	\$ / R On 14-June-10	15.90	Put	Currency Future	8135	8105	8135	8105	0.00
25/09/2009	\$ / R On 13-September-10	4.05	Call	Currency Future	3856	3887	3856	3887	0.00
25/09/2009	\$ / R On 13-September-10	4.05	Put	Currency Future	3	3	3	3	0.00
25/09/2009	\$ / R On 13-September-10	5.05	Call	Currency Future	2864	2894	2864	2894	0.00
25/09/2009	\$ / R On 13-September-10	5.05	Put	Currency Future	10	10	10	10	0.00
25/09/2009	\$ / R On 13-September-10	6.05	Call	Currency Future	1893	1924	1893	1924	0.00
25/09/2009	\$ / R On 13-September-10	6.05	Put	Currency Future	39	40	39	40	0.00
25/09/2009	\$ / R On 13-September-10	7.05	Call	Currency Future	1056	1081	1056	1081	0.00
25/09/2009	\$ / R On 13-September-10	7.05	Put	Currency Future	202	197	202	197	0.00
25/09/2009	\$ / R On 13-September-10	10.05	Call	Currency Future	199	207	199	207	0.00
25/09/2009	\$ / R On 13-September-10	10.05	Put	Currency Future	2345	2323	2345	2323	0.00
25/09/2009	\$ / R On 13-September-10	12.05	Call	Currency Future	96	101	96	101	0.00
25/09/2009	\$ / R On 13-September-10	12.05	Put	Currency Future	4243	4217	4243	4217	0.00
25/09/2009	\$ / R On 13-September-10	14.05	Call	Currency Future	54	57	54	57	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 13-September-10	14.05	Put	Currency Future	6200	6173	6200	6173	0.00
25/09/2009	\$ / R On 13-September-10	16.05	Call	Currency Future	31	34	31	34	0.00
25/09/2009	\$ / R On 13-September-10	16.05	Put	Currency Future	8177	8150	8177	8150	0.00
25/09/2009	\$ / R On 13-December-10	4.15	Call	Currency Future	3874	3904	3874	3904	0.00
25/09/2009	\$ / R On 13-December-10	4.15	Put	Currency Future	5	6	5	6	0.00
25/09/2009	\$ / R On 13-December-10	5.15	Call	Currency Future	2884	2914	2884	2914	0.00
25/09/2009	\$ / R On 13-December-10	5.15	Put	Currency Future	16	16	16	16	0.00
25/09/2009	\$ / R On 13-December-10	6.15	Call	Currency Future	1931	1962	1931	1962	0.00
25/09/2009	\$ / R On 13-December-10	6.15	Put	Currency Future	62	63	62	63	0.00
25/09/2009	\$ / R On 13-December-10	7.15	Call	Currency Future	1128	1155	1128	1155	0.00
25/09/2009	\$ / R On 13-December-10	7.15	Put	Currency Future	260	256	260	256	0.00
25/09/2009	\$ / R On 13-December-10	10.15	Call	Currency Future	263	274	263	274	0.00
25/09/2009	\$ / R On 13-December-10	10.15	Put	Currency Future	2395	2376	2395	2376	0.00
25/09/2009	\$ / R On 13-December-10	12.15	Call	Currency Future	138	144	138	144	0.00
25/09/2009	\$ / R On 13-December-10	12.15	Put	Currency Future	4269	4246	4269	4246	0.00
25/09/2009	\$ / R On 13-December-10	14.15	Call	Currency Future	83	88	83	88	0.00
25/09/2009	\$ / R On 13-December-10	14.15	Put	Currency Future	6214	6189	6214	6189	0.00
25/09/2009	\$ / R On 13-December-10	16.15	Call	Currency Future	51	56	51	56	0.00
25/09/2009	\$ / R On 13-December-10	16.15	Put	Currency Future	8183	8157	8183	8157	0.00
25/09/2009	\$ / R On 14-December-09	3.60	Call	Currency Future	3920	3953	3920	3953	0.00
25/09/2009	\$ / R On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	15	18	15	18	0.00
25/09/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	2095	2065	2095	2065	0.00
25/09/2009	\$ / R On 14-December-09	15.60	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	15.60	Put	Currency Future	8080	8047	8080	8047	0.00
25/09/2009	\$ / R On 15-March-10	3.70	Call	Currency Future	3949	3981	3949	3981	0.00
25/09/2009	\$ / R On 15-March-10	3.70	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	2950	2982	2950	2982	0.00
25/09/2009	\$ / R On 15-March-10	4.70	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
25/09/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	1956	1988	1956	1988	0.00
25/09/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	7	7	7	7	0.00
25/09/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1011	1041	1011	1041	0.00
25/09/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	62	60	62	60	0.00
25/09/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	0	1	0	1	0.00
25/09/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	8051	8019	8051	8019	0.00
25/09/2009	\$ / R On 14-June-10	3.85	Call	Currency Future	3927	3958	3927	3958	0.00
25/09/2009	\$ / R On 14-June-10	3.85	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	26	27	26	27	0.00
25/09/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	6100	6070	6100	6070	0.00
25/09/2009	\$ / R On 14-June-10	15.85	Call	Currency Future	12	13	12	13	0.00
25/09/2009	\$ / R On 14-June-10	15.85	Put	Currency Future	8086	8055	8086	8055	0.00
25/09/2009	\$ / R On 13-September-10	3.95	Call	Currency Future	3956	3986	3956	3986	0.00
25/09/2009	\$ / R On 13-September-10	3.95	Put	Currency Future	2	2	2	2	0.00
25/09/2009	\$ / R On 13-September-10	4.95	Call	Currency Future	2962	2993	2962	2993	0.00
25/09/2009	\$ / R On 13-September-10	4.95	Put	Currency Future	9	9	9	9	0.00
25/09/2009	\$ / R On 13-September-10	5.95	Call	Currency Future	1986	2017	1986	2017	0.00
25/09/2009	\$ / R On 13-September-10	5.95	Put	Currency Future	32	33	32	33	0.00
25/09/2009	\$ / R On 13-September-10	6.95	Call	Currency Future	1124	1150	1124	1150	0.00
25/09/2009	\$ / R On 13-September-10	6.95	Put	Currency Future	171	166	171	166	0.00
25/09/2009	\$ / R On 13-September-10	9.95	Call	Currency Future	208	217	208	217	0.00
25/09/2009	\$ / R On 13-September-10	9.95	Put	Currency Future	2254	2233	2254	2233	0.00
25/09/2009	\$ / R On 13-September-10	11.95	Call	Currency Future	100	105	100	105	0.00
25/09/2009	\$ / R On 13-September-10	11.95	Put	Currency Future	4146	4121	4146	4121	0.00
25/09/2009	\$ / R On 13-September-10	13.95	Call	Currency Future	55	59	55	59	0.00
25/09/2009	\$ / R On 13-September-10	13.95	Put	Currency Future	6101	6075	6101	6075	0.00
25/09/2009	\$ / R On 13-September-10	15.95	Call	Currency Future	32	35	32	35	0.00
25/09/2009	\$ / R On 13-September-10	15.95	Put	Currency Future	8079	8051	8079	8051	0.00
25/09/2009	\$ / R On 13-December-10	4.10	Call	Currency Future	3923	3954	3923	3954	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 13-December-10	4.10	Put	Currency Future	5	5	5	5	0.00
25/09/2009	\$ / R On 13-December-10	5.10	Call	Currency Future	2933	2963	2933	2963	0.00
25/09/2009	\$ / R On 13-December-10	5.10	Put	Currency Future	14	15	14	15	0.00
25/09/2009	\$ / R On 13-December-10	6.10	Call	Currency Future	1976	2007	1976	2007	0.00
25/09/2009	\$ / R On 13-December-10	6.10	Put	Currency Future	57	58	57	58	0.00
25/09/2009	\$ / R On 13-December-10	7.10	Call	Currency Future	1160	1187	1160	1187	0.00
25/09/2009	\$ / R On 13-December-10	7.10	Put	Currency Future	242	238	242	238	0.00
25/09/2009	\$ / R On 13-December-10	10.10	Call	Currency Future	268	280	268	280	0.00
25/09/2009	\$ / R On 13-December-10	10.10	Put	Currency Future	2350	2331	2350	2331	0.00
25/09/2009	\$ / R On 13-December-10	12.10	Call	Currency Future	140	146	140	146	0.00
25/09/2009	\$ / R On 13-December-10	12.10	Put	Currency Future	4221	4198	4221	4198	0.00
25/09/2009	\$ / R On 13-December-10	14.10	Call	Currency Future	84	89	84	89	0.00
25/09/2009	\$ / R On 13-December-10	14.10	Put	Currency Future	6165	6140	6165	6140	0.00
25/09/2009	\$ / R On 13-December-10	16.10	Call	Currency Future	53	57	53	57	0.00
25/09/2009	\$ / R On 13-December-10	16.10	Put	Currency Future	8134	8108	8134	8108	0.00
25/09/2009	\$ / R On 14-December-09	3.70	Call	Currency Future	3820	3853	3820	3853	0.00
25/09/2009	\$ / R On 14-December-09	3.70	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	4.70	Call	Currency Future	2820	2853	2820	2853	0.00
25/09/2009	\$ / R On 14-December-09	4.70	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	5.70	Call	Currency Future	1822	1855	1822	1855	0.00
25/09/2009	\$ / R On 14-December-09	5.70	Put	Currency Future	1	2	1	2	0.00
25/09/2009	\$ / R On 14-December-09	6.70	Call	Currency Future	845	878	845	878	0.00
25/09/2009	\$ / R On 14-December-09	6.70	Put	Currency Future	25	25	25	25	0.00
25/09/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	13	15	13	15	0.00
25/09/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	2192	2162	2192	2162	0.00
25/09/2009	\$ / R On 14-December-09	15.70	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	15.70	Put	Currency Future	8180	8147	8180	8147	0.00
25/09/2009	\$ / R On 14-June-10	3.95	Call	Currency Future	3827	3858	3827	3858	0.00
25/09/2009	\$ / R On 14-June-10	3.95	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
25/09/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	2831	2863	2831	2863	0.00
25/09/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	5	5	5	5	0.00
25/09/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	1847	1877	1847	1877	0.00
25/09/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	21	20	21	20	0.00
25/09/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	976	1001	976	1001	0.00
25/09/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	150	144	150	144	0.00
25/09/2009	\$ / R On 14-June-10	11.95	Call	Currency Future	53	55	53	55	0.00
25/09/2009	\$ / R On 14-June-10	11.95	Put	Currency Future	4227	4198	4227	4198	0.00
25/09/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	25	26	25	26	0.00
25/09/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	6199	6169	6199	6169	0.00
25/09/2009	\$ / R On 14-June-10	15.95	Call	Currency Future	11	12	11	12	0.00
25/09/2009	\$ / R On 14-June-10	15.95	Put	Currency Future	8185	8155	8185	8155	0.00
25/09/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	3970	4003	3970	4003	0.00
25/09/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	4.55	Call	Currency Future	2970	3003	2970	3003	0.00
25/09/2009	\$ / R On 14-December-09	4.55	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	5.55	Call	Currency Future	1971	2004	1971	2004	0.00
25/09/2009	\$ / R On 14-December-09	5.55	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	984	1017	984	1017	0.00
25/09/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	14	14	14	14	0.00
25/09/2009	\$ / R On 14-June-10	3.80	Call	Currency Future	3977	4008	3977	4008	0.00
25/09/2009	\$ / R On 14-June-10	3.80	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	2980	3012	2980	3012	0.00
25/09/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	4	4	4	4	0.00
25/09/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	1991	2021	1991	2021	0.00
25/09/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	15	14	15	14	0.00
25/09/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1088	1114	1088	1114	0.00
25/09/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	112	106	112	106	0.00
25/09/2009	\$ / R On 14-June-10	11.80	Call	Currency Future	57	59	57	59	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-June-10	11.80	Put	Currency Future	4081	4052	4081	4052	0.00
25/09/2009	\$ / R On 14-June-10	13.80	Call	Currency Future	26	28	26	28	0.00
25/09/2009	\$ / R On 14-June-10	13.80	Put	Currency Future	6050	6020	6050	6020	0.00
25/09/2009	\$ / R On 14-June-10	15.80	Call	Currency Future	12	13	12	13	0.00
25/09/2009	\$ / R On 14-June-10	15.80	Put	Currency Future	8036	8006	8036	8006	0.00
25/09/2009	\$ / R On 13-December-10	4.05	Call	Currency Future	3973	4004	3973	4004	0.00
25/09/2009	\$ / R On 13-December-10	4.05	Put	Currency Future	5	5	5	5	0.00
25/09/2009	\$ / R On 13-December-10	5.05	Call	Currency Future	2982	3012	2982	3012	0.00
25/09/2009	\$ / R On 13-December-10	5.05	Put	Currency Future	13	13	13	13	0.00
25/09/2009	\$ / R On 13-December-10	6.05	Call	Currency Future	2021	2052	2021	2052	0.00
25/09/2009	\$ / R On 13-December-10	6.05	Put	Currency Future	53	54	53	54	0.00
25/09/2009	\$ / R On 13-December-10	7.05	Call	Currency Future	1193	1220	1193	1220	0.00
25/09/2009	\$ / R On 13-December-10	7.05	Put	Currency Future	224	221	224	221	0.00
25/09/2009	\$ / R On 13-December-10	10.05	Call	Currency Future	274	285	274	285	0.00
25/09/2009	\$ / R On 13-December-10	10.05	Put	Currency Future	2305	2287	2305	2287	0.00
25/09/2009	\$ / R On 13-December-10	12.05	Call	Currency Future	142	149	142	149	0.00
25/09/2009	\$ / R On 13-December-10	12.05	Put	Currency Future	4173	4150	4173	4150	0.00
25/09/2009	\$ / R On 13-December-10	14.05	Call	Currency Future	85	90	85	90	0.00
25/09/2009	\$ / R On 13-December-10	14.05	Put	Currency Future	6117	6091	6117	6091	0.00
25/09/2009	\$ / R On 13-December-10	16.05	Call	Currency Future	54	58	54	58	0.00
25/09/2009	\$ / R On 13-December-10	16.05	Put	Currency Future	8085	8059	8085	8059	0.00
25/09/2009	\$ / R On 14-December-09	3.50	Call	Currency Future	4020	4053	4020	4053	0.00
25/09/2009	\$ / R On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	15.50	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	15.50	Put	Currency Future	7980	7947	7980	7947	0.00
25/09/2009	\$ / R On 14-June-10	11.75	Call	Currency Future	58	60	58	60	0.00
25/09/2009	\$ / R On 14-June-10	11.75	Put	Currency Future	4032	4003	4032	4003	0.00
25/09/2009	\$ / R On 14-June-10	13.75	Call	Currency Future	27	28	27	28	0.00
25/09/2009	\$ / R On 14-June-10	13.75	Put	Currency Future	6001	5971	6001	5971	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 13-September-10	3.90	Call	Currency Future	4006	4036	4006	4036	0.00
25/09/2009	\$ / R On 13-September-10	3.90	Put	Currency Future	2	2	2	2	0.00
25/09/2009	\$ / R On 13-September-10	4.90	Call	Currency Future	3012	3042	3012	3042	0.00
25/09/2009	\$ / R On 13-September-10	4.90	Put	Currency Future	8	8	8	8	0.00
25/09/2009	\$ / R On 13-September-10	5.90	Call	Currency Future	2033	2065	2033	2065	0.00
25/09/2009	\$ / R On 13-September-10	5.90	Put	Currency Future	29	31	29	31	0.00
25/09/2009	\$ / R On 13-September-10	6.90	Call	Currency Future	1160	1189	1160	1189	0.00
25/09/2009	\$ / R On 13-September-10	6.90	Put	Currency Future	156	155	156	155	0.00
25/09/2009	\$ / R On 13-September-10	9.90	Call	Currency Future	213	221	213	221	0.00
25/09/2009	\$ / R On 13-September-10	9.90	Put	Currency Future	2209	2187	2209	2187	0.00
25/09/2009	\$ / R On 13-September-10	11.90	Call	Currency Future	102	106	102	106	0.00
25/09/2009	\$ / R On 13-September-10	11.90	Put	Currency Future	4098	4072	4098	4072	0.00
25/09/2009	\$ / R On 13-September-10	13.90	Call	Currency Future	56	59	56	59	0.00
25/09/2009	\$ / R On 13-September-10	13.90	Put	Currency Future	6052	6025	6052	6025	0.00
25/09/2009	\$ / R On 13-September-10	15.90	Call	Currency Future	33	36	33	36	0.00
25/09/2009	\$ / R On 13-September-10	15.90	Put	Currency Future	8029	8002	8029	8002	0.00
25/09/2009	\$ / R On 13-December-10	4.00	Call	Currency Future	4023	4053	4023	4053	0.00
25/09/2009	\$ / R On 13-December-10	4.00	Put	Currency Future	4	4	4	4	0.00
25/09/2009	\$ / R On 13-December-10	5.00	Call	Currency Future	3031	3061	3031	3061	0.00
25/09/2009	\$ / R On 13-December-10	5.00	Put	Currency Future	12	13	12	13	0.00
25/09/2009	\$ / R On 13-December-10	6.00	Call	Currency Future	2067	2099	2067	2099	0.00
25/09/2009	\$ / R On 13-December-10	6.00	Put	Currency Future	48	50	48	50	0.00
25/09/2009	\$ / R On 13-December-10	7.00	Call	Currency Future	1226	1257	1226	1257	0.00
25/09/2009	\$ / R On 13-December-10	7.00	Put	Currency Future	208	209	208	209	0.00
25/09/2009	\$ / R On 13-December-10	10.00	Call	Currency Future	279	290	279	290	0.00
25/09/2009	\$ / R On 13-December-10	10.00	Put	Currency Future	2261	2242	2261	2242	0.00
25/09/2009	\$ / R On 13-December-10	12.00	Call	Currency Future	144	151	144	151	0.00
25/09/2009	\$ / R On 13-December-10	12.00	Put	Currency Future	4126	4102	4126	4102	0.00
25/09/2009	\$ / R On 13-December-10	14.00	Call	Currency Future	86	91	86	91	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 13-December-10	14.00	Put	Currency Future	6068	6042	6068	6042	0.00
25/09/2009	\$ / R On 13-December-10	16.00	Call	Currency Future	55	58	55	58	0.00
25/09/2009	\$ / R On 13-December-10	16.00	Put	Currency Future	8036	8010	8036	8010	0.00
25/09/2009	\$ / R On 14-December-09	3.45	Call	Currency Future	4070	4103	4070	4103	0.00
25/09/2009	\$ / R On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3070	3103	3070	3103	0.00
25/09/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2071	2104	2071	2104	0.00
25/09/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1080	1114	1080	1114	0.00
25/09/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	10	11	10	11	0.00
25/09/2009	\$ / R On 14-December-09	15.45	Call	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 14-December-09	15.45	Put	Currency Future	7930	7897	7930	7897	0.00
25/09/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	4099	4131	4099	4131	0.00
25/09/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3100	3132	3100	3132	0.00
25/09/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2105	2137	2105	2137	0.00
25/09/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	5	5	5	5	0.00
25/09/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1144	1176	1144	1176	0.00
25/09/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	44	45	44	45	0.00
25/09/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	440	463	440	463	0.00
25/09/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	340	332	340	332	0.00
25/09/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	7901	7870	7901	7870	0.00
25/09/2009	\$ / R On 14-June-10	3.70	Call	Currency Future	4077	4108	4077	4108	0.00
25/09/2009	\$ / R On 14-June-10	3.70	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3080	3111	3080	3111	0.00
25/09/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	4	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2088	2120	2088	2120	0.00
25/09/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	12	12	12	12	0.00
25/09/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1168	1197	1168	1197	0.00
25/09/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	92	89	92	89	0.00
25/09/2009	\$ / R On 14-June-10	15.70	Call	Currency Future	13	14	13	14	0.00
25/09/2009	\$ / R On 14-June-10	15.70	Put	Currency Future	7937	7906	7937	7906	0.00
25/09/2009	\$ / R On 13-September-10	3.80	Call	Currency Future	4105	4135	4105	4135	0.00
25/09/2009	\$ / R On 13-September-10	3.80	Put	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 13-September-10	4.80	Call	Currency Future	3111	3141	3111	3141	0.00
25/09/2009	\$ / R On 13-September-10	4.80	Put	Currency Future	7	7	7	7	0.00
25/09/2009	\$ / R On 13-September-10	5.80	Call	Currency Future	2130	2161	2130	2161	0.00
25/09/2009	\$ / R On 13-September-10	5.80	Put	Currency Future	26	27	26	27	0.00
25/09/2009	\$ / R On 13-September-10	6.80	Call	Currency Future	1239	1269	1239	1269	0.00
25/09/2009	\$ / R On 13-September-10	6.80	Put	Currency Future	135	135	135	135	0.00
25/09/2009	\$ / R On 13-September-10	9.80	Call	Currency Future	222	230	222	230	0.00
25/09/2009	\$ / R On 13-September-10	9.80	Put	Currency Future	2118	2096	2118	2096	0.00
25/09/2009	\$ / R On 13-September-10	11.80	Call	Currency Future	105	110	105	110	0.00
25/09/2009	\$ / R On 13-September-10	11.80	Put	Currency Future	4001	3976	4001	3976	0.00
25/09/2009	\$ / R On 13-September-10	13.80	Call	Currency Future	57	61	57	61	0.00
25/09/2009	\$ / R On 13-September-10	13.80	Put	Currency Future	5954	5927	5954	5927	0.00
25/09/2009	\$ / R On 13-September-10	15.80	Call	Currency Future	34	36	34	36	0.00
25/09/2009	\$ / R On 13-September-10	15.80	Put	Currency Future	7930	7902	7930	7902	0.00
25/09/2009	\$ / R On 13-December-10	3.95	Call	Currency Future	4072	4102	4072	4102	0.00
25/09/2009	\$ / R On 13-December-10	3.95	Put	Currency Future	4	4	4	4	0.00
25/09/2009	\$ / R On 13-December-10	4.95	Call	Currency Future	3080	3111	3080	3111	0.00
25/09/2009	\$ / R On 13-December-10	4.95	Put	Currency Future	12	12	12	12	0.00
25/09/2009	\$ / R On 13-December-10	5.95	Call	Currency Future	2114	2146	2114	2146	0.00
25/09/2009	\$ / R On 13-December-10	5.95	Put	Currency Future	45	47	45	47	0.00
25/09/2009	\$ / R On 13-December-10	6.95	Call	Currency Future	1264	1295	1264	1295	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	\$ / R On 13-December-10	6.95	Put	Currency Future	195	196	195	196	0.00
25/09/2009	\$ / R On 13-December-10	9.95	Call	Currency Future	285	296	285	296	0.00
25/09/2009	\$ / R On 13-December-10	9.95	Put	Currency Future	2216	2197	2216	2197	0.00
25/09/2009	\$ / R On 13-December-10	11.95	Call	Currency Future	146	153	146	153	0.00
25/09/2009	\$ / R On 13-December-10	11.95	Put	Currency Future	4078	4054	4078	4054	0.00
25/09/2009	\$ / R On 13-December-10	13.95	Call	Currency Future	87	92	87	92	0.00
25/09/2009	\$ / R On 13-December-10	13.95	Put	Currency Future	6019	5993	6019	5993	0.00
25/09/2009	\$ / R On 13-December-10	15.95	Call	Currency Future	55	59	55	59	0.00
25/09/2009	\$ / R On 13-December-10	15.95	Put	Currency Future	7987	7960	7987	7960	0.00
25/09/2009	\$ / R On 15-March-10	3.60	Call	Currency Future	4049	4081	4049	4081	0.00
25/09/2009	\$ / R On 15-March-10	3.60	Put	Currency Future	0	0	0	0	0.00
25/09/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	1	1	1	1	0.00
25/09/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	7951	7920	7951	7920	0.00
25/09/2009	\$ / R On 13-September-10	3.85	Call	Currency Future	4055	4086	4055	4086	0.00
25/09/2009	\$ / R On 13-September-10	3.85	Put	Currency Future	2	2	2	2	0.00
25/09/2009	\$ / R On 13-September-10	4.85	Call	Currency Future	3061	3092	3061	3092	0.00
25/09/2009	\$ / R On 13-September-10	4.85	Put	Currency Future	8	8	8	8	0.00
25/09/2009	\$ / R On 13-September-10	5.85	Call	Currency Future	2081	2113	2081	2113	0.00
25/09/2009	\$ / R On 13-September-10	5.85	Put	Currency Future	28	29	28	29	0.00
25/09/2009	\$ / R On 13-September-10	6.85	Call	Currency Future	1199	1229	1199	1229	0.00
25/09/2009	\$ / R On 13-September-10	6.85	Put	Currency Future	145	145	145	145	0.00
25/09/2009	\$ / R On 13-September-10	9.85	Call	Currency Future	217	226	217	226	0.00
25/09/2009	\$ / R On 13-September-10	9.85	Put	Currency Future	2164	2142	2164	2142	0.00
25/09/2009	\$ / R On 13-September-10	11.85	Call	Currency Future	103	108	103	108	0.00
25/09/2009	\$ / R On 13-September-10	11.85	Put	Currency Future	4049	4024	4049	4024	0.00
25/09/2009	\$ / R On 13-September-10	13.85	Call	Currency Future	57	60	57	60	0.00
25/09/2009	\$ / R On 13-September-10	13.85	Put	Currency Future	6003	5976	6003	5976	0.00
25/09/2009	\$ / R On 13-September-10	15.85	Call	Currency Future	33	36	33	36	0.00
25/09/2009	\$ / R On 13-September-10	15.85	Put	Currency Future	7980	7952	7980	7952	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 15-March-10			Currency Future	12.1900	12.6096	12.1935	12.6096	635.00
25/09/2009	£ / R On 14-June-10			Currency Future	12.4000	12.8187	12.3972	12.8187	502.00
25/09/2009	£ / R On 14-December-09			Currency Future	11.9900	12.3973	11.9865	12.3973	37085.00
25/09/2009	£ / R On 15-March-10	12.60	Call	Currency Future	432	587	432	587	0.00
25/09/2009	£ / R On 15-March-10	12.60	Put	Currency Future	838	577	838	577	0.00
25/09/2009	£ / R On 14-June-10	12.80	Call	Currency Future	596	758	596	758	0.00
25/09/2009	£ / R On 14-June-10	12.80	Put	Currency Future	999	739	999	739	0.00
25/09/2009	£ / R On 14-December-09	12.40	Call	Currency Future	224	376	224	376	0.00
25/09/2009	£ / R On 14-December-09	12.40	Put	Currency Future	637	378	637	378	0.00
25/09/2009	£ / R On 15-March-10	12.50	Call	Currency Future	461	631	461	631	0.00
25/09/2009	£ / R On 15-March-10	12.50	Put	Currency Future	768	522	768	522	0.00
25/09/2009	£ / R On 14-June-10	12.70	Call	Currency Future	627	800	627	800	0.00
25/09/2009	£ / R On 14-June-10	12.70	Put	Currency Future	930	681	930	681	0.00
25/09/2009	£ / R On 14-December-09	12.25	Call	Currency Future	267	453	267	453	0.00
25/09/2009	£ / R On 14-December-09	12.25	Put	Currency Future	531	306	531	306	0.00
25/09/2009	£ / R On 14-June-10	12.70	Call	Currency Future	627	800	627	800	0.00
25/09/2009	£ / R On 14-June-10	12.70	Put	Currency Future	930	681	930	681	0.00
25/09/2009	£ / R On 14-December-09	12.30	Call	Currency Future	252	426	252	426	0.00
25/09/2009	£ / R On 14-December-09	12.30	Put	Currency Future	565	329	565	329	0.00
25/09/2009	£ / R On 15-March-10	12.55	Call	Currency Future	446	609	446	609	0.00
25/09/2009	£ / R On 15-March-10	12.55	Put	Currency Future	803	549	803	549	0.00
25/09/2009	£ / R On 14-June-10	12.75	Call	Currency Future	611	779	611	779	0.00
25/09/2009	£ / R On 14-June-10	12.75	Put	Currency Future	964	710	964	710	0.00
25/09/2009	£ / R On 14-December-09	12.35	Call	Currency Future	238	400	238	400	0.00
25/09/2009	£ / R On 14-December-09	12.35	Put	Currency Future	601	353	601	353	0.00
25/09/2009	£ / R On 15-March-10	12.80	Call	Currency Future	378	514	378	514	0.00
25/09/2009	£ / R On 15-March-10	12.80	Put	Currency Future	985	704	985	704	0.00
25/09/2009	£ / R On 14-June-10	13.00	Call	Currency Future	539	685	539	685	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-June-10	13.00	Put	Currency Future	1142	866	1142	866	0.00
25/09/2009	£ / R On 14-December-09	12.60	Call	Currency Future	177	301	177	301	0.00
25/09/2009	£ / R On 14-December-09	12.60	Put	Currency Future	790	504	790	504	0.00
25/09/2009	£ / R On 15-March-10	12.85	Call	Currency Future	366	497	366	497	0.00
25/09/2009	£ / R On 15-March-10	12.85	Put	Currency Future	1023	737	1023	737	0.00
25/09/2009	£ / R On 14-June-10	13.05	Call	Currency Future	526	668	526	668	0.00
25/09/2009	£ / R On 14-June-10	13.05	Put	Currency Future	1179	899	1179	899	0.00
25/09/2009	£ / R On 14-December-09	12.65	Call	Currency Future	167	285	167	285	0.00
25/09/2009	£ / R On 14-December-09	12.65	Put	Currency Future	830	538	830	538	0.00
25/09/2009	£ / R On 15-March-10	13.05	Call	Currency Future	322	436	322	436	0.00
25/09/2009	£ / R On 15-March-10	13.05	Put	Currency Future	1179	877	1179	877	0.00
25/09/2009	£ / R On 14-June-10	13.25	Call	Currency Future	477	605	477	605	0.00
25/09/2009	£ / R On 14-June-10	13.25	Put	Currency Future	1330	1036	1330	1036	0.00
25/09/2009	£ / R On 14-December-09	12.85	Call	Currency Future	132	228	132	228	0.00
25/09/2009	£ / R On 14-December-09	12.85	Put	Currency Future	996	681	996	681	0.00
25/09/2009	£ / R On 15-March-10	12.90	Call	Currency Future	354	481	354	481	11630.00
25/09/2009	£ / R On 15-March-10	12.90	Put	Currency Future	1061	771	1061	771	0.00
25/09/2009	£ / R On 14-June-10	12.45	Call	Currency Future	713	915	713	915	8032.00
25/09/2009	£ / R On 14-June-10	12.45	Put	Currency Future	766	546	766	546	0.00
25/09/2009	£ / R On 14-June-10	13.10	Call	Currency Future	513	652	513	652	0.00
25/09/2009	£ / R On 14-June-10	13.10	Put	Currency Future	1216	933	1216	933	0.00
25/09/2009	£ / R On 14-June-10	13.40	Call	Currency Future	444	563	444	563	12446.00
25/09/2009	£ / R On 14-June-10	13.40	Put	Currency Future	1447	1144	1447	1144	0.00
25/09/2009	£ / R On 14-June-10	14.40	Call	Currency Future	287	358	287	358	8032.00
25/09/2009	£ / R On 14-June-10	14.40	Put	Currency Future	2290	1940	2290	1940	0.00
25/09/2009	£ / R On 14-June-10	17.50	Call	Currency Future	69	96	69	96	12446.00
25/09/2009	£ / R On 14-June-10	17.50	Put	Currency Future	5172	4777	5172	4777	0.00
25/09/2009	£ / R On 14-December-09	12.70	Call	Currency Future	157	269	157	269	0.00
25/09/2009	£ / R On 14-December-09	12.70	Put	Currency Future	871	572	871	572	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 15-March-10	12.95	Call	Currency Future	343	465	343	465	0.00
25/09/2009	£ / R On 15-March-10	12.95	Put	Currency Future	1100	806	1100	806	0.00
25/09/2009	£ / R On 14-June-10	13.15	Call	Currency Future	501	636	501	636	0.00
25/09/2009	£ / R On 14-June-10	13.15	Put	Currency Future	1253	967	1253	967	0.00
25/09/2009	£ / R On 14-December-09	12.75	Call	Currency Future	149	255	149	255	0.00
25/09/2009	£ / R On 14-December-09	12.75	Put	Currency Future	912	608	912	608	0.00
25/09/2009	£ / R On 15-March-10	13.10	Call	Currency Future	312	422	312	422	0.00
25/09/2009	£ / R On 15-March-10	13.10	Put	Currency Future	1219	913	1219	913	0.00
25/09/2009	£ / R On 14-June-10	13.30	Call	Currency Future	466	591	466	591	0.00
25/09/2009	£ / R On 14-June-10	13.30	Put	Currency Future	1369	1072	1369	1072	0.00
25/09/2009	£ / R On 14-December-09	12.90	Call	Currency Future	125	216	125	216	0.00
25/09/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1038	719	1038	719	0.00
25/09/2009	£ / R On 15-March-10	13.20	Call	Currency Future	293	396	293	396	0.00
25/09/2009	£ / R On 15-March-10	13.20	Put	Currency Future	1300	987	1300	987	0.00
25/09/2009	£ / R On 14-December-09	13.00	Call	Currency Future	111	193	111	193	0.00
25/09/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1125	796	1125	796	0.00
25/09/2009	£ / R On 15-March-10	13.15	Call	Currency Future	303	409	303	409	0.00
25/09/2009	£ / R On 15-March-10	13.15	Put	Currency Future	1259	949	1259	949	0.00
25/09/2009	£ / R On 14-June-10	13.35	Call	Currency Future	455	576	455	576	0.00
25/09/2009	£ / R On 14-June-10	13.35	Put	Currency Future	1408	1108	1408	1108	0.00
25/09/2009	£ / R On 14-December-09	12.95	Call	Currency Future	118	204	118	204	0.00
25/09/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1081	757	1081	757	0.00
25/09/2009	£ / R On 14-June-10	13.45	Call	Currency Future	434	549	434	549	0.00
25/09/2009	£ / R On 14-June-10	13.45	Put	Currency Future	1487	1181	1487	1181	0.00
25/09/2009	£ / R On 15-March-10	13.25	Call	Currency Future	284	384	284	384	0.00
25/09/2009	£ / R On 15-March-10	13.25	Put	Currency Future	1341	1024	1341	1024	0.00
25/09/2009	£ / R On 14-December-09	13.05	Call	Currency Future	105	183	105	183	0.00
25/09/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1169	836	1169	836	0.00
25/09/2009	£ / R On 15-March-10	13.35	Call	Currency Future	268	361	268	361	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 15-March-10	13.35	Put	Currency Future	1424	1101	1424	1101	0.00
25/09/2009	£ / R On 14-June-10	13.55	Call	Currency Future	414	524	414	524	0.00
25/09/2009	£ / R On 14-June-10	13.55	Put	Currency Future	1567	1255	1567	1255	0.00
25/09/2009	£ / R On 14-December-09	13.15	Call	Currency Future	94	164	94	164	0.00
25/09/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1258	917	1258	917	0.00
25/09/2009	£ / R On 15-March-10	13.55	Call	Currency Future	238	319	238	319	0.00
25/09/2009	£ / R On 15-March-10	13.55	Put	Currency Future	1594	1259	1594	1259	0.00
25/09/2009	£ / R On 14-June-10	13.75	Call	Currency Future	378	477	378	477	0.00
25/09/2009	£ / R On 14-June-10	13.75	Put	Currency Future	1731	1408	1731	1408	0.00
25/09/2009	£ / R On 14-December-09	13.30	Call	Currency Future	80	140	80	140	0.00
25/09/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1393	1042	1393	1042	0.00
25/09/2009	£ / R On 15-March-10	13.75	Call	Currency Future	212	283	212	283	0.00
25/09/2009	£ / R On 15-March-10	13.75	Put	Currency Future	1769	1424	1769	1424	0.00
25/09/2009	£ / R On 14-June-10	14.00	Call	Currency Future	339	426	339	426	0.00
25/09/2009	£ / R On 14-June-10	14.00	Put	Currency Future	1942	1607	1942	1607	0.00
25/09/2009	£ / R On 14-December-09	13.55	Call	Currency Future	61	107	61	107	0.00
25/09/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1624	1260	1624	1260	0.00
25/09/2009	£ / R On 15-March-10	13.80	Call	Currency Future	206	275	206	275	0.00
25/09/2009	£ / R On 15-March-10	13.80	Put	Currency Future	1813	1465	1813	1465	0.00
25/09/2009	£ / R On 14-December-09	13.60	Call	Currency Future	58	102	58	102	0.00
25/09/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1671	1305	1671	1305	0.00
25/09/2009	£ / R On 15-March-10	13.85	Call	Currency Future	201	267	201	267	0.00
25/09/2009	£ / R On 15-March-10	13.85	Put	Currency Future	1857	1508	1857	1508	0.00
25/09/2009	£ / R On 14-June-10	14.05	Call	Currency Future	332	416	332	416	0.00
25/09/2009	£ / R On 14-June-10	14.05	Put	Currency Future	1985	1648	1985	1648	0.00
25/09/2009	£ / R On 14-December-09	13.65	Call	Currency Future	55	97	55	97	0.00
25/09/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1718	1350	1718	1350	0.00
25/09/2009	£ / R On 14-December-09	13.60	Call	Currency Future	58	102	58	102	0.00
25/09/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1671	1305	1671	1305	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 15-March-10	13.90	Call	Currency Future	195	260	195	260	0.00
25/09/2009	£ / R On 15-March-10	13.90	Put	Currency Future	1902	1550	1902	1550	0.00
25/09/2009	£ / R On 14-June-10	14.15	Call	Currency Future	318	399	318	399	0.00
25/09/2009	£ / R On 14-June-10	14.15	Put	Currency Future	2071	1730	2071	1730	0.00
25/09/2009	£ / R On 14-December-09	13.70	Call	Currency Future	52	92	52	92	0.00
25/09/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1766	1395	1766	1395	0.00
25/09/2009	£ / R On 15-March-10	14.00	Call	Currency Future	185	245	185	245	0.00
25/09/2009	£ / R On 15-March-10	14.00	Put	Currency Future	1992	1636	1992	1636	0.00
25/09/2009	£ / R On 14-June-10	14.20	Call	Currency Future	312	390	312	390	0.00
25/09/2009	£ / R On 14-June-10	14.20	Put	Currency Future	2115	1771	2115	1771	0.00
25/09/2009	£ / R On 14-December-09	13.75	Call	Currency Future	50	88	50	88	0.00
25/09/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1813	1440	1813	1440	0.00
25/09/2009	£ / R On 15-March-10	14.15	Call	Currency Future	171	226	171	226	0.00
25/09/2009	£ / R On 15-March-10	14.15	Put	Currency Future	2128	1766	2128	1766	0.00
25/09/2009	£ / R On 14-June-10	14.35	Call	Currency Future	293	366	293	366	0.00
25/09/2009	£ / R On 14-June-10	14.35	Put	Currency Future	2246	1897	2246	1897	0.00
25/09/2009	£ / R On 14-December-09	13.90	Call	Currency Future	43	76	43	76	0.00
25/09/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1956	1578	1956	1578	0.00
25/09/2009	£ / R On 15-March-10	14.10	Call	Currency Future	176	232	176	232	0.00
25/09/2009	£ / R On 15-March-10	14.10	Put	Currency Future	2082	1723	2082	1723	0.00
25/09/2009	£ / R On 14-June-10	14.30	Call	Currency Future	299	374	299	374	0.00
25/09/2009	£ / R On 14-June-10	14.30	Put	Currency Future	2202	1855	2202	1855	0.00
25/09/2009	£ / R On 14-December-09	13.85	Call	Currency Future	45	79	45	79	0.00
25/09/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1908	1532	1908	1532	0.00
25/09/2009	£ / R On 15-March-10	11.05	Call	Currency Future	1274	1649	1274	1649	0.00
25/09/2009	£ / R On 15-March-10	11.05	Put	Currency Future	131	89	131	89	0.00
25/09/2009	£ / R On 15-March-10	9.15	Call	Currency Future	3067	3477	3067	3477	0.00
25/09/2009	£ / R On 15-March-10	9.15	Put	Currency Future	24	18	24	18	0.00
25/09/2009	£ / R On 15-March-10	13.65	Call	Currency Future	225	300	225	300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 15-March-10	13.65	Put	Currency Future	1681	1341	1681	1341	0.00
25/09/2009	£ / R On 14-June-10	13.85	Call	Currency Future	362	456	362	456	0.00
25/09/2009	£ / R On 14-June-10	13.85	Put	Currency Future	1815	1487	1815	1487	0.00
25/09/2009	£ / R On 14-December-09	13.40	Call	Currency Future	71	126	71	126	0.00
25/09/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1485	1128	1485	1128	0.00
25/09/2009	£ / R On 15-March-10	13.40	Call	Currency Future	260	350	260	350	0.00
25/09/2009	£ / R On 15-March-10	13.40	Put	Currency Future	1466	1140	1466	1140	0.00
25/09/2009	£ / R On 15-March-10	14.70	Call	Currency Future	118	167	118	167	11630.00
25/09/2009	£ / R On 15-March-10	14.70	Put	Currency Future	2624	2258	2624	2258	0.00
25/09/2009	£ / R On 14-June-10	13.60	Call	Currency Future	405	511	405	511	0.00
25/09/2009	£ / R On 14-June-10	13.60	Put	Currency Future	1608	1293	1608	1293	0.00
25/09/2009	£ / R On 14-December-09	13.20	Call	Currency Future	89	156	89	156	0.00
25/09/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1302	958	1302	958	0.00
25/09/2009	£ / R On 15-March-10	13.50	Call	Currency Future	245	329	245	329	0.00
25/09/2009	£ / R On 15-March-10	13.50	Put	Currency Future	1551	1219	1551	1219	0.00
25/09/2009	£ / R On 14-June-10	13.70	Call	Currency Future	387	488	387	488	0.00
25/09/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1690	1369	1690	1369	0.00
25/09/2009	£ / R On 14-June-10	13.65	Call	Currency Future	396	500	396	500	0.00
25/09/2009	£ / R On 14-June-10	13.65	Put	Currency Future	1649	1331	1649	1331	0.00
25/09/2009	£ / R On 14-June-10	13.90	Call	Currency Future	354	445	354	445	0.00
25/09/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1857	1527	1857	1527	0.00
25/09/2009	£ / R On 14-December-09	13.45	Call	Currency Future	68	119	68	119	0.00
25/09/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1531	1172	1531	1172	0.00
25/09/2009	£ / R On 14-June-10	14.10	Call	Currency Future	325	407	325	407	0.00
25/09/2009	£ / R On 14-June-10	14.10	Put	Currency Future	2028	1689	2028	1689	0.00
25/09/2009	£ / R On 14-December-09	13.65	Call	Currency Future	55	97	55	97	0.00
25/09/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1718	1350	1718	1350	0.00
25/09/2009	£ / R On 15-March-10	14.05	Call	Currency Future	180	239	180	239	0.00
25/09/2009	£ / R On 15-March-10	14.05	Put	Currency Future	2037	1679	2037	1679	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-June-10	14.25	Call	Currency Future	305	382	305	382	0.00
25/09/2009	£ / R On 14-June-10	14.25	Put	Currency Future	2158	1813	2158	1813	0.00
25/09/2009	£ / R On 14-December-09	13.80	Call	Currency Future	47	83	47	83	0.00
25/09/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1861	1486	1861	1486	0.00
25/09/2009	£ / R On 14-December-09	13.85	Call	Currency Future	45	79	45	79	0.00
25/09/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1908	1532	1908	1532	0.00
25/09/2009	£ / R On 15-March-10	13.95	Call	Currency Future	190	252	190	252	0.00
25/09/2009	£ / R On 15-March-10	13.95	Put	Currency Future	1947	1593	1947	1593	0.00
25/09/2009	£ / R On 14-December-09	13.75	Call	Currency Future	50	88	50	88	0.00
25/09/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1813	1440	1813	1440	0.00
25/09/2009	£ / R On 14-June-10	13.95	Call	Currency Future	346	435	346	435	0.00
25/09/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1899	1567	1899	1567	0.00
25/09/2009	£ / R On 14-December-09	13.50	Call	Currency Future	64	113	64	113	0.00
25/09/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1578	1216	1578	1216	0.00
25/09/2009	£ / R On 15-March-10	13.60	Call	Currency Future	231	309	231	309	0.00
25/09/2009	£ / R On 15-March-10	13.60	Put	Currency Future	1638	1300	1638	1300	0.00
25/09/2009	£ / R On 14-June-10	13.80	Call	Currency Future	370	466	370	466	0.00
25/09/2009	£ / R On 14-June-10	13.80	Put	Currency Future	1773	1447	1773	1447	0.00
25/09/2009	£ / R On 14-December-09	13.40	Call	Currency Future	71	126	71	126	0.00
25/09/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1485	1128	1485	1128	0.00
25/09/2009	£ / R On 14-December-09	13.35	Call	Currency Future	75	132	75	132	0.00
25/09/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1439	1085	1439	1085	0.00
25/09/2009	£ / R On 15-March-10	13.45	Call	Currency Future	252	339	252	339	0.00
25/09/2009	£ / R On 15-March-10	13.45	Put	Currency Future	1509	1179	1509	1179	0.00
25/09/2009	£ / R On 14-December-09	13.20	Call	Currency Future	89	156	89	156	0.00
25/09/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1302	958	1302	958	0.00
25/09/2009	£ / R On 15-March-10	13.30	Call	Currency Future	276	372	276	372	0.00
25/09/2009	£ / R On 15-March-10	13.30	Put	Currency Future	1382	1062	1382	1062	0.00
25/09/2009	£ / R On 14-December-09	13.15	Call	Currency Future	94	164	94	164	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1258	917	1258	917	0.00
25/09/2009	£ / R On 14-December-09	13.10	Call	Currency Future	99	173	99	173	0.00
25/09/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1213	876	1213	876	0.00
25/09/2009	£ / R On 15-March-10	13.70	Call	Currency Future	218	292	218	292	0.00
25/09/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1725	1382	1725	1382	0.00
25/09/2009	£ / R On 14-June-10	13.95	Call	Currency Future	346	435	346	435	0.00
25/09/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1899	1567	1899	1567	0.00
25/09/2009	£ / R On 14-December-09	13.70	Call	Currency Future	52	92	52	92	0.00
25/09/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1766	1395	1766	1395	0.00
25/09/2009	£ / R On 14-June-10	13.90	Call	Currency Future	354	445	354	445	0.00
25/09/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1857	1527	1857	1527	0.00
25/09/2009	£ / R On 14-June-10	13.70	Call	Currency Future	387	488	387	488	0.00
25/09/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1690	1369	1690	1369	0.00
25/09/2009	£ / R On 14-December-09	13.45	Call	Currency Future	68	119	68	119	0.00
25/09/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1531	1172	1531	1172	0.00
25/09/2009	£ / R On 14-June-10	13.50	Call	Currency Future	424	536	424	536	0.00
25/09/2009	£ / R On 14-June-10	13.50	Put	Currency Future	1527	1218	1527	1218	0.00
25/09/2009	£ / R On 14-December-09	13.10	Call	Currency Future	99	173	99	173	0.00
25/09/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1213	876	1213	876	0.00
25/09/2009	£ / R On 14-December-09	13.60	Call	Currency Future	58	102	58	102	0.00
25/09/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1671	1305	1671	1305	0.00
25/09/2009	£ / R On 14-June-10	14.60	Call	Currency Future	262	330	262	330	0.00
25/09/2009	£ / R On 14-June-10	14.60	Put	Currency Future	2465	2111	2465	2111	0.00
25/09/2009	£ / R On 14-December-09	14.30	Call	Currency Future	31	52	31	52	0.00
25/09/2009	£ / R On 14-December-09	14.30	Put	Currency Future	2344	1955	2344	1955	0.00
25/09/2009	£ / R On 14-December-09	14.00	Call	Currency Future	39	69	39	69	0.00
25/09/2009	£ / R On 14-December-09	14.00	Put	Currency Future	2052	1671	2052	1671	0.00
25/09/2009	£ / R On 14-December-09	14.05	Call	Currency Future	37	65	37	65	0.00
25/09/2009	£ / R On 14-December-09	14.05	Put	Currency Future	2101	1718	2101	1718	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-December-09	14.05	Call	Currency Future	37	65	37	65	0.00
25/09/2009	£ / R On 14-December-09	14.05	Put	Currency Future	2101	1718	2101	1718	0.00
25/09/2009	£ / R On 14-December-09	14.10	Call	Currency Future	36	62	36	62	0.00
25/09/2009	£ / R On 14-December-09	14.10	Put	Currency Future	2149	1765	2149	1765	0.00
25/09/2009	£ / R On 14-December-09	14.25	Call	Currency Future	32	54	32	54	0.00
25/09/2009	£ / R On 14-December-09	14.25	Put	Currency Future	2295	1907	2295	1907	0.00
25/09/2009	£ / R On 14-December-09	14.45	Call	Currency Future	28	46	28	46	0.00
25/09/2009	£ / R On 14-December-09	14.45	Put	Currency Future	2491	2098	2491	2098	0.00
25/09/2009	£ / R On 14-December-09	14.35	Call	Currency Future	30	50	30	50	0.00
25/09/2009	£ / R On 14-December-09	14.35	Put	Currency Future	2393	2002	2393	2002	0.00
25/09/2009	£ / R On 14-December-09	14.40	Call	Currency Future	29	48	29	48	0.00
25/09/2009	£ / R On 14-December-09	14.40	Put	Currency Future	2442	2050	2442	2050	0.00
25/09/2009	£ / R On 14-December-09	14.50	Call	Currency Future	27	44	27	44	0.00
25/09/2009	£ / R On 14-December-09	14.50	Put	Currency Future	2540	2147	2540	2147	0.00
25/09/2009	£ / R On 14-December-09	14.90	Call	Currency Future	21	33	21	33	0.00
25/09/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2934	2535	2934	2535	0.00
25/09/2009	£ / R On 14-December-09	14.85	Call	Currency Future	22	34	22	34	0.00
25/09/2009	£ / R On 14-December-09	14.85	Put	Currency Future	2885	2487	2885	2487	0.00
25/09/2009	£ / R On 14-December-09	14.60	Call	Currency Future	25	41	25	41	0.00
25/09/2009	£ / R On 14-December-09	14.60	Put	Currency Future	2639	2243	2639	2243	0.00
25/09/2009	£ / R On 14-December-09	14.70	Call	Currency Future	24	38	24	38	0.00
25/09/2009	£ / R On 14-December-09	14.70	Put	Currency Future	2737	2340	2737	2340	0.00
25/09/2009	£ / R On 14-December-09	14.80	Call	Currency Future	22	35	22	35	0.00
25/09/2009	£ / R On 14-December-09	14.80	Put	Currency Future	2836	2438	2836	2438	0.00
25/09/2009	£ / R On 14-December-09	15.00	Call	Currency Future	20	31	20	31	0.00
25/09/2009	£ / R On 14-December-09	15.00	Put	Currency Future	3033	2633	3033	2633	0.00
25/09/2009	£ / R On 14-December-09	15.10	Call	Currency Future	19	29	19	29	0.00
25/09/2009	£ / R On 14-December-09	15.10	Put	Currency Future	3132	2731	3132	2731	0.00
25/09/2009	£ / R On 14-December-09	15.20	Call	Currency Future	18	27	18	27	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-December-09	15.20	Put	Currency Future	3231	2830	3231	2830	0.00
25/09/2009	£ / R On 14-December-09	15.60	Call	Currency Future	15	21	15	21	0.00
25/09/2009	£ / R On 14-December-09	15.60	Put	Currency Future	3628	3224	3628	3224	0.00
25/09/2009	£ / R On 14-December-09	14.10	Call	Currency Future	36	62	36	62	0.00
25/09/2009	£ / R On 14-December-09	14.10	Put	Currency Future	2149	1765	2149	1765	0.00
25/09/2009	£ / R On 14-December-09	14.20	Call	Currency Future	33	57	33	57	0.00
25/09/2009	£ / R On 14-December-09	14.20	Put	Currency Future	2247	1860	2247	1860	0.00
25/09/2009	£ / R On 14-December-09	13.90	Call	Currency Future	43	76	43	76	0.00
25/09/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1956	1578	1956	1578	0.00
25/09/2009	£ / R On 14-December-09	14.60	Call	Currency Future	25	41	25	41	0.00
25/09/2009	£ / R On 14-December-09	14.60	Put	Currency Future	2639	2243	2639	2243	0.00
25/09/2009	£ / R On 14-December-09	14.15	Call	Currency Future	34	60	34	60	0.00
25/09/2009	£ / R On 14-December-09	14.15	Put	Currency Future	2198	1812	2198	1812	0.00
25/09/2009	£ / R On 14-December-09	14.55	Call	Currency Future	26	42	26	42	0.00
25/09/2009	£ / R On 14-December-09	14.55	Put	Currency Future	2589	2195	2589	2195	0.00
25/09/2009	£ / R On 14-December-09	14.65	Call	Currency Future	24	39	24	39	0.00
25/09/2009	£ / R On 14-December-09	14.65	Put	Currency Future	2688	2292	2688	2292	0.00
25/09/2009	£ / R On 14-December-09	14.75	Call	Currency Future	23	36	23	36	0.00
25/09/2009	£ / R On 14-December-09	14.75	Put	Currency Future	2786	2389	2786	2389	0.00
25/09/2009	£ / R On 14-December-09	15.15	Call	Currency Future	18	28	18	28	0.00
25/09/2009	£ / R On 14-December-09	15.15	Put	Currency Future	3182	2780	3182	2780	0.00
25/09/2009	£ / R On 14-December-09	13.85	Call	Currency Future	45	79	45	79	0.00
25/09/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1908	1532	1908	1532	0.00
25/09/2009	£ / R On 14-December-09	13.95	Call	Currency Future	41	72	41	72	0.00
25/09/2009	£ / R On 14-December-09	13.95	Put	Currency Future	2004	1625	2004	1625	0.00
25/09/2009	£ / R On 14-December-09	14.15	Call	Currency Future	34	60	34	60	0.00
25/09/2009	£ / R On 14-December-09	14.15	Put	Currency Future	2198	1812	2198	1812	0.00
25/09/2009	£ / R On 14-December-09	14.55	Call	Currency Future	26	42	26	42	0.00
25/09/2009	£ / R On 14-December-09	14.55	Put	Currency Future	2589	2195	2589	2195	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-December-09	14.95	Call	Currency Future	20	32	20	32	0.00
25/09/2009	£ / R On 14-December-09	14.95	Put	Currency Future	2984	2584	2984	2584	0.00
25/09/2009	£ / R On 14-December-09	14.65	Call	Currency Future	24	39	24	39	0.00
25/09/2009	£ / R On 14-December-09	14.65	Put	Currency Future	2688	2292	2688	2292	0.00
25/09/2009	£ / R On 14-December-09	15.05	Call	Currency Future	19	30	19	30	0.00
25/09/2009	£ / R On 14-December-09	15.05	Put	Currency Future	3083	2682	3083	2682	0.00
25/09/2009	£ / R On 14-December-09	14.40	Call	Currency Future	29	48	29	48	0.00
25/09/2009	£ / R On 14-December-09	14.40	Put	Currency Future	2442	2050	2442	2050	0.00
25/09/2009	£ / R On 14-December-09	14.90	Call	Currency Future	21	33	21	33	0.00
25/09/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2934	2535	2934	2535	0.00
25/09/2009	£ / R On 14-December-09	14.35	Call	Currency Future	30	50	30	50	0.00
25/09/2009	£ / R On 14-December-09	14.35	Put	Currency Future	2393	2002	2393	2002	0.00
25/09/2009	£ / R On 14-June-10	12.35	Call	Currency Future	752	965	752	965	0.00
25/09/2009	£ / R On 14-June-10	12.35	Put	Currency Future	705	496	705	496	0.00
25/09/2009	£ / R On 14-June-10	12.85	Call	Currency Future	581	739	581	739	0.00
25/09/2009	£ / R On 14-June-10	12.85	Put	Currency Future	1034	770	1034	770	0.00
25/09/2009	£ / R On 14-June-10	15.35	Call	Currency Future	188	239	188	239	0.00
25/09/2009	£ / R On 14-June-10	15.35	Put	Currency Future	3141	2770	3141	2770	0.00
25/09/2009	£ / R On 14-June-10	16.35	Call	Currency Future	126	159	126	159	0.00
25/09/2009	£ / R On 14-June-10	16.35	Put	Currency Future	4079	3690	4079	3690	0.00
25/09/2009	£ / R On 14-June-10	17.35	Call	Currency Future	75	103	75	103	0.00
25/09/2009	£ / R On 14-June-10	17.35	Put	Currency Future	5028	4634	5028	4634	0.00
25/09/2009	£ / R On 14-June-10	18.35	Call	Currency Future	44	64	44	64	0.00
25/09/2009	£ / R On 14-June-10	18.35	Put	Currency Future	5997	5595	5997	5595	0.00
25/09/2009	£ / R On 14-June-10	12.30	Call	Currency Future	773	991	773	991	0.00
25/09/2009	£ / R On 14-June-10	12.30	Put	Currency Future	676	472	676	472	0.00
25/09/2009	£ / R On 14-June-10	15.30	Call	Currency Future	192	244	192	244	0.00
25/09/2009	£ / R On 14-June-10	15.30	Put	Currency Future	3095	2725	3095	2725	0.00
25/09/2009	£ / R On 14-June-10	16.30	Call	Currency Future	129	162	129	162	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-June-10	16.30	Put	Currency Future	4032	3643	4032	3643	0.00
25/09/2009	£ / R On 14-June-10	17.30	Call	Currency Future	77	106	77	106	0.00
25/09/2009	£ / R On 14-June-10	17.30	Put	Currency Future	4980	4587	4980	4587	0.00
25/09/2009	£ / R On 14-June-10	18.30	Call	Currency Future	45	66	45	66	0.00
25/09/2009	£ / R On 14-June-10	18.30	Put	Currency Future	5948	5547	5948	5547	0.00
25/09/2009	£ / R On 14-December-09	8.30	Call	Currency Future	3689	4099	3689	4099	0.00
25/09/2009	£ / R On 14-December-09	8.30	Put	Currency Future	3	2	3	2	0.00
25/09/2009	£ / R On 14-December-09	9.80	Call	Currency Future	2203	2609	2203	2609	0.00
25/09/2009	£ / R On 14-December-09	9.80	Put	Currency Future	17	11	17	11	0.00
25/09/2009	£ / R On 14-December-09	11.30	Call	Currency Future	799	1152	799	1152	0.00
25/09/2009	£ / R On 14-December-09	11.30	Put	Currency Future	112	55	112	55	0.00
25/09/2009	£ / R On 14-December-09	12.80	Call	Currency Future	140	241	140	241	0.00
25/09/2009	£ / R On 14-December-09	12.80	Put	Currency Future	954	644	954	644	0.00
25/09/2009	£ / R On 14-December-09	15.80	Call	Currency Future	14	19	14	19	0.00
25/09/2009	£ / R On 14-December-09	15.80	Put	Currency Future	3827	3422	3827	3422	0.00
25/09/2009	£ / R On 14-December-09	17.30	Call	Currency Future	6	8	6	8	0.00
25/09/2009	£ / R On 14-December-09	17.30	Put	Currency Future	5319	4911	5319	4911	0.00
25/09/2009	£ / R On 14-December-09	18.80	Call	Currency Future	3	4	3	4	0.00
25/09/2009	£ / R On 14-December-09	18.80	Put	Currency Future	6816	6406	6816	6406	0.00
25/09/2009	£ / R On 14-December-09	20.30	Call	Currency Future	1	2	1	2	0.00
25/09/2009	£ / R On 14-December-09	20.30	Put	Currency Future	8315	7905	8315	7905	0.00
25/09/2009	£ / R On 14-June-10	8.60	Call	Currency Future	3825	4238	3825	4238	0.00
25/09/2009	£ / R On 14-June-10	8.60	Put	Currency Future	27	19	27	19	0.00
25/09/2009	£ / R On 14-June-10	10.10	Call	Currency Future	2360	2774	2360	2774	0.00
25/09/2009	£ / R On 14-June-10	10.10	Put	Currency Future	63	55	63	55	0.00
25/09/2009	£ / R On 14-June-10	11.60	Call	Currency Future	1133	1434	1133	1434	0.00
25/09/2009	£ / R On 14-June-10	11.60	Put	Currency Future	336	215	336	215	0.00
25/09/2009	£ / R On 14-June-10	16.10	Call	Currency Future	139	175	139	175	0.00
25/09/2009	£ / R On 14-June-10	16.10	Put	Currency Future	3842	3457	3842	3457	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-June-10	17.60	Call	Currency Future	65	91	65	91	0.00
25/09/2009	£ / R On 14-June-10	17.60	Put	Currency Future	5268	4873	5268	4873	0.00
25/09/2009	£ / R On 14-June-10	19.10	Call	Currency Future	33	46	33	46	0.00
25/09/2009	£ / R On 14-June-10	19.10	Put	Currency Future	6736	6327	6736	6327	0.00
25/09/2009	£ / R On 14-June-10	20.60	Call	Currency Future	19	25	19	25	0.00
25/09/2009	£ / R On 14-June-10	20.60	Put	Currency Future	8222	7806	8222	7806	0.00
25/09/2009	£ / R On 14-December-09	7.85	Call	Currency Future	4138	4548	4138	4548	0.00
25/09/2009	£ / R On 14-December-09	7.85	Put	Currency Future	1	1	1	1	0.00
25/09/2009	£ / R On 14-December-09	9.35	Call	Currency Future	2646	3054	2646	3054	0.00
25/09/2009	£ / R On 14-December-09	9.35	Put	Currency Future	9	7	9	7	0.00
25/09/2009	£ / R On 14-December-09	10.85	Call	Currency Future	1185	1583	1185	1583	0.00
25/09/2009	£ / R On 14-December-09	10.85	Put	Currency Future	49	36	49	36	0.00
25/09/2009	£ / R On 14-December-09	15.35	Call	Currency Future	16	24	16	24	0.00
25/09/2009	£ / R On 14-December-09	15.35	Put	Currency Future	3380	2977	3380	2977	0.00
25/09/2009	£ / R On 14-December-09	16.85	Call	Currency Future	7	11	7	11	0.00
25/09/2009	£ / R On 14-December-09	16.85	Put	Currency Future	4871	4463	4871	4463	0.00
25/09/2009	£ / R On 14-December-09	18.35	Call	Currency Future	3	5	3	5	0.00
25/09/2009	£ / R On 14-December-09	18.35	Put	Currency Future	6367	5958	6367	5958	0.00
25/09/2009	£ / R On 14-December-09	19.85	Call	Currency Future	2	2	2	2	0.00
25/09/2009	£ / R On 14-December-09	19.85	Put	Currency Future	7865	7455	7865	7455	0.00
25/09/2009	£ / R On 14-June-10	8.15	Call	Currency Future	4263	4678	4263	4678	0.00
25/09/2009	£ / R On 14-June-10	8.15	Put	Currency Future	16	9	16	9	0.00
25/09/2009	£ / R On 14-June-10	9.65	Call	Currency Future	2798	3212	2798	3212	0.00
25/09/2009	£ / R On 14-June-10	9.65	Put	Currency Future	50	44	50	44	0.00
25/09/2009	£ / R On 14-June-10	11.15	Call	Currency Future	1445	1793	1445	1793	0.00
25/09/2009	£ / R On 14-June-10	11.15	Put	Currency Future	197	124	197	124	0.00
25/09/2009	£ / R On 14-June-10	12.65	Call	Currency Future	643	822	643	822	0.00
25/09/2009	£ / R On 14-June-10	12.65	Put	Currency Future	896	653	896	653	0.00
25/09/2009	£ / R On 14-June-10	15.65	Call	Currency Future	166	210	166	210	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-June-10	15.65	Put	Currency Future	3419	3042	3419	3042	0.00
25/09/2009	£ / R On 14-June-10	17.15	Call	Currency Future	83	114	83	114	0.00
25/09/2009	£ / R On 14-June-10	17.15	Put	Currency Future	4836	4445	4836	4445	0.00
25/09/2009	£ / R On 14-June-10	18.65	Call	Currency Future	39	56	39	56	0.00
25/09/2009	£ / R On 14-June-10	18.65	Put	Currency Future	6292	5887	6292	5887	0.00
25/09/2009	£ / R On 14-June-10	20.15	Call	Currency Future	23	29	23	29	0.00
25/09/2009	£ / R On 14-June-10	20.15	Put	Currency Future	7776	7361	7776	7361	0.00
25/09/2009	£ / R On 14-December-09	7.60	Call	Currency Future	4387	4798	4387	4798	0.00
25/09/2009	£ / R On 14-December-09	7.60	Put	Currency Future	1	0	1	0	0.00
25/09/2009	£ / R On 14-December-09	9.10	Call	Currency Future	2893	3302	2893	3302	0.00
25/09/2009	£ / R On 14-December-09	9.10	Put	Currency Future	7	5	7	5	0.00
25/09/2009	£ / R On 14-December-09	10.60	Call	Currency Future	1424	1826	1424	1826	0.00
25/09/2009	£ / R On 14-December-09	10.60	Put	Currency Future	38	29	38	29	0.00
25/09/2009	£ / R On 14-December-09	12.10	Call	Currency Future	319	539	319	539	0.00
25/09/2009	£ / R On 14-December-09	12.10	Put	Currency Future	432	242	432	242	0.00
25/09/2009	£ / R On 14-December-09	16.60	Call	Currency Future	8	13	8	13	0.00
25/09/2009	£ / R On 14-December-09	16.60	Put	Currency Future	4622	4215	4622	4215	0.00
25/09/2009	£ / R On 14-December-09	18.10	Call	Currency Future	4	5	4	5	0.00
25/09/2009	£ / R On 14-December-09	18.10	Put	Currency Future	6117	5708	6117	5708	0.00
25/09/2009	£ / R On 14-December-09	19.60	Call	Currency Future	2	3	2	3	0.00
25/09/2009	£ / R On 14-December-09	19.60	Put	Currency Future	7615	7205	7615	7205	0.00
25/09/2009	£ / R On 14-June-10	7.90	Call	Currency Future	4508	4924	4508	4924	0.00
25/09/2009	£ / R On 14-June-10	7.90	Put	Currency Future	10	6	10	6	0.00
25/09/2009	£ / R On 14-June-10	9.40	Call	Currency Future	3042	3456	3042	3456	0.00
25/09/2009	£ / R On 14-June-10	9.40	Put	Currency Future	45	38	45	38	0.00
25/09/2009	£ / R On 14-June-10	10.90	Call	Currency Future	1643	2007	1643	2007	0.00
25/09/2009	£ / R On 14-June-10	10.90	Put	Currency Future	145	88	145	88	0.00
25/09/2009	£ / R On 14-June-10	12.40	Call	Currency Future	732	940	732	940	0.00
25/09/2009	£ / R On 14-June-10	12.40	Put	Currency Future	735	521	735	521	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-June-10	15.40	Call	Currency Future	184	234	184	234	0.00
25/09/2009	£ / R On 14-June-10	15.40	Put	Currency Future	3187	2815	3187	2815	0.00
25/09/2009	£ / R On 14-June-10	16.90	Call	Currency Future	95	128	95	128	0.00
25/09/2009	£ / R On 14-June-10	16.90	Put	Currency Future	4598	4210	4598	4210	0.00
25/09/2009	£ / R On 14-June-10	18.40	Call	Currency Future	43	63	43	63	0.00
25/09/2009	£ / R On 14-June-10	18.40	Put	Currency Future	6046	5644	6046	5644	0.00
25/09/2009	£ / R On 14-June-10	19.90	Call	Currency Future	25	33	25	33	0.00
25/09/2009	£ / R On 14-June-10	19.90	Put	Currency Future	7528	7114	7528	7114	0.00
25/09/2009	£ / R On 14-December-09	12.90	Call	Currency Future	125	216	125	216	0.00
25/09/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1038	719	1038	719	0.00
25/09/2009	£ / R On 14-June-10	9.50	Call	Currency Future	2944	3359	2944	3359	0.00
25/09/2009	£ / R On 14-June-10	9.50	Put	Currency Future	47	40	47	40	0.00
25/09/2009	£ / R On 14-June-10	10.50	Call	Currency Future	1982	2385	1982	2385	0.00
25/09/2009	£ / R On 14-June-10	10.50	Put	Currency Future	84	66	84	66	0.00
25/09/2009	£ / R On 14-June-10	11.50	Call	Currency Future	1195	1511	1195	1511	0.00
25/09/2009	£ / R On 14-June-10	11.50	Put	Currency Future	297	192	297	192	0.00
25/09/2009	£ / R On 14-June-10	12.50	Call	Currency Future	695	891	695	891	0.00
25/09/2009	£ / R On 14-June-10	12.50	Put	Currency Future	797	572	797	572	0.00
25/09/2009	£ / R On 14-June-10	14.50	Call	Currency Future	274	344	274	344	0.00
25/09/2009	£ / R On 14-June-10	14.50	Put	Currency Future	2377	2025	2377	2025	0.00
25/09/2009	£ / R On 14-June-10	15.50	Call	Currency Future	177	224	177	224	0.00
25/09/2009	£ / R On 14-June-10	15.50	Put	Currency Future	3279	2905	3279	2905	0.00
25/09/2009	£ / R On 14-June-10	16.50	Call	Currency Future	118	150	118	150	0.00
25/09/2009	£ / R On 14-June-10	16.50	Put	Currency Future	4221	3832	4221	3832	0.00
25/09/2009	£ / R On 14-June-10	10.40	Call	Currency Future	2070	2482	2070	2482	0.00
25/09/2009	£ / R On 14-June-10	10.40	Put	Currency Future	73	63	73	63	0.00
25/09/2009	£ / R On 14-June-10	11.40	Call	Currency Future	1259	1589	1259	1589	0.00
25/09/2009	£ / R On 14-June-10	11.40	Put	Currency Future	262	170	262	170	0.00
25/09/2009	£ / R On 14-June-10	16.40	Call	Currency Future	124	156	124	156	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-June-10	16.40	Put	Currency Future	4127	3737	4127	3737	0.00
25/09/2009	£ / R On 14-June-10	17.40	Call	Currency Future	73	101	73	101	0.00
25/09/2009	£ / R On 14-June-10	17.40	Put	Currency Future	5076	4682	5076	4682	0.00
25/09/2009	£ / R On 14-June-10	9.35	Call	Currency Future	3091	3505	3091	3505	0.00
25/09/2009	£ / R On 14-June-10	9.35	Put	Currency Future	44	37	44	37	0.00
25/09/2009	£ / R On 14-June-10	10.35	Call	Currency Future	2118	2530	2118	2530	0.00
25/09/2009	£ / R On 14-June-10	10.35	Put	Currency Future	71	62	71	62	0.00
25/09/2009	£ / R On 14-June-10	11.35	Call	Currency Future	1295	1629	1295	1629	0.00
25/09/2009	£ / R On 14-June-10	11.35	Put	Currency Future	248	160	248	160	0.00
25/09/2009	£ / R On 14-June-10	17.55	Call	Currency Future	67	94	67	94	0.00
25/09/2009	£ / R On 14-June-10	17.55	Put	Currency Future	5220	4825	5220	4825	0.00
25/09/2009	£ / R On 14-June-10	14.75	Call	Currency Future	245	311	245	311	0.00
25/09/2009	£ / R On 14-June-10	14.75	Put	Currency Future	2597	2242	2597	2242	0.00
25/09/2009	£ / R On 14-June-10	15.75	Call	Currency Future	159	202	159	202	0.00
25/09/2009	£ / R On 14-June-10	15.75	Put	Currency Future	3512	3133	3512	3133	0.00
25/09/2009	£ / R On 14-June-10	16.75	Call	Currency Future	103	137	103	137	0.00
25/09/2009	£ / R On 14-June-10	16.75	Put	Currency Future	4456	4068	4456	4068	0.00
25/09/2009	£ / R On 14-June-10	17.75	Call	Currency Future	60	85	60	85	0.00
25/09/2009	£ / R On 14-June-10	17.75	Put	Currency Future	5413	5016	5413	5016	0.00
25/09/2009	£ / R On 14-December-09	13.25	Call	Currency Future	84	147	84	147	0.00
25/09/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1348	1000	1348	1000	0.00
25/09/2009	£ / R On 14-June-10	15.00	Call	Currency Future	219	279	219	279	0.00
25/09/2009	£ / R On 14-June-10	15.00	Put	Currency Future	2821	2460	2821	2460	0.00
25/09/2009	£ / R On 14-June-10	16.00	Call	Currency Future	144	182	144	182	0.00
25/09/2009	£ / R On 14-June-10	16.00	Put	Currency Future	3747	3364	3747	3364	0.00
25/09/2009	£ / R On 14-June-10	17.00	Call	Currency Future	90	122	90	122	0.00
25/09/2009	£ / R On 14-June-10	17.00	Put	Currency Future	4693	4303	4693	4303	0.00
25/09/2009	£ / R On 14-June-10	18.00	Call	Currency Future	53	76	53	76	0.00
25/09/2009	£ / R On 14-June-10	18.00	Put	Currency Future	5656	5257	5656	5257	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-June-10	9.75	Call	Currency Future	2700	3115	2700	3115	0.00
25/09/2009	£ / R On 14-June-10	9.75	Put	Currency Future	53	46	53	46	0.00
25/09/2009	£ / R On 14-June-10	10.75	Call	Currency Future	1767	2143	1767	2143	0.00
25/09/2009	£ / R On 14-June-10	10.75	Put	Currency Future	120	75	120	75	0.00
25/09/2009	£ / R On 14-June-10	11.75	Call	Currency Future	1045	1323	1045	1323	0.00
25/09/2009	£ / R On 14-June-10	11.75	Put	Currency Future	398	254	398	254	0.00
25/09/2009	£ / R On 14-June-10	15.25	Call	Currency Future	196	249	196	249	0.00
25/09/2009	£ / R On 14-June-10	15.25	Put	Currency Future	3049	2681	3049	2681	0.00
25/09/2009	£ / R On 14-June-10	16.25	Call	Currency Future	131	165	131	165	0.00
25/09/2009	£ / R On 14-June-10	16.25	Put	Currency Future	3984	3597	3984	3597	0.00
25/09/2009	£ / R On 14-June-10	17.25	Call	Currency Future	79	108	79	108	0.00
25/09/2009	£ / R On 14-June-10	17.25	Put	Currency Future	4932	4539	4932	4539	0.00
25/09/2009	£ / R On 14-June-10	18.25	Call	Currency Future	46	67	46	67	0.00
25/09/2009	£ / R On 14-June-10	18.25	Put	Currency Future	5899	5498	5899	5498	0.00
25/09/2009	£ / R On 14-June-10	9.90	Call	Currency Future	2554	2969	2554	2969	0.00
25/09/2009	£ / R On 14-June-10	9.90	Put	Currency Future	57	50	57	50	0.00
25/09/2009	£ / R On 14-June-10	11.90	Call	Currency Future	964	1223	964	1223	0.00
25/09/2009	£ / R On 14-June-10	11.90	Put	Currency Future	466	304	466	304	0.00
25/09/2009	£ / R On 14-June-10	12.90	Call	Currency Future	566	720	566	720	0.00
25/09/2009	£ / R On 14-June-10	12.90	Put	Currency Future	1069	802	1069	802	0.00
25/09/2009	£ / R On 15-March-10	9.50	Call	Currency Future	2724	3134	2724	3134	0.00
25/09/2009	£ / R On 15-March-10	9.50	Put	Currency Future	31	25	31	25	0.00
25/09/2009	£ / R On 15-March-10	10.50	Call	Currency Future	1766	2161	1766	2161	0.00
25/09/2009	£ / R On 15-March-10	10.50	Put	Currency Future	72	51	72	51	0.00
25/09/2009	£ / R On 15-March-10	11.50	Call	Currency Future	940	1253	940	1253	0.00
25/09/2009	£ / R On 15-March-10	11.50	Put	Currency Future	246	143	246	143	0.00
25/09/2009	£ / R On 15-March-10	14.50	Call	Currency Future	135	188	135	188	0.00
25/09/2009	£ / R On 15-March-10	14.50	Put	Currency Future	2442	2078	2442	2078	0.00
25/09/2009	£ / R On 15-March-10	15.50	Call	Currency Future	69	100	69	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
25/09/2009	£ / R On 15-March-10	15.50	Put	Currency Future	3375	2990	3375	2990	0.00
25/09/2009	£ / R On 15-March-10	16.50	Call	Currency Future	38	55	38	55	0.00
25/09/2009	£ / R On 15-March-10	16.50	Put	Currency Future	4344	3945	4344	3945	0.00
25/09/2009	£ / R On 15-March-10	17.50	Call	Currency Future	24	33	24	33	0.00
25/09/2009	£ / R On 15-March-10	17.50	Put	Currency Future	5331	4924	5331	4924	0.00
25/09/2009	£ / R On 14-December-09	14.00	Call	Currency Future	39	69	39	69	0.00
25/09/2009	£ / R On 14-December-09	14.00	Put	Currency Future	2052	1671	2052	1671	0.00
25/09/2009	£ / R On 14-June-10	9.95	Call	Currency Future	2505	2920	2505	2920	0.00
25/09/2009	£ / R On 14-June-10	9.95	Put	Currency Future	58	51	58	51	0.00
25/09/2009	£ / R On 14-June-10	10.95	Call	Currency Future	1602	1963	1602	1963	0.00
25/09/2009	£ / R On 14-June-10	10.95	Put	Currency Future	155	95	155	95	0.00
25/09/2009	£ / R On 14-June-10	11.95	Call	Currency Future	938	1191	938	1191	0.00
25/09/2009	£ / R On 14-June-10	11.95	Put	Currency Future	490	323	490	323	0.00
25/09/2009	£ / R On 14-June-10	12.95	Call	Currency Future	552	702	552	702	0.00
25/09/2009	£ / R On 14-June-10	12.95	Put	Currency Future	1105	834	1105	834	0.00
25/09/2009	£ / R On 14-June-10	15.45	Call	Currency Future	180	229	180	229	0.00
25/09/2009	£ / R On 14-June-10	15.45	Put	Currency Future	3233	2860	3233	2860	0.00
25/09/2009	£ / R On 14-June-10	16.45	Call	Currency Future	121	153	121	153	0.00
25/09/2009	£ / R On 14-June-10	16.45	Put	Currency Future	4174	3784	4174	3784	0.00
25/09/2009	£ / R On 14-June-10	17.45	Call	Currency Future	71	98	71	98	0.00
25/09/2009	£ / R On 14-June-10	17.45	Put	Currency Future	5124	4729	5124	4729	0.00
25/09/2009	£ / R On 14-June-10	18.45	Call	Currency Future	42	61	42	61	0.00
25/09/2009	£ / R On 14-June-10	18.45	Put	Currency Future	6095	5693	6095	5693	0.00
25/09/2009	£ / R On 15-March-10	9.60	Call	Currency Future	2627	3037	2627	3037	0.00
25/09/2009	£ / R On 15-March-10	9.60	Put	Currency Future	33	27	33	27	0.00
25/09/2009	£ / R On 15-March-10	10.60	Call	Currency Future	1674	2065	1674	2065	0.00
25/09/2009	£ / R On 15-March-10	10.60	Put	Currency Future	81	55	81	55	0.00
25/09/2009	£ / R On 15-March-10	11.60	Call	Currency Future	877	1168	877	1168	0.00
25/09/2009	£ / R On 15-March-10	11.60	Put	Currency Future	283	159	283	159	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 15-March-10	14.60	Call	Currency Future	126	179	126	179	0.00
25/09/2009	£ / R On 15-March-10	14.60	Put	Currency Future	2533	2169	2533	2169	0.00
25/09/2009	£ / R On 15-March-10	15.60	Call	Currency Future	64	94	64	94	0.00
25/09/2009	£ / R On 15-March-10	15.60	Put	Currency Future	3471	3084	3471	3084	0.00
25/09/2009	£ / R On 15-March-10	16.60	Call	Currency Future	36	52	36	52	0.00
25/09/2009	£ / R On 15-March-10	16.60	Put	Currency Future	4442	4042	4442	4042	0.00
25/09/2009	£ / R On 15-March-10	17.60	Call	Currency Future	24	32	24	32	0.00
25/09/2009	£ / R On 15-March-10	17.60	Put	Currency Future	5430	5022	5430	5022	0.00
25/09/2009	£ / R On 14-June-10	10.05	Call	Currency Future	2408	2822	2408	2822	0.00
25/09/2009	£ / R On 14-June-10	10.05	Put	Currency Future	61	54	61	54	0.00
25/09/2009	£ / R On 14-June-10	11.05	Call	Currency Future	1522	1877	1522	1877	0.00
25/09/2009	£ / R On 14-June-10	11.05	Put	Currency Future	175	109	175	109	0.00
25/09/2009	£ / R On 14-June-10	12.05	Call	Currency Future	888	1131	888	1131	0.00
25/09/2009	£ / R On 14-June-10	12.05	Put	Currency Future	540	362	540	362	0.00
25/09/2009	£ / R On 14-June-10	15.55	Call	Currency Future	173	219	173	219	0.00
25/09/2009	£ / R On 14-June-10	15.55	Put	Currency Future	3326	2951	3326	2951	0.00
25/09/2009	£ / R On 14-June-10	16.55	Call	Currency Future	115	148	115	148	0.00
25/09/2009	£ / R On 14-June-10	16.55	Put	Currency Future	4267	3879	4267	3879	0.00
25/09/2009	£ / R On 14-June-10	18.55	Call	Currency Future	40	58	40	58	0.00
25/09/2009	£ / R On 14-June-10	18.55	Put	Currency Future	6193	5790	6193	5790	0.00
25/09/2009	£ / R On 15-March-10	9.70	Call	Currency Future	2529	2939	2529	2939	0.00
25/09/2009	£ / R On 15-March-10	9.70	Put	Currency Future	36	29	36	29	0.00
25/09/2009	£ / R On 15-March-10	10.70	Call	Currency Future	1583	1971	1583	1971	0.00
25/09/2009	£ / R On 15-March-10	10.70	Put	Currency Future	90	62	90	62	0.00
25/09/2009	£ / R On 15-March-10	11.70	Call	Currency Future	817	1097	817	1097	0.00
25/09/2009	£ / R On 15-March-10	11.70	Put	Currency Future	324	187	324	187	0.00
25/09/2009	£ / R On 15-March-10	12.70	Call	Currency Future	404	549	404	549	0.00
25/09/2009	£ / R On 15-March-10	12.70	Put	Currency Future	910	639	910	639	0.00
25/09/2009	£ / R On 15-March-10	15.70	Call	Currency Future	60	88	60	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
25/09/2009	£ / R On 15-March-10	15.70	Put	Currency Future	3567	3179	3567	3179	0.00
25/09/2009	£ / R On 15-March-10	16.70	Call	Currency Future	34	49	34	49	0.00
25/09/2009	£ / R On 15-March-10	16.70	Put	Currency Future	4541	4140	4541	4140	0.00
25/09/2009	£ / R On 15-March-10	17.70	Call	Currency Future	23	30	23	30	0.00
25/09/2009	£ / R On 15-March-10	17.70	Put	Currency Future	5529	5121	5529	5121	0.00
25/09/2009	£ / R On 14-December-09	13.35	Call	Currency Future	75	132	75	132	0.00
25/09/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1439	1085	1439	1085	0.00
25/09/2009	£ / R On 15-March-10	9.80	Call	Currency Future	2432	2841	2432	2841	0.00
25/09/2009	£ / R On 15-March-10	9.80	Put	Currency Future	39	31	39	31	0.00
25/09/2009	£ / R On 15-March-10	10.80	Call	Currency Future	1494	1878	1494	1878	0.00
25/09/2009	£ / R On 15-March-10	10.80	Put	Currency Future	100	69	100	69	0.00
25/09/2009	£ / R On 15-March-10	11.80	Call	Currency Future	761	1028	761	1028	0.00
25/09/2009	£ / R On 15-March-10	11.80	Put	Currency Future	367	218	367	218	0.00
25/09/2009	£ / R On 15-March-10	14.80	Call	Currency Future	110	157	110	157	0.00
25/09/2009	£ / R On 15-March-10	14.80	Put	Currency Future	2717	2347	2717	2347	0.00
25/09/2009	£ / R On 15-March-10	15.80	Call	Currency Future	56	83	56	83	0.00
25/09/2009	£ / R On 15-March-10	15.80	Put	Currency Future	3663	3274	3663	3274	0.00
25/09/2009	£ / R On 15-March-10	16.80	Call	Currency Future	33	47	33	47	0.00
25/09/2009	£ / R On 15-March-10	16.80	Put	Currency Future	4639	4237	4639	4237	0.00
25/09/2009	£ / R On 15-March-10	17.80	Call	Currency Future	22	29	22	29	0.00
25/09/2009	£ / R On 15-March-10	17.80	Put	Currency Future	5628	5219	5628	5219	0.00
25/09/2009	£ / R On 14-June-10	10.15	Call	Currency Future	2311	2725	2311	2725	0.00
25/09/2009	£ / R On 14-June-10	10.15	Put	Currency Future	64	56	64	56	0.00
25/09/2009	£ / R On 14-June-10	12.15	Call	Currency Future	840	1073	840	1073	0.00
25/09/2009	£ / R On 14-June-10	12.15	Put	Currency Future	593	404	593	404	0.00
25/09/2009	£ / R On 14-June-10	16.65	Call	Currency Future	109	142	109	142	0.00
25/09/2009	£ / R On 14-June-10	16.65	Put	Currency Future	4361	3973	4361	3973	0.00
25/09/2009	£ / R On 14-June-10	17.65	Call	Currency Future	64	89	64	89	0.00
25/09/2009	£ / R On 14-June-10	17.65	Put	Currency Future	5317	4921	5317	4921	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 15-March-10	9.95	Call	Currency Future	2287	2694	2287	2694	0.00
25/09/2009	£ / R On 15-March-10	9.95	Put	Currency Future	43	35	43	35	0.00
25/09/2009	£ / R On 15-March-10	10.95	Call	Currency Future	1361	1740	1361	1740	0.00
25/09/2009	£ / R On 15-March-10	10.95	Put	Currency Future	118	80	118	80	0.00
25/09/2009	£ / R On 15-March-10	11.95	Call	Currency Future	682	930	682	930	0.00
25/09/2009	£ / R On 15-March-10	11.95	Put	Currency Future	439	270	439	270	0.00
25/09/2009	£ / R On 15-March-10	14.95	Call	Currency Future	99	142	99	142	0.00
25/09/2009	£ / R On 15-March-10	14.95	Put	Currency Future	2856	2483	2856	2483	0.00
25/09/2009	£ / R On 15-March-10	15.95	Call	Currency Future	51	76	51	76	0.00
25/09/2009	£ / R On 15-March-10	15.95	Put	Currency Future	3808	3416	3808	3416	0.00
25/09/2009	£ / R On 15-March-10	16.95	Call	Currency Future	31	43	31	43	0.00
25/09/2009	£ / R On 15-March-10	16.95	Put	Currency Future	4787	4384	4787	4384	0.00
25/09/2009	£ / R On 15-March-10	17.95	Call	Currency Future	21	27	21	27	0.00
25/09/2009	£ / R On 15-March-10	17.95	Put	Currency Future	5777	5367	5777	5367	0.00
25/09/2009	£ / R On 15-March-10	9.85	Call	Currency Future	2383	2792	2383	2792	0.00
25/09/2009	£ / R On 15-March-10	9.85	Put	Currency Future	40	32	40	32	0.00
25/09/2009	£ / R On 15-March-10	10.85	Call	Currency Future	1449	1832	1449	1832	0.00
25/09/2009	£ / R On 15-March-10	10.85	Put	Currency Future	106	72	106	72	0.00
25/09/2009	£ / R On 15-March-10	11.85	Call	Currency Future	734	994	734	994	0.00
25/09/2009	£ / R On 15-March-10	11.85	Put	Currency Future	390	235	390	235	0.00
25/09/2009	£ / R On 15-March-10	14.85	Call	Currency Future	106	152	106	152	0.00
25/09/2009	£ / R On 15-March-10	14.85	Put	Currency Future	2763	2392	2763	2392	0.00
25/09/2009	£ / R On 15-March-10	15.85	Call	Currency Future	55	81	55	81	0.00
25/09/2009	£ / R On 15-March-10	15.85	Put	Currency Future	3711	3321	3711	3321	0.00
25/09/2009	£ / R On 15-March-10	16.85	Call	Currency Future	32	45	32	45	0.00
25/09/2009	£ / R On 15-March-10	16.85	Put	Currency Future	4689	4286	4689	4286	0.00
25/09/2009	£ / R On 15-March-10	17.85	Call	Currency Future	21	28	21	28	0.00
25/09/2009	£ / R On 15-March-10	17.85	Put	Currency Future	5678	5269	5678	5269	0.00
25/09/2009	£ / R On 14-June-10	9.85	Call	Currency Future	2603	3018	2603	3018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-June-10	9.85	Put	Currency Future	56	49	56	49	0.00
25/09/2009	£ / R On 14-June-10	10.85	Call	Currency Future	1684	2051	1684	2051	0.00
25/09/2009	£ / R On 14-June-10	10.85	Put	Currency Future	136	82	136	82	0.00
25/09/2009	£ / R On 14-June-10	11.85	Call	Currency Future	990	1255	990	1255	0.00
25/09/2009	£ / R On 14-June-10	11.85	Put	Currency Future	443	286	443	286	0.00
25/09/2009	£ / R On 14-June-10	9.70	Call	Currency Future	2749	3164	2749	3164	0.00
25/09/2009	£ / R On 14-June-10	9.70	Put	Currency Future	52	45	52	45	0.00
25/09/2009	£ / R On 14-June-10	10.70	Call	Currency Future	1809	2192	1809	2192	0.00
25/09/2009	£ / R On 14-June-10	10.70	Put	Currency Future	112	73	112	73	0.00
25/09/2009	£ / R On 14-June-10	11.70	Call	Currency Future	1074	1360	1074	1360	0.00
25/09/2009	£ / R On 14-June-10	11.70	Put	Currency Future	377	241	377	241	0.00
25/09/2009	£ / R On 14-June-10	15.20	Call	Currency Future	200	255	200	255	0.00
25/09/2009	£ / R On 14-June-10	15.20	Put	Currency Future	3003	2636	3003	2636	0.00
25/09/2009	£ / R On 14-June-10	16.20	Call	Currency Future	134	168	134	168	0.00
25/09/2009	£ / R On 14-June-10	16.20	Put	Currency Future	3937	3550	3937	3550	0.00
25/09/2009	£ / R On 14-June-10	17.20	Call	Currency Future	81	111	81	111	0.00
25/09/2009	£ / R On 14-June-10	17.20	Put	Currency Future	4884	4492	4884	4492	0.00
25/09/2009	£ / R On 14-June-10	18.20	Call	Currency Future	48	69	48	69	0.00
25/09/2009	£ / R On 14-June-10	18.20	Put	Currency Future	5850	5450	5850	5450	0.00
25/09/2009	£ / R On 15-March-10	9.55	Call	Currency Future	2676	3085	2676	3085	0.00
25/09/2009	£ / R On 15-March-10	9.55	Put	Currency Future	32	26	32	26	0.00
25/09/2009	£ / R On 15-March-10	10.55	Call	Currency Future	1720	2113	1720	2113	0.00
25/09/2009	£ / R On 15-March-10	10.55	Put	Currency Future	76	53	76	53	0.00
25/09/2009	£ / R On 15-March-10	11.55	Call	Currency Future	908	1210	908	1210	0.00
25/09/2009	£ / R On 15-March-10	11.55	Put	Currency Future	264	151	264	151	0.00
25/09/2009	£ / R On 15-March-10	14.55	Call	Currency Future	131	183	131	183	0.00
25/09/2009	£ / R On 15-March-10	14.55	Put	Currency Future	2487	2124	2487	2124	0.00
25/09/2009	£ / R On 15-March-10	15.55	Call	Currency Future	66	97	66	97	0.00
25/09/2009	£ / R On 15-March-10	15.55	Put	Currency Future	3423	3037	3423	3037	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 15-March-10	16.55	Call	Currency Future	37	53	37	53	0.00
25/09/2009	£ / R On 15-March-10	16.55	Put	Currency Future	4393	3994	4393	3994	0.00
25/09/2009	£ / R On 15-March-10	17.55	Call	Currency Future	24	32	24	32	0.00
25/09/2009	£ / R On 15-March-10	17.55	Put	Currency Future	5380	4973	5380	4973	0.00
25/09/2009	£ / R On 15-March-10	9.75	Call	Currency Future	2481	2890	2481	2890	0.00
25/09/2009	£ / R On 15-March-10	9.75	Put	Currency Future	37	30	37	30	0.00
25/09/2009	£ / R On 15-March-10	10.75	Call	Currency Future	1538	1925	1538	1925	0.00
25/09/2009	£ / R On 15-March-10	10.75	Put	Currency Future	95	65	95	65	0.00
25/09/2009	£ / R On 15-March-10	11.75	Call	Currency Future	789	1062	789	1062	0.00
25/09/2009	£ / R On 15-March-10	11.75	Put	Currency Future	345	202	345	202	0.00
25/09/2009	£ / R On 15-March-10	12.75	Call	Currency Future	391	531	391	531	0.00
25/09/2009	£ / R On 15-March-10	12.75	Put	Currency Future	947	671	947	671	0.00
25/09/2009	£ / R On 15-March-10	14.75	Call	Currency Future	114	162	114	162	0.00
25/09/2009	£ / R On 15-March-10	14.75	Put	Currency Future	2670	2302	2670	2302	0.00
25/09/2009	£ / R On 15-March-10	15.75	Call	Currency Future	58	86	58	86	0.00
25/09/2009	£ / R On 15-March-10	15.75	Put	Currency Future	3615	3226	3615	3226	0.00
25/09/2009	£ / R On 15-March-10	16.75	Call	Currency Future	34	48	34	48	0.00
25/09/2009	£ / R On 15-March-10	16.75	Put	Currency Future	4590	4188	4590	4188	0.00
25/09/2009	£ / R On 15-March-10	17.75	Call	Currency Future	22	30	22	30	0.00
25/09/2009	£ / R On 15-March-10	17.75	Put	Currency Future	5579	5170	5579	5170	0.00
25/09/2009	£ / R On 15-March-10	9.65	Call	Currency Future	2578	2988	2578	2988	0.00
25/09/2009	£ / R On 15-March-10	9.65	Put	Currency Future	34	28	34	28	0.00
25/09/2009	£ / R On 15-March-10	10.65	Call	Currency Future	1629	2018	1629	2018	0.00
25/09/2009	£ / R On 15-March-10	10.65	Put	Currency Future	85	58	85	58	0.00
25/09/2009	£ / R On 15-March-10	11.65	Call	Currency Future	847	1132	847	1132	0.00
25/09/2009	£ / R On 15-March-10	11.65	Put	Currency Future	303	173	303	173	0.00
25/09/2009	£ / R On 15-March-10	12.65	Call	Currency Future	417	567	417	567	0.00
25/09/2009	£ / R On 15-March-10	12.65	Put	Currency Future	874	608	874	608	0.00
25/09/2009	£ / R On 15-March-10	14.65	Call	Currency Future	122	173	122	173	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 15-March-10	14.65	Put	Currency Future	2579	2213	2579	2213	0.00
25/09/2009	£ / R On 15-March-10	15.65	Call	Currency Future	62	91	62	91	0.00
25/09/2009	£ / R On 15-March-10	15.65	Put	Currency Future	3519	3132	3519	3132	0.00
25/09/2009	£ / R On 15-March-10	16.65	Call	Currency Future	35	50	35	50	0.00
25/09/2009	£ / R On 15-March-10	16.65	Put	Currency Future	4492	4091	4492	4091	0.00
25/09/2009	£ / R On 15-March-10	17.65	Call	Currency Future	23	31	23	31	0.00
25/09/2009	£ / R On 15-March-10	17.65	Put	Currency Future	5480	5071	5480	5071	0.00
25/09/2009	£ / R On 14-June-10	10.70	Call	Currency Future	1809	2192	1809	2192	0.00
25/09/2009	£ / R On 14-June-10	10.70	Put	Currency Future	112	73	112	73	0.00
25/09/2009	£ / R On 14-June-10	11.70	Call	Currency Future	1074	1360	1074	1360	0.00
25/09/2009	£ / R On 14-June-10	11.70	Put	Currency Future	377	241	377	241	0.00
25/09/2009	£ / R On 14-June-10	15.20	Call	Currency Future	200	255	200	255	0.00
25/09/2009	£ / R On 14-June-10	15.20	Put	Currency Future	3003	2636	3003	2636	0.00
25/09/2009	£ / R On 14-June-10	10.00	Call	Currency Future	2457	2871	2457	2871	0.00
25/09/2009	£ / R On 14-June-10	10.00	Put	Currency Future	60	52	60	52	0.00
25/09/2009	£ / R On 14-June-10	11.00	Call	Currency Future	1562	1920	1562	1920	0.00
25/09/2009	£ / R On 14-June-10	11.00	Put	Currency Future	165	102	165	102	0.00
25/09/2009	£ / R On 14-June-10	12.00	Call	Currency Future	912	1161	912	1161	0.00
25/09/2009	£ / R On 14-June-10	12.00	Put	Currency Future	515	342	515	342	0.00
25/09/2009	£ / R On 14-June-10	18.50	Call	Currency Future	41	60	41	60	0.00
25/09/2009	£ / R On 14-June-10	18.50	Put	Currency Future	6144	5741	6144	5741	0.00
25/09/2009	£ / R On 14-December-09	14.10	Call	Currency Future	36	62	36	62	0.00
25/09/2009	£ / R On 14-December-09	14.10	Put	Currency Future	2149	1765	2149	1765	0.00
25/09/2009	£ / R On 14-June-10	11.10	Call	Currency Future	1483	1835	1483	1835	0.00
25/09/2009	£ / R On 14-June-10	11.10	Put	Currency Future	186	116	186	116	0.00
25/09/2009	£ / R On 14-June-10	12.10	Call	Currency Future	864	1102	864	1102	0.00
25/09/2009	£ / R On 14-June-10	12.10	Put	Currency Future	566	383	566	383	0.00
25/09/2009	£ / R On 14-June-10	15.60	Call	Currency Future	169	215	169	215	0.00
25/09/2009	£ / R On 14-June-10	15.60	Put	Currency Future	3372	2996	3372	2996	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-June-10	16.60	Call	Currency Future	112	145	112	145	0.00
25/09/2009	£ / R On 14-June-10	16.60	Put	Currency Future	4314	3926	4314	3926	0.00
25/09/2009	£ / R On 14-June-10	18.60	Call	Currency Future	40	57	40	57	0.00
25/09/2009	£ / R On 14-June-10	18.60	Put	Currency Future	6242	5838	6242	5838	0.00
25/09/2009	£ / R On 15-March-10	9.90	Call	Currency Future	2335	2743	2335	2743	0.00
25/09/2009	£ / R On 15-March-10	9.90	Put	Currency Future	42	33	42	33	0.00
25/09/2009	£ / R On 15-March-10	10.90	Call	Currency Future	1405	1786	1405	1786	0.00
25/09/2009	£ / R On 15-March-10	10.90	Put	Currency Future	111	76	111	76	0.00
25/09/2009	£ / R On 15-March-10	11.90	Call	Currency Future	708	962	708	962	0.00
25/09/2009	£ / R On 15-March-10	11.90	Put	Currency Future	414	252	414	252	0.00
25/09/2009	£ / R On 15-March-10	14.90	Call	Currency Future	103	147	103	147	0.00
25/09/2009	£ / R On 15-March-10	14.90	Put	Currency Future	2809	2437	2809	2437	0.00
25/09/2009	£ / R On 15-March-10	15.90	Call	Currency Future	53	78	53	78	0.00
25/09/2009	£ / R On 15-March-10	15.90	Put	Currency Future	3759	3369	3759	3369	0.00
25/09/2009	£ / R On 15-March-10	16.90	Call	Currency Future	31	44	31	44	0.00
25/09/2009	£ / R On 15-March-10	16.90	Put	Currency Future	4738	4335	4738	4335	0.00
25/09/2009	£ / R On 15-March-10	17.90	Call	Currency Future	21	28	21	28	0.00
25/09/2009	£ / R On 15-March-10	17.90	Put	Currency Future	5728	5318	5728	5318	0.00
25/09/2009	£ / R On 14-December-09	13.95	Call	Currency Future	41	72	41	72	0.00
25/09/2009	£ / R On 14-December-09	13.95	Put	Currency Future	2004	1625	2004	1625	0.00
25/09/2009	£ / R On 15-March-10	13.70	Call	Currency Future	218	292	218	292	0.00
25/09/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1725	1382	1725	1382	0.00
25/09/2009	£ / R On 14-December-09	13.50	Call	Currency Future	64	113	64	113	0.00
25/09/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1578	1216	1578	1216	0.00
25/09/2009	£ / R On 14-June-10	9.55	Call	Currency Future	2895	3310	2895	3310	0.00
25/09/2009	£ / R On 14-June-10	9.55	Put	Currency Future	48	41	48	41	0.00
25/09/2009	£ / R On 14-June-10	10.55	Call	Currency Future	1938	2336	1938	2336	0.00
25/09/2009	£ / R On 14-June-10	10.55	Put	Currency Future	91	68	91	68	0.00
25/09/2009	£ / R On 14-June-10	11.55	Call	Currency Future	1163	1472	1163	1472	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-June-10	11.55	Put	Currency Future	316	203	316	203	0.00
25/09/2009	£ / R On 14-June-10	12.55	Call	Currency Future	677	867	677	867	0.00
25/09/2009	£ / R On 14-June-10	12.55	Put	Currency Future	830	598	830	598	0.00
25/09/2009	£ / R On 14-June-10	15.05	Call	Currency Future	214	272	214	272	0.00
25/09/2009	£ / R On 14-June-10	15.05	Put	Currency Future	2867	2504	2867	2504	0.00
25/09/2009	£ / R On 14-June-10	16.05	Call	Currency Future	142	179	142	179	0.00
25/09/2009	£ / R On 14-June-10	16.05	Put	Currency Future	3794	3410	3794	3410	0.00
25/09/2009	£ / R On 14-June-10	17.05	Call	Currency Future	88	119	88	119	0.00
25/09/2009	£ / R On 14-June-10	17.05	Put	Currency Future	4741	4350	4741	4350	0.00
25/09/2009	£ / R On 14-June-10	18.05	Call	Currency Future	52	74	52	74	0.00
25/09/2009	£ / R On 14-June-10	18.05	Put	Currency Future	5704	5305	5704	5305	0.00
25/09/2009	£ / R On 15-March-10	9.30	Call	Currency Future	2920	3330	2920	3330	0.00
25/09/2009	£ / R On 15-March-10	9.30	Put	Currency Future	27	21	27	21	0.00
25/09/2009	£ / R On 15-March-10	10.30	Call	Currency Future	1952	2354	1952	2354	0.00
25/09/2009	£ / R On 15-March-10	10.30	Put	Currency Future	58	44	58	44	0.00
25/09/2009	£ / R On 15-March-10	11.30	Call	Currency Future	1075	1426	1075	1426	0.00
25/09/2009	£ / R On 15-March-10	11.30	Put	Currency Future	181	116	181	116	0.00
25/09/2009	£ / R On 15-March-10	12.30	Call	Currency Future	529	729	529	729	0.00
25/09/2009	£ / R On 15-March-10	12.30	Put	Currency Future	635	420	635	420	0.00
25/09/2009	£ / R On 15-March-10	14.30	Call	Currency Future	156	208	156	208	0.00
25/09/2009	£ / R On 15-March-10	14.30	Put	Currency Future	2262	1899	2262	1899	0.00
25/09/2009	£ / R On 15-March-10	15.30	Call	Currency Future	78	114	78	114	0.00
25/09/2009	£ / R On 15-March-10	15.30	Put	Currency Future	3185	2804	3185	2804	0.00
25/09/2009	£ / R On 15-March-10	16.30	Call	Currency Future	41	62	41	62	0.00
25/09/2009	£ / R On 15-March-10	16.30	Put	Currency Future	4148	3752	4148	3752	0.00
25/09/2009	£ / R On 15-March-10	17.30	Call	Currency Future	26	36	26	36	0.00
25/09/2009	£ / R On 15-March-10	17.30	Put	Currency Future	5133	4727	5133	4727	0.00
25/09/2009	£ / R On 14-December-09	10.10	Call	Currency Future	1910	2314	1910	2314	0.00
25/09/2009	£ / R On 14-December-09	10.10	Put	Currency Future	24	17	24	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-December-09	11.10	Call	Currency Future	959	1342	959	1342	0.00
25/09/2009	£ / R On 14-December-09	11.10	Put	Currency Future	73	45	73	45	0.00
25/09/2009	£ / R On 14-December-09	17.10	Call	Currency Future	6	9	6	9	0.00
25/09/2009	£ / R On 14-December-09	17.10	Put	Currency Future	5120	4712	5120	4712	0.00
25/09/2009	£ / R On 14-December-09	19.10	Call	Currency Future	2	3	2	3	0.00
25/09/2009	£ / R On 14-December-09	19.10	Put	Currency Future	7116	6706	7116	6706	0.00
25/09/2009	£ / R On 14-December-09	21.10	Call	Currency Future	1	1	1	1	0.00
25/09/2009	£ / R On 14-December-09	21.10	Put	Currency Future	9114	8704	9114	8704	0.00
25/09/2009	£ / R On 14-June-10	19.55	Call	Currency Future	28	38	28	38	0.00
25/09/2009	£ / R On 14-June-10	19.55	Put	Currency Future	7181	6769	7181	6769	0.00
25/09/2009	£ / R On 14-June-10	21.55	Call	Currency Future	11	15	11	15	0.00
25/09/2009	£ / R On 14-June-10	21.55	Put	Currency Future	9164	8746	9164	8746	0.00
25/09/2009	£ / R On 15-March-10	19.30	Call	Currency Future	13	16	13	16	0.00
25/09/2009	£ / R On 15-March-10	19.30	Put	Currency Future	7120	6707	7120	6707	0.00
25/09/2009	£ / R On 15-March-10	21.30	Call	Currency Future	5	7	5	7	0.00
25/09/2009	£ / R On 15-March-10	21.30	Put	Currency Future	9111	8697	9111	8697	0.00
25/09/2009	£ / R On 14-December-09	9.20	Call	Currency Future	2794	3203	2794	3203	0.00
25/09/2009	£ / R On 14-December-09	9.20	Put	Currency Future	8	6	8	6	0.00
25/09/2009	£ / R On 14-December-09	10.20	Call	Currency Future	1812	2216	1812	2216	0.00
25/09/2009	£ / R On 14-December-09	10.20	Put	Currency Future	26	19	26	19	0.00
25/09/2009	£ / R On 14-December-09	11.20	Call	Currency Future	877	1247	877	1247	0.00
25/09/2009	£ / R On 14-December-09	11.20	Put	Currency Future	91	50	91	50	0.00
25/09/2009	£ / R On 14-December-09	12.20	Call	Currency Future	283	481	283	481	0.00
25/09/2009	£ / R On 14-December-09	12.20	Put	Currency Future	497	283	497	283	0.00
25/09/2009	£ / R On 14-December-09	17.20	Call	Currency Future	6	9	6	9	0.00
25/09/2009	£ / R On 14-December-09	17.20	Put	Currency Future	5219	4811	5219	4811	0.00
25/09/2009	£ / R On 14-December-09	19.20	Call	Currency Future	2	3	2	3	0.00
25/09/2009	£ / R On 14-December-09	19.20	Put	Currency Future	7216	6806	7216	6806	0.00
25/09/2009	£ / R On 14-December-09	21.20	Call	Currency Future	0	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-December-09	21.20	Put	Currency Future	9214	8804	9214	8804	0.00
25/09/2009	£ / R On 14-June-10	10.65	Call	Currency Future	1852	2240	1852	2240	0.00
25/09/2009	£ / R On 14-June-10	10.65	Put	Currency Future	104	71	104	71	0.00
25/09/2009	£ / R On 14-June-10	11.65	Call	Currency Future	1103	1397	1103	1397	0.00
25/09/2009	£ / R On 14-June-10	11.65	Put	Currency Future	356	228	356	228	0.00
25/09/2009	£ / R On 14-June-10	19.65	Call	Currency Future	27	36	27	36	0.00
25/09/2009	£ / R On 14-June-10	19.65	Put	Currency Future	7280	6867	7280	6867	0.00
25/09/2009	£ / R On 14-June-10	21.65	Call	Currency Future	10	14	10	14	0.00
25/09/2009	£ / R On 14-June-10	21.65	Put	Currency Future	9263	8845	9263	8845	0.00
25/09/2009	£ / R On 15-March-10	9.45	Call	Currency Future	2773	3183	2773	3183	0.00
25/09/2009	£ / R On 15-March-10	9.45	Put	Currency Future	30	24	30	24	0.00
25/09/2009	£ / R On 15-March-10	10.45	Call	Currency Future	1812	2209	1812	2209	0.00
25/09/2009	£ / R On 15-March-10	10.45	Put	Currency Future	69	50	69	50	0.00
25/09/2009	£ / R On 15-March-10	11.45	Call	Currency Future	972	1296	972	1296	0.00
25/09/2009	£ / R On 15-March-10	11.45	Put	Currency Future	229	136	229	136	0.00
25/09/2009	£ / R On 15-March-10	12.45	Call	Currency Future	477	655	477	655	0.00
25/09/2009	£ / R On 15-March-10	12.45	Put	Currency Future	734	495	734	495	0.00
25/09/2009	£ / R On 15-March-10	15.45	Call	Currency Future	71	103	71	103	0.00
25/09/2009	£ / R On 15-March-10	15.45	Put	Currency Future	3327	2944	3327	2944	0.00
25/09/2009	£ / R On 15-March-10	17.45	Call	Currency Future	25	34	25	34	0.00
25/09/2009	£ / R On 15-March-10	17.45	Put	Currency Future	5281	4874	5281	4874	0.00
25/09/2009	£ / R On 15-March-10	19.45	Call	Currency Future	12	15	12	15	0.00
25/09/2009	£ / R On 15-March-10	19.45	Put	Currency Future	7269	6856	7269	6856	0.00
25/09/2009	£ / R On 15-March-10	21.45	Call	Currency Future	4	6	4	6	0.00
25/09/2009	£ / R On 15-March-10	21.45	Put	Currency Future	9261	8847	9261	8847	0.00
25/09/2009	£ / R On 14-December-09	10.35	Call	Currency Future	1666	2070	1666	2070	0.00
25/09/2009	£ / R On 14-December-09	10.35	Put	Currency Future	30	23	30	23	0.00
25/09/2009	£ / R On 14-December-09	11.35	Call	Currency Future	761	1105	761	1105	0.00
25/09/2009	£ / R On 14-December-09	11.35	Put	Currency Future	124	58	124	58	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-December-09	17.35	Call	Currency Future	5	8	5	8	0.00
25/09/2009	£ / R On 14-December-09	17.35	Put	Currency Future	5369	4961	5369	4961	0.00
25/09/2009	£ / R On 14-December-09	19.35	Call	Currency Future	2	3	2	3	0.00
25/09/2009	£ / R On 14-December-09	19.35	Put	Currency Future	7366	6956	7366	6956	0.00
25/09/2009	£ / R On 14-December-09	21.35	Call	Currency Future	0	1	0	1	0.00
25/09/2009	£ / R On 14-December-09	21.35	Put	Currency Future	9364	8953	9364	8953	0.00
25/09/2009	£ / R On 14-June-10	19.75	Call	Currency Future	26	35	26	35	0.00
25/09/2009	£ / R On 14-June-10	19.75	Put	Currency Future	7379	6966	7379	6966	0.00
25/09/2009	£ / R On 14-June-10	21.75	Call	Currency Future	10	13	10	13	0.00
25/09/2009	£ / R On 14-June-10	21.75	Put	Currency Future	9363	8945	9363	8945	0.00
25/09/2009	£ / R On 15-March-10	19.55	Call	Currency Future	12	15	12	15	0.00
25/09/2009	£ / R On 15-March-10	19.55	Put	Currency Future	7369	6955	7369	6955	0.00
25/09/2009	£ / R On 15-March-10	21.55	Call	Currency Future	4	6	4	6	0.00
25/09/2009	£ / R On 15-March-10	21.55	Put	Currency Future	9361	8946	9361	8946	0.00
25/09/2009	£ / R On 14-June-10	9.80	Call	Currency Future	2651	3067	2651	3067	0.00
25/09/2009	£ / R On 14-June-10	9.80	Put	Currency Future	54	48	54	48	0.00
25/09/2009	£ / R On 14-June-10	10.80	Call	Currency Future	1725	2095	1725	2095	0.00
25/09/2009	£ / R On 14-June-10	10.80	Put	Currency Future	128	77	128	77	0.00
25/09/2009	£ / R On 14-June-10	11.80	Call	Currency Future	1017	1287	1017	1287	0.00
25/09/2009	£ / R On 14-June-10	11.80	Put	Currency Future	420	268	420	268	0.00
25/09/2009	£ / R On 14-June-10	15.80	Call	Currency Future	156	198	156	198	0.00
25/09/2009	£ / R On 14-June-10	15.80	Put	Currency Future	3559	3179	3559	3179	0.00
25/09/2009	£ / R On 14-June-10	17.80	Call	Currency Future	59	83	59	83	0.00
25/09/2009	£ / R On 14-June-10	17.80	Put	Currency Future	5462	5064	5462	5064	0.00
25/09/2009	£ / R On 14-June-10	19.80	Call	Currency Future	26	34	26	34	0.00
25/09/2009	£ / R On 14-June-10	19.80	Put	Currency Future	7428	7015	7428	7015	0.00
25/09/2009	£ / R On 14-June-10	21.80	Call	Currency Future	9	13	9	13	0.00
25/09/2009	£ / R On 14-June-10	21.80	Put	Currency Future	9412	8994	9412	8994	0.00
25/09/2009	£ / R On 15-March-10	19.60	Call	Currency Future	12	15	12	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 15-March-10	19.60	Put	Currency Future	7418	7005	7418	7005	0.00
25/09/2009	£ / R On 15-March-10	21.60	Call	Currency Future	4	6	4	6	0.00
25/09/2009	£ / R On 15-March-10	21.60	Put	Currency Future	9410	8996	9410	8996	0.00
25/09/2009	£ / R On 14-December-09	9.30	Call	Currency Future	2695	3104	2695	3104	0.00
25/09/2009	£ / R On 14-December-09	9.30	Put	Currency Future	9	6	9	6	0.00
25/09/2009	£ / R On 14-December-09	10.30	Call	Currency Future	1715	2119	1715	2119	0.00
25/09/2009	£ / R On 14-December-09	10.30	Put	Currency Future	28	21	28	21	0.00
25/09/2009	£ / R On 14-December-09	15.30	Call	Currency Future	17	25	17	25	0.00
25/09/2009	£ / R On 14-December-09	15.30	Put	Currency Future	3330	2928	3330	2928	0.00
25/09/2009	£ / R On 14-December-09	19.30	Call	Currency Future	2	3	2	3	0.00
25/09/2009	£ / R On 14-December-09	19.30	Put	Currency Future	7316	6906	7316	6906	0.00
25/09/2009	£ / R On 14-December-09	21.30	Call	Currency Future	0	1	0	1	0.00
25/09/2009	£ / R On 14-December-09	21.30	Put	Currency Future	9314	8903	9314	8903	0.00
25/09/2009	£ / R On 14-December-09	9.50	Call	Currency Future	2498	2905	2498	2905	0.00
25/09/2009	£ / R On 14-December-09	9.50	Put	Currency Future	11	8	11	8	0.00
25/09/2009	£ / R On 14-December-09	10.50	Call	Currency Future	1521	1924	1521	1924	0.00
25/09/2009	£ / R On 14-December-09	10.50	Put	Currency Future	34	26	34	26	0.00
25/09/2009	£ / R On 14-December-09	11.50	Call	Currency Future	652	974	652	974	0.00
25/09/2009	£ / R On 14-December-09	11.50	Put	Currency Future	166	77	166	77	0.00
25/09/2009	£ / R On 14-December-09	12.50	Call	Currency Future	199	336	199	336	0.00
25/09/2009	£ / R On 14-December-09	12.50	Put	Currency Future	713	439	713	439	0.00
25/09/2009	£ / R On 14-December-09	15.50	Call	Currency Future	15	22	15	22	0.00
25/09/2009	£ / R On 14-December-09	15.50	Put	Currency Future	3529	3125	3529	3125	0.00
25/09/2009	£ / R On 14-December-09	17.50	Call	Currency Future	5	7	5	7	0.00
25/09/2009	£ / R On 14-December-09	17.50	Put	Currency Future	5519	5110	5519	5110	0.00
25/09/2009	£ / R On 14-December-09	19.50	Call	Currency Future	2	3	2	3	0.00
25/09/2009	£ / R On 14-December-09	19.50	Put	Currency Future	7515	7105	7515	7105	0.00
25/09/2009	£ / R On 14-December-09	21.50	Call	Currency Future	0	1	0	1	0.00
25/09/2009	£ / R On 14-December-09	21.50	Put	Currency Future	9514	9103	9514	9103	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-June-10	10.95	Call	Currency Future	1602	1963	1602	1963	0.00
25/09/2009	£ / R On 14-June-10	10.95	Put	Currency Future	155	95	155	95	0.00
25/09/2009	£ / R On 14-June-10	11.95	Call	Currency Future	938	1191	938	1191	0.00
25/09/2009	£ / R On 14-June-10	11.95	Put	Currency Future	490	323	490	323	0.00
25/09/2009	£ / R On 14-June-10	12.95	Call	Currency Future	552	702	552	702	0.00
25/09/2009	£ / R On 14-June-10	12.95	Put	Currency Future	1105	834	1105	834	0.00
25/09/2009	£ / R On 14-June-10	15.95	Call	Currency Future	147	186	147	186	0.00
25/09/2009	£ / R On 14-June-10	15.95	Put	Currency Future	3700	3317	3700	3317	0.00
25/09/2009	£ / R On 14-June-10	17.95	Call	Currency Future	54	77	54	77	0.00
25/09/2009	£ / R On 14-June-10	17.95	Put	Currency Future	5607	5209	5607	5209	0.00
25/09/2009	£ / R On 14-June-10	19.95	Call	Currency Future	24	32	24	32	0.00
25/09/2009	£ / R On 14-June-10	19.95	Put	Currency Future	7577	7163	7577	7163	0.00
25/09/2009	£ / R On 14-June-10	21.95	Call	Currency Future	9	12	9	12	0.00
25/09/2009	£ / R On 14-June-10	21.95	Put	Currency Future	9561	9143	9561	9143	0.00
25/09/2009	£ / R On 14-June-10	15.95	Call	Currency Future	147	186	147	186	0.00
25/09/2009	£ / R On 14-June-10	15.95	Put	Currency Future	3700	3317	3700	3317	0.00
25/09/2009	£ / R On 15-March-10	19.75	Call	Currency Future	11	14	11	14	0.00
25/09/2009	£ / R On 15-March-10	19.75	Put	Currency Future	7568	7155	7568	7155	0.00
25/09/2009	£ / R On 15-March-10	21.75	Call	Currency Future	4	5	4	5	0.00
25/09/2009	£ / R On 15-March-10	21.75	Put	Currency Future	9560	9146	9560	9146	0.00
25/09/2009	£ / R On 14-December-09	9.65	Call	Currency Future	2350	2757	2350	2757	0.00
25/09/2009	£ / R On 14-December-09	9.65	Put	Currency Future	14	9	14	9	0.00
25/09/2009	£ / R On 14-December-09	10.65	Call	Currency Future	1376	1777	1376	1777	0.00
25/09/2009	£ / R On 14-December-09	10.65	Put	Currency Future	40	30	40	30	0.00
25/09/2009	£ / R On 14-December-09	11.65	Call	Currency Future	553	853	553	853	0.00
25/09/2009	£ / R On 14-December-09	11.65	Put	Currency Future	216	106	216	106	0.00
25/09/2009	£ / R On 14-December-09	15.65	Call	Currency Future	14	21	14	21	0.00
25/09/2009	£ / R On 14-December-09	15.65	Put	Currency Future	3678	3273	3678	3273	0.00
25/09/2009	£ / R On 14-December-09	17.65	Call	Currency Future	5	7	5	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
25/09/2009	£ / R On 14-December-09	17.65	Put	Currency Future	5668	5260	5668	5260	0.00
25/09/2009	£ / R On 14-December-09	19.65	Call	Currency Future	2	2	2	2	0.00
25/09/2009	£ / R On 14-December-09	19.65	Put	Currency Future	7665	7255	7665	7255	0.00
25/09/2009	£ / R On 14-December-09	21.65	Call	Currency Future	0	1	0	1	0.00
25/09/2009	£ / R On 14-December-09	21.65	Put	Currency Future	9664	9253	9664	9253	0.00
25/09/2009	£ / R On 14-December-09	9.70	Call	Currency Future	2301	2707	2301	2707	0.00
25/09/2009	£ / R On 14-December-09	9.70	Put	Currency Future	15	10	15	10	0.00
25/09/2009	£ / R On 14-December-09	10.70	Call	Currency Future	1328	1729	1328	1729	0.00
25/09/2009	£ / R On 14-December-09	10.70	Put	Currency Future	42	31	42	31	0.00
25/09/2009	£ / R On 14-December-09	11.70	Call	Currency Future	522	815	522	815	0.00
25/09/2009	£ / R On 14-December-09	11.70	Put	Currency Future	235	118	235	118	0.00
25/09/2009	£ / R On 14-December-09	15.70	Call	Currency Future	14	20	14	20	0.00
25/09/2009	£ / R On 14-December-09	15.70	Put	Currency Future	3728	3323	3728	3323	0.00
25/09/2009	£ / R On 14-December-09	17.70	Call	Currency Future	5	7	5	7	0.00
25/09/2009	£ / R On 14-December-09	17.70	Put	Currency Future	5718	5309	5718	5309	0.00
25/09/2009	£ / R On 14-December-09	19.70	Call	Currency Future	2	2	2	2	0.00
25/09/2009	£ / R On 14-December-09	19.70	Put	Currency Future	7715	7305	7715	7305	0.00
25/09/2009	£ / R On 14-December-09	21.70	Call	Currency Future	0	1	0	1	0.00
25/09/2009	£ / R On 14-December-09	21.70	Put	Currency Future	9714	9303	9714	9303	0.00
25/09/2009	£ / R On 14-June-10	20.00	Call	Currency Future	24	31	24	31	0.00
25/09/2009	£ / R On 14-June-10	20.00	Put	Currency Future	7627	7213	7627	7213	0.00
25/09/2009	£ / R On 14-June-10	22.00	Call	Currency Future	8	11	8	11	0.00
25/09/2009	£ / R On 14-June-10	22.00	Put	Currency Future	9611	9193	9611	9193	0.00
25/09/2009	£ / R On 14-June-10	16.15	Call	Currency Future	136	172	136	172	0.00
25/09/2009	£ / R On 14-June-10	16.15	Put	Currency Future	3889	3503	3889	3503	0.00
25/09/2009	£ / R On 14-June-10	18.15	Call	Currency Future	49	70	49	70	0.00
25/09/2009	£ / R On 14-June-10	18.15	Put	Currency Future	5802	5402	5802	5402	0.00
25/09/2009	£ / R On 14-June-10	22.15	Call	Currency Future	8	11	8	11	0.00
25/09/2009	£ / R On 14-June-10	22.15	Put	Currency Future	9760	9342	9760	9342	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 15-March-10	19.85	Call	Currency Future	11	14	11	14	0.00
25/09/2009	£ / R On 15-March-10	19.85	Put	Currency Future	7668	7254	7668	7254	0.00
25/09/2009	£ / R On 15-March-10	21.85	Call	Currency Future	3	5	3	5	0.00
25/09/2009	£ / R On 15-March-10	21.85	Put	Currency Future	9660	9245	9660	9245	0.00
25/09/2009	£ / R On 15-March-10	19.90	Call	Currency Future	11	14	11	14	0.00
25/09/2009	£ / R On 15-March-10	19.90	Put	Currency Future	7717	7304	7717	7304	0.00
25/09/2009	£ / R On 15-March-10	21.90	Call	Currency Future	3	5	3	5	0.00
25/09/2009	£ / R On 15-March-10	21.90	Put	Currency Future	9710	9295	9710	9295	0.00
25/09/2009	£ / R On 14-December-09	9.75	Call	Currency Future	2252	2658	2252	2658	0.00
25/09/2009	£ / R On 14-December-09	9.75	Put	Currency Future	16	11	16	11	0.00
25/09/2009	£ / R On 14-December-09	10.75	Call	Currency Future	1280	1680	1280	1680	0.00
25/09/2009	£ / R On 14-December-09	10.75	Put	Currency Future	44	33	44	33	0.00
25/09/2009	£ / R On 14-December-09	11.75	Call	Currency Future	492	777	492	777	0.00
25/09/2009	£ / R On 14-December-09	11.75	Put	Currency Future	255	130	255	130	0.00
25/09/2009	£ / R On 14-December-09	15.75	Call	Currency Future	14	20	14	20	0.00
25/09/2009	£ / R On 14-December-09	15.75	Put	Currency Future	3777	3372	3777	3372	0.00
25/09/2009	£ / R On 14-December-09	17.75	Call	Currency Future	4	6	4	6	0.00
25/09/2009	£ / R On 14-December-09	17.75	Put	Currency Future	5768	5359	5768	5359	0.00
25/09/2009	£ / R On 14-December-09	19.75	Call	Currency Future	2	2	2	2	0.00
25/09/2009	£ / R On 14-December-09	19.75	Put	Currency Future	7765	7355	7765	7355	0.00
25/09/2009	£ / R On 14-December-09	21.75	Call	Currency Future	0	1	0	1	0.00
25/09/2009	£ / R On 14-December-09	21.75	Put	Currency Future	9764	9353	9764	9353	0.00
25/09/2009	£ / R On 14-June-10	10.20	Call	Currency Future	2263	2676	2263	2676	0.00
25/09/2009	£ / R On 14-June-10	10.20	Put	Currency Future	66	57	66	57	0.00
25/09/2009	£ / R On 14-June-10	11.20	Call	Currency Future	1407	1751	1407	1751	0.00
25/09/2009	£ / R On 14-June-10	11.20	Put	Currency Future	209	133	209	133	0.00
25/09/2009	£ / R On 14-June-10	12.20	Call	Currency Future	817	1045	817	1045	0.00
25/09/2009	£ / R On 14-June-10	12.20	Put	Currency Future	620	426	620	426	0.00
25/09/2009	£ / R On 14-June-10	13.20	Call	Currency Future	489	620	489	620	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-June-10	13.20	Put	Currency Future	1292	1001	1292	1001	0.00
25/09/2009	£ / R On 14-June-10	20.20	Call	Currency Future	22	29	22	29	0.00
25/09/2009	£ / R On 14-June-10	20.20	Put	Currency Future	7825	7410	7825	7410	0.00
25/09/2009	£ / R On 14-June-10	22.20	Call	Currency Future	7	10	7	10	0.00
25/09/2009	£ / R On 14-June-10	22.20	Put	Currency Future	9810	9392	9810	9392	0.00
25/09/2009	£ / R On 15-March-10	19.95	Call	Currency Future	11	13	11	13	0.00
25/09/2009	£ / R On 15-March-10	19.95	Put	Currency Future	7767	7354	7767	7354	0.00
25/09/2009	£ / R On 15-March-10	21.95	Call	Currency Future	3	5	3	5	0.00
25/09/2009	£ / R On 15-March-10	21.95	Put	Currency Future	9760	9345	9760	9345	0.00
25/09/2009	£ / R On 14-December-09	9.85	Call	Currency Future	2154	2559	2154	2559	0.00
25/09/2009	£ / R On 14-December-09	9.85	Put	Currency Future	18	12	18	12	0.00
25/09/2009	£ / R On 14-December-09	11.85	Call	Currency Future	435	704	435	704	0.00
25/09/2009	£ / R On 14-December-09	11.85	Put	Currency Future	298	157	298	157	0.00
25/09/2009	£ / R On 14-December-09	15.85	Call	Currency Future	13	19	13	19	0.00
25/09/2009	£ / R On 14-December-09	15.85	Put	Currency Future	3877	3471	3877	3471	0.00
25/09/2009	£ / R On 14-December-09	17.85	Call	Currency Future	4	6	4	6	0.00
25/09/2009	£ / R On 14-December-09	17.85	Put	Currency Future	5868	5459	5868	5459	0.00
25/09/2009	£ / R On 14-December-09	21.85	Call	Currency Future	0	0	0	0	0.00
25/09/2009	£ / R On 14-December-09	21.85	Put	Currency Future	9864	9453	9864	9453	0.00
25/09/2009	£ / R On 14-June-10	10.30	Call	Currency Future	2166	2579	2166	2579	0.00
25/09/2009	£ / R On 14-June-10	10.30	Put	Currency Future	69	60	69	60	0.00
25/09/2009	£ / R On 14-June-10	11.30	Call	Currency Future	1332	1669	1332	1669	0.00
25/09/2009	£ / R On 14-June-10	11.30	Put	Currency Future	235	151	235	151	0.00
25/09/2009	£ / R On 14-June-10	20.30	Call	Currency Future	22	28	22	28	0.00
25/09/2009	£ / R On 14-June-10	20.30	Put	Currency Future	7924	7509	7924	7509	0.00
25/09/2009	£ / R On 14-June-10	22.30	Call	Currency Future	7	10	7	10	0.00
25/09/2009	£ / R On 14-June-10	22.30	Put	Currency Future	9910	9491	9910	9491	0.00
25/09/2009	£ / R On 15-March-10	10.05	Call	Currency Future	2190	2597	2190	2597	0.00
25/09/2009	£ / R On 15-March-10	10.05	Put	Currency Future	47	37	47	37	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 15-March-10	12.05	Call	Currency Future	634	869	634	869	0.00
25/09/2009	£ / R On 15-March-10	12.05	Put	Currency Future	490	309	490	309	0.00
25/09/2009	£ / R On 15-March-10	16.05	Call	Currency Future	48	71	48	71	0.00
25/09/2009	£ / R On 15-March-10	16.05	Put	Currency Future	3904	3512	3904	3512	0.00
25/09/2009	£ / R On 15-March-10	18.05	Call	Currency Future	20	26	20	26	0.00
25/09/2009	£ / R On 15-March-10	18.05	Put	Currency Future	5876	5466	5876	5466	0.00
25/09/2009	£ / R On 15-March-10	20.05	Call	Currency Future	11	13	11	13	0.00
25/09/2009	£ / R On 15-March-10	20.05	Put	Currency Future	7867	7453	7867	7453	0.00
25/09/2009	£ / R On 15-March-10	22.05	Call	Currency Future	3	4	3	4	0.00
25/09/2009	£ / R On 15-March-10	22.05	Put	Currency Future	9859	9445	9859	9445	0.00
25/09/2009	£ / R On 14-December-09	10.80	Call	Currency Future	1233	1631	1233	1631	0.00
25/09/2009	£ / R On 14-December-09	10.80	Put	Currency Future	46	34	46	34	0.00
25/09/2009	£ / R On 14-December-09	11.80	Call	Currency Future	463	740	463	740	0.00
25/09/2009	£ / R On 14-December-09	11.80	Put	Currency Future	276	143	276	143	0.00
25/09/2009	£ / R On 14-December-09	17.80	Call	Currency Future	4	6	4	6	0.00
25/09/2009	£ / R On 14-December-09	17.80	Put	Currency Future	5818	5409	5818	5409	0.00
25/09/2009	£ / R On 14-December-09	19.80	Call	Currency Future	2	2	2	2	0.00
25/09/2009	£ / R On 14-December-09	19.80	Put	Currency Future	7815	7405	7815	7405	0.00
25/09/2009	£ / R On 14-December-09	21.80	Call	Currency Future	0	0	0	0	0.00
25/09/2009	£ / R On 14-December-09	21.80	Put	Currency Future	9814	9403	9814	9403	0.00
25/09/2009	£ / R On 14-June-10	10.25	Call	Currency Future	2215	2628	2215	2628	0.00
25/09/2009	£ / R On 14-June-10	10.25	Put	Currency Future	68	59	68	59	0.00
25/09/2009	£ / R On 14-June-10	11.25	Call	Currency Future	1369	1710	1369	1710	0.00
25/09/2009	£ / R On 14-June-10	11.25	Put	Currency Future	222	141	222	141	0.00
25/09/2009	£ / R On 14-June-10	12.25	Call	Currency Future	795	1018	795	1018	0.00
25/09/2009	£ / R On 14-June-10	12.25	Put	Currency Future	648	449	648	449	0.00
25/09/2009	£ / R On 14-June-10	20.25	Call	Currency Future	22	28	22	28	0.00
25/09/2009	£ / R On 14-June-10	20.25	Put	Currency Future	7875	7460	7875	7460	0.00
25/09/2009	£ / R On 14-June-10	22.25	Call	Currency Future	7	10	7	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-June-10	22.25	Put	Currency Future	9860	9441	9860	9441	0.00
25/09/2009	£ / R On 14-June-10	18.10	Call	Currency Future	50	72	50	72	0.00
25/09/2009	£ / R On 14-June-10	18.10	Put	Currency Future	5753	5353	5753	5353	0.00
25/09/2009	£ / R On 14-June-10	20.10	Call	Currency Future	23	30	23	30	0.00
25/09/2009	£ / R On 14-June-10	20.10	Put	Currency Future	7726	7311	7726	7311	0.00
25/09/2009	£ / R On 14-June-10	22.10	Call	Currency Future	8	11	8	11	0.00
25/09/2009	£ / R On 14-June-10	22.10	Put	Currency Future	9711	9292	9711	9292	0.00
25/09/2009	£ / R On 14-December-09	9.55	Call	Currency Future	2449	2856	2449	2856	0.00
25/09/2009	£ / R On 14-December-09	9.55	Put	Currency Future	12	8	12	8	0.00
25/09/2009	£ / R On 14-December-09	10.55	Call	Currency Future	1472	1875	1472	1875	0.00
25/09/2009	£ / R On 14-December-09	10.55	Put	Currency Future	36	27	36	27	0.00
25/09/2009	£ / R On 14-December-09	11.55	Call	Currency Future	618	933	618	933	0.00
25/09/2009	£ / R On 14-December-09	11.55	Put	Currency Future	181	86	181	86	0.00
25/09/2009	£ / R On 14-December-09	12.55	Call	Currency Future	188	318	188	318	0.00
25/09/2009	£ / R On 14-December-09	12.55	Put	Currency Future	751	471	751	471	0.00
25/09/2009	£ / R On 14-December-09	15.55	Call	Currency Future	15	22	15	22	0.00
25/09/2009	£ / R On 14-December-09	15.55	Put	Currency Future	3579	3174	3579	3174	0.00
25/09/2009	£ / R On 14-December-09	17.55	Call	Currency Future	5	7	5	7	0.00
25/09/2009	£ / R On 14-December-09	17.55	Put	Currency Future	5568	5160	5568	5160	0.00
25/09/2009	£ / R On 14-December-09	19.55	Call	Currency Future	2	3	2	3	0.00
25/09/2009	£ / R On 14-December-09	19.55	Put	Currency Future	7565	7155	7565	7155	0.00
25/09/2009	£ / R On 14-December-09	21.55	Call	Currency Future	0	1	0	1	0.00
25/09/2009	£ / R On 14-December-09	21.55	Put	Currency Future	9564	9153	9564	9153	0.00
25/09/2009	£ / R On 15-March-10	19.80	Call	Currency Future	11	14	11	14	0.00
25/09/2009	£ / R On 15-March-10	19.80	Put	Currency Future	7618	7204	7618	7204	0.00
25/09/2009	£ / R On 15-March-10	21.80	Call	Currency Future	3	5	3	5	0.00
25/09/2009	£ / R On 15-March-10	21.80	Put	Currency Future	9610	9195	9610	9195	0.00
25/09/2009	£ / R On 14-December-09	9.45	Call	Currency Future	2547	2955	2547	2955	0.00
25/09/2009	£ / R On 14-December-09	9.45	Put	Currency Future	11	7	11	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
25/09/2009	£ / R On 14-December-09	10.45	Call	Currency Future	1569	1973	1569	1973	0.00
25/09/2009	£ / R On 14-December-09	10.45	Put	Currency Future	33	25	33	25	0.00
25/09/2009	£ / R On 14-December-09	11.45	Call	Currency Future	687	1016	687	1016	0.00
25/09/2009	£ / R On 14-December-09	11.45	Put	Currency Future	151	69	151	69	0.00
25/09/2009	£ / R On 14-December-09	12.45	Call	Currency Future	211	356	211	356	0.00
25/09/2009	£ / R On 14-December-09	12.45	Put	Currency Future	675	408	675	408	0.00
25/09/2009	£ / R On 14-December-09	15.45	Call	Currency Future	16	23	16	23	0.00
25/09/2009	£ / R On 14-December-09	15.45	Put	Currency Future	3479	3076	3479	3076	0.00
25/09/2009	£ / R On 14-December-09	17.45	Call	Currency Future	5	8	5	8	0.00
25/09/2009	£ / R On 14-December-09	17.45	Put	Currency Future	5469	5060	5469	5060	0.00
25/09/2009	£ / R On 14-December-09	19.45	Call	Currency Future	2	3	2	3	0.00
25/09/2009	£ / R On 14-December-09	19.45	Put	Currency Future	7465	7055	7465	7055	0.00
25/09/2009	£ / R On 14-December-09	21.45	Call	Currency Future	0	1	0	1	0.00
25/09/2009	£ / R On 14-December-09	21.45	Put	Currency Future	9464	9053	9464	9053	0.00
25/09/2009	£ / R On 14-June-10	15.90	Call	Currency Future	150	190	150	190	0.00
25/09/2009	£ / R On 14-June-10	15.90	Put	Currency Future	3653	3271	3653	3271	0.00
25/09/2009	£ / R On 14-June-10	17.90	Call	Currency Future	56	79	56	79	0.00
25/09/2009	£ / R On 14-June-10	17.90	Put	Currency Future	5559	5161	5559	5161	0.00
25/09/2009	£ / R On 14-June-10	21.90	Call	Currency Future	9	12	9	12	0.00
25/09/2009	£ / R On 14-June-10	21.90	Put	Currency Future	9512	9093	9512	9093	0.00
25/09/2009	£ / R On 15-March-10	19.65	Call	Currency Future	12	15	12	15	0.00
25/09/2009	£ / R On 15-March-10	19.65	Put	Currency Future	7468	7055	7468	7055	0.00
25/09/2009	£ / R On 15-March-10	21.65	Call	Currency Future	4	6	4	6	0.00
25/09/2009	£ / R On 15-March-10	21.65	Put	Currency Future	9460	9046	9460	9046	0.00
25/09/2009	£ / R On 15-March-10	9.40	Call	Currency Future	2822	3232	2822	3232	0.00
25/09/2009	£ / R On 15-March-10	9.40	Put	Currency Future	29	23	29	23	0.00
25/09/2009	£ / R On 15-March-10	10.40	Call	Currency Future	1858	2257	1858	2257	0.00
25/09/2009	£ / R On 15-March-10	10.40	Put	Currency Future	65	48	65	48	0.00
25/09/2009	£ / R On 15-March-10	11.40	Call	Currency Future	1006	1339	1006	1339	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 15-March-10	11.40	Put	Currency Future	212	129	212	129	0.00
25/09/2009	£ / R On 15-March-10	12.40	Call	Currency Future	494	679	494	679	0.00
25/09/2009	£ / R On 15-March-10	12.40	Put	Currency Future	700	469	700	469	0.00
25/09/2009	£ / R On 15-March-10	15.40	Call	Currency Future	73	107	73	107	0.00
25/09/2009	£ / R On 15-March-10	15.40	Put	Currency Future	3280	2897	3280	2897	0.00
25/09/2009	£ / R On 15-March-10	17.40	Call	Currency Future	25	35	25	35	0.00
25/09/2009	£ / R On 15-March-10	17.40	Put	Currency Future	5232	4825	5232	4825	0.00
25/09/2009	£ / R On 15-March-10	19.40	Call	Currency Future	13	16	13	16	0.00
25/09/2009	£ / R On 15-March-10	19.40	Put	Currency Future	7219	6806	7219	6806	0.00
25/09/2009	£ / R On 15-March-10	21.40	Call	Currency Future	5	7	5	7	0.00
25/09/2009	£ / R On 15-March-10	21.40	Put	Currency Future	9211	8797	9211	8797	0.00
25/09/2009	£ / R On 14-December-09	9.05	Call	Currency Future	2943	3352	2943	3352	0.00
25/09/2009	£ / R On 14-December-09	9.05	Put	Currency Future	6	5	6	5	0.00
25/09/2009	£ / R On 14-December-09	10.05	Call	Currency Future	1959	2363	1959	2363	0.00
25/09/2009	£ / R On 14-December-09	10.05	Put	Currency Future	23	16	23	16	0.00
25/09/2009	£ / R On 14-December-09	11.05	Call	Currency Future	1001	1390	1001	1390	0.00
25/09/2009	£ / R On 14-December-09	11.05	Put	Currency Future	65	43	65	43	0.00
25/09/2009	£ / R On 14-December-09	12.05	Call	Currency Future	338	570	338	570	0.00
25/09/2009	£ / R On 14-December-09	12.05	Put	Currency Future	401	223	401	223	0.00
25/09/2009	£ / R On 14-December-09	15.05	Call	Currency Future	19	30	19	30	0.00
25/09/2009	£ / R On 14-December-09	15.05	Put	Currency Future	3083	2682	3083	2682	0.00
25/09/2009	£ / R On 14-December-09	17.05	Call	Currency Future	6	10	6	10	0.00
25/09/2009	£ / R On 14-December-09	17.05	Put	Currency Future	5070	4662	5070	4662	0.00
25/09/2009	£ / R On 14-December-09	19.05	Call	Currency Future	2	3	2	3	0.00
25/09/2009	£ / R On 14-December-09	19.05	Put	Currency Future	7066	6656	7066	6656	0.00
25/09/2009	£ / R On 14-December-09	21.05	Call	Currency Future	1	1	1	1	0.00
25/09/2009	£ / R On 14-December-09	21.05	Put	Currency Future	9064	8654	9064	8654	0.00
25/09/2009	£ / R On 14-June-10	9.45	Call	Currency Future	2993	3408	2993	3408	0.00
25/09/2009	£ / R On 14-June-10	9.45	Put	Currency Future	46	39	46	39	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-June-10	10.45	Call	Currency Future	2026	2433	2026	2433	0.00
25/09/2009	£ / R On 14-June-10	10.45	Put	Currency Future	79	65	79	65	0.00
25/09/2009	£ / R On 14-June-10	11.45	Call	Currency Future	1226	1550	1226	1550	0.00
25/09/2009	£ / R On 14-June-10	11.45	Put	Currency Future	279	181	279	181	0.00
25/09/2009	£ / R On 14-June-10	19.45	Call	Currency Future	29	39	29	39	0.00
25/09/2009	£ / R On 14-June-10	19.45	Put	Currency Future	7082	6671	7082	6671	0.00
25/09/2009	£ / R On 14-June-10	21.45	Call	Currency Future	12	16	12	16	0.00
25/09/2009	£ / R On 14-June-10	21.45	Put	Currency Future	9064	8647	9064	8647	0.00
25/09/2009	£ / R On 15-March-10	9.25	Call	Currency Future	2969	3379	2969	3379	0.00
25/09/2009	£ / R On 15-March-10	9.25	Put	Currency Future	26	20	26	20	0.00
25/09/2009	£ / R On 15-March-10	10.25	Call	Currency Future	1999	2402	1999	2402	0.00
25/09/2009	£ / R On 15-March-10	10.25	Put	Currency Future	55	43	55	43	0.00
25/09/2009	£ / R On 15-March-10	11.25	Call	Currency Future	1110	1470	1110	1470	0.00
25/09/2009	£ / R On 15-March-10	11.25	Put	Currency Future	167	110	167	110	0.00
25/09/2009	£ / R On 15-March-10	12.25	Call	Currency Future	547	756	547	756	0.00
25/09/2009	£ / R On 15-March-10	12.25	Put	Currency Future	604	396	604	396	0.00
25/09/2009	£ / R On 15-March-10	15.25	Call	Currency Future	81	117	81	117	0.00
25/09/2009	£ / R On 15-March-10	15.25	Put	Currency Future	3138	2758	3138	2758	0.00
25/09/2009	£ / R On 15-March-10	17.25	Call	Currency Future	27	37	27	37	0.00
25/09/2009	£ / R On 15-March-10	17.25	Put	Currency Future	5084	4678	5084	4678	0.00
25/09/2009	£ / R On 15-March-10	19.25	Call	Currency Future	13	17	13	17	0.00
25/09/2009	£ / R On 15-March-10	19.25	Put	Currency Future	7070	6657	7070	6657	0.00
25/09/2009	£ / R On 15-March-10	21.25	Call	Currency Future	5	7	5	7	0.00
25/09/2009	£ / R On 15-March-10	21.25	Put	Currency Future	9061	8648	9061	8648	0.00
25/09/2009	£ / R On 14-December-09	9.00	Call	Currency Future	2992	3402	2992	3402	0.00
25/09/2009	£ / R On 14-December-09	9.00	Put	Currency Future	6	5	6	5	0.00
25/09/2009	£ / R On 14-December-09	10.00	Call	Currency Future	2008	2412	2008	2412	0.00
25/09/2009	£ / R On 14-December-09	10.00	Put	Currency Future	22	15	22	15	0.00
25/09/2009	£ / R On 14-December-09	11.00	Call	Currency Future	1044	1438	1044	1438	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-December-09	11.00	Put	Currency Future	57	41	57	41	0.00
25/09/2009	£ / R On 14-December-09	12.00	Call	Currency Future	358	602	358	602	0.00
25/09/2009	£ / R On 14-December-09	12.00	Put	Currency Future	371	205	371	205	0.00
25/09/2009	£ / R On 14-December-09	17.00	Call	Currency Future	7	10	7	10	0.00
25/09/2009	£ / R On 14-December-09	17.00	Put	Currency Future	5020	4613	5020	4613	0.00
25/09/2009	£ / R On 14-December-09	19.00	Call	Currency Future	2	3	2	3	0.00
25/09/2009	£ / R On 14-December-09	19.00	Put	Currency Future	7016	6606	7016	6606	0.00
25/09/2009	£ / R On 14-December-09	21.00	Call	Currency Future	1	1	1	1	0.00
25/09/2009	£ / R On 14-December-09	21.00	Put	Currency Future	9014	8604	9014	8604	0.00
25/09/2009	£ / R On 14-June-10	19.40	Call	Currency Future	29	40	29	40	0.00
25/09/2009	£ / R On 14-June-10	19.40	Put	Currency Future	7032	6621	7032	6621	0.00
25/09/2009	£ / R On 14-June-10	21.40	Call	Currency Future	12	16	12	16	0.00
25/09/2009	£ / R On 14-June-10	21.40	Put	Currency Future	9015	8597	9015	8597	0.00
25/09/2009	£ / R On 15-March-10	9.20	Call	Currency Future	3018	3428	3018	3428	0.00
25/09/2009	£ / R On 15-March-10	9.20	Put	Currency Future	25	19	25	19	0.00
25/09/2009	£ / R On 15-March-10	10.20	Call	Currency Future	2046	2451	2046	2451	0.00
25/09/2009	£ / R On 15-March-10	10.20	Put	Currency Future	52	41	52	41	0.00
25/09/2009	£ / R On 15-March-10	11.20	Call	Currency Future	1147	1514	1147	1514	0.00
25/09/2009	£ / R On 15-March-10	11.20	Put	Currency Future	153	105	153	105	0.00
25/09/2009	£ / R On 15-March-10	12.20	Call	Currency Future	566	783	566	783	0.00
25/09/2009	£ / R On 15-March-10	12.20	Put	Currency Future	573	373	573	373	0.00
25/09/2009	£ / R On 15-March-10	15.20	Call	Currency Future	84	121	84	121	0.00
25/09/2009	£ / R On 15-March-10	15.20	Put	Currency Future	3090	2711	3090	2711	0.00
25/09/2009	£ / R On 15-March-10	17.20	Call	Currency Future	28	38	28	38	0.00
25/09/2009	£ / R On 15-March-10	17.20	Put	Currency Future	5034	4629	5034	4629	0.00
25/09/2009	£ / R On 15-March-10	19.20	Call	Currency Future	13	17	13	17	0.00
25/09/2009	£ / R On 15-March-10	19.20	Put	Currency Future	7020	6607	7020	6607	0.00
25/09/2009	£ / R On 15-March-10	21.20	Call	Currency Future	5	8	5	8	0.00
25/09/2009	£ / R On 15-March-10	21.20	Put	Currency Future	9012	8598	9012	8598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 15-March-10	9.35	Call	Currency Future	2871	3281	2871	3281	0.00
25/09/2009	£ / R On 15-March-10	9.35	Put	Currency Future	28	22	28	22	0.00
25/09/2009	£ / R On 15-March-10	10.35	Call	Currency Future	1905	2306	1905	2306	0.00
25/09/2009	£ / R On 15-March-10	10.35	Put	Currency Future	61	46	61	46	0.00
25/09/2009	£ / R On 15-March-10	11.35	Call	Currency Future	1040	1382	1040	1382	0.00
25/09/2009	£ / R On 15-March-10	11.35	Put	Currency Future	196	122	196	122	0.00
25/09/2009	£ / R On 15-March-10	12.35	Call	Currency Future	511	704	511	704	0.00
25/09/2009	£ / R On 15-March-10	12.35	Put	Currency Future	667	444	667	444	0.00
25/09/2009	£ / R On 15-March-10	15.35	Call	Currency Future	76	110	76	110	0.00
25/09/2009	£ / R On 15-March-10	15.35	Put	Currency Future	3232	2850	3232	2850	0.00
25/09/2009	£ / R On 15-March-10	17.35	Call	Currency Future	26	36	26	36	0.00
25/09/2009	£ / R On 15-March-10	17.35	Put	Currency Future	5182	4776	5182	4776	0.00
25/09/2009	£ / R On 15-March-10	19.35	Call	Currency Future	13	16	13	16	0.00
25/09/2009	£ / R On 15-March-10	19.35	Put	Currency Future	7169	6756	7169	6756	0.00
25/09/2009	£ / R On 15-March-10	21.35	Call	Currency Future	5	7	5	7	0.00
25/09/2009	£ / R On 15-March-10	21.35	Put	Currency Future	9161	8747	9161	8747	0.00
25/09/2009	£ / R On 14-December-09	9.15	Call	Currency Future	2844	3253	2844	3253	0.00
25/09/2009	£ / R On 14-December-09	9.15	Put	Currency Future	7	5	7	5	0.00
25/09/2009	£ / R On 14-December-09	10.15	Call	Currency Future	1861	2265	1861	2265	0.00
25/09/2009	£ / R On 14-December-09	10.15	Put	Currency Future	25	18	25	18	0.00
25/09/2009	£ / R On 14-December-09	11.15	Call	Currency Future	918	1295	918	1295	0.00
25/09/2009	£ / R On 14-December-09	11.15	Put	Currency Future	81	47	81	47	0.00
25/09/2009	£ / R On 14-December-09	12.15	Call	Currency Future	301	509	301	509	0.00
25/09/2009	£ / R On 14-December-09	12.15	Put	Currency Future	464	262	464	262	0.00
25/09/2009	£ / R On 14-December-09	15.15	Call	Currency Future	18	28	18	28	0.00
25/09/2009	£ / R On 14-December-09	15.15	Put	Currency Future	3182	2780	3182	2780	0.00
25/09/2009	£ / R On 14-December-09	17.15	Call	Currency Future	6	9	6	9	0.00
25/09/2009	£ / R On 14-December-09	17.15	Put	Currency Future	5170	4762	5170	4762	0.00
25/09/2009	£ / R On 14-December-09	19.15	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
25/09/2009	£ / R On 14-December-09	19.15	Put	Currency Future	7166	6756	7166	6756	0.00
25/09/2009	£ / R On 14-December-09	21.15	Call	Currency Future	1	1	1	1	0.00
25/09/2009	£ / R On 14-December-09	21.15	Put	Currency Future	9164	8754	9164	8754	0.00
25/09/2009	£ / R On 14-June-10	9.60	Call	Currency Future	2846	3261	2846	3261	0.00
25/09/2009	£ / R On 14-June-10	9.60	Put	Currency Future	49	43	49	43	0.00
25/09/2009	£ / R On 14-June-10	10.60	Call	Currency Future	1895	2288	1895	2288	0.00
25/09/2009	£ / R On 14-June-10	10.60	Put	Currency Future	97	69	97	69	0.00
25/09/2009	£ / R On 14-June-10	12.60	Call	Currency Future	660	844	660	844	0.00
25/09/2009	£ / R On 14-June-10	12.60	Put	Currency Future	863	625	863	625	0.00
25/09/2009	£ / R On 14-June-10	19.60	Call	Currency Future	27	37	27	37	0.00
25/09/2009	£ / R On 14-June-10	19.60	Put	Currency Future	7230	6818	7230	6818	0.00
25/09/2009	£ / R On 14-June-10	21.60	Call	Currency Future	11	14	11	14	0.00
25/09/2009	£ / R On 14-June-10	21.60	Put	Currency Future	9213	8796	9213	8796	0.00
25/09/2009	£ / R On 14-December-09	9.25	Call	Currency Future	2745	3153	2745	3153	0.00
25/09/2009	£ / R On 14-December-09	9.25	Put	Currency Future	8	6	8	6	0.00
25/09/2009	£ / R On 14-December-09	10.25	Call	Currency Future	1764	2167	1764	2167	0.00
25/09/2009	£ / R On 14-December-09	10.25	Put	Currency Future	27	20	27	20	0.00
25/09/2009	£ / R On 14-December-09	11.25	Call	Currency Future	837	1200	837	1200	0.00
25/09/2009	£ / R On 14-December-09	11.25	Put	Currency Future	101	52	101	52	0.00
25/09/2009	£ / R On 14-December-09	15.25	Call	Currency Future	17	26	17	26	0.00
25/09/2009	£ / R On 14-December-09	15.25	Put	Currency Future	3281	2879	3281	2879	0.00
25/09/2009	£ / R On 14-December-09	17.25	Call	Currency Future	6	8	6	8	0.00
25/09/2009	£ / R On 14-December-09	17.25	Put	Currency Future	5269	4861	5269	4861	0.00
25/09/2009	£ / R On 14-December-09	19.25	Call	Currency Future	2	3	2	3	0.00
25/09/2009	£ / R On 14-December-09	19.25	Put	Currency Future	7266	6856	7266	6856	0.00
25/09/2009	£ / R On 14-December-09	21.25	Call	Currency Future	0	1	0	1	0.00
25/09/2009	£ / R On 14-December-09	21.25	Put	Currency Future	9264	8854	9264	8854	0.00
25/09/2009	£ / R On 14-June-10	15.70	Call	Currency Future	163	206	163	206	0.00
25/09/2009	£ / R On 14-June-10	15.70	Put	Currency Future	3465	3087	3465	3087	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-June-10	17.70	Call	Currency Future	62	87	62	87	0.00
25/09/2009	£ / R On 14-June-10	17.70	Put	Currency Future	5365	4968	5365	4968	0.00
25/09/2009	£ / R On 14-June-10	19.70	Call	Currency Future	26	35	26	35	0.00
25/09/2009	£ / R On 14-June-10	19.70	Put	Currency Future	7329	6917	7329	6917	0.00
25/09/2009	£ / R On 14-June-10	21.70	Call	Currency Future	10	14	10	14	0.00
25/09/2009	£ / R On 14-June-10	21.70	Put	Currency Future	9313	8895	9313	8895	0.00
25/09/2009	£ / R On 15-March-10	19.50	Call	Currency Future	12	15	12	15	0.00
25/09/2009	£ / R On 15-March-10	19.50	Put	Currency Future	7319	6906	7319	6906	0.00
25/09/2009	£ / R On 15-March-10	21.50	Call	Currency Future	4	6	4	6	0.00
25/09/2009	£ / R On 15-March-10	21.50	Put	Currency Future	9311	8897	9311	8897	0.00
25/09/2009	£ / R On 14-December-09	9.40	Call	Currency Future	2596	3004	2596	3004	0.00
25/09/2009	£ / R On 14-December-09	9.40	Put	Currency Future	10	7	10	7	0.00
25/09/2009	£ / R On 14-December-09	10.40	Call	Currency Future	1618	2022	1618	2022	0.00
25/09/2009	£ / R On 14-December-09	10.40	Put	Currency Future	31	24	31	24	0.00
25/09/2009	£ / R On 14-December-09	11.40	Call	Currency Future	723	1059	723	1059	0.00
25/09/2009	£ / R On 14-December-09	11.40	Put	Currency Future	137	61	137	61	0.00
25/09/2009	£ / R On 14-December-09	15.40	Call	Currency Future	16	24	16	24	0.00
25/09/2009	£ / R On 14-December-09	15.40	Put	Currency Future	3430	3026	3430	3026	0.00
25/09/2009	£ / R On 14-December-09	17.40	Call	Currency Future	5	8	5	8	0.00
25/09/2009	£ / R On 14-December-09	17.40	Put	Currency Future	5419	5011	5419	5011	0.00
25/09/2009	£ / R On 14-December-09	19.40	Call	Currency Future	2	3	2	3	0.00
25/09/2009	£ / R On 14-December-09	19.40	Put	Currency Future	7415	7006	7415	7006	0.00
25/09/2009	£ / R On 14-December-09	21.40	Call	Currency Future	0	1	0	1	0.00
25/09/2009	£ / R On 14-December-09	21.40	Put	Currency Future	9414	9003	9414	9003	0.00
25/09/2009	£ / R On 14-December-09	9.60	Call	Currency Future	2399	2806	2399	2806	0.00
25/09/2009	£ / R On 14-December-09	9.60	Put	Currency Future	13	9	13	9	0.00
25/09/2009	£ / R On 14-December-09	11.60	Call	Currency Future	585	893	585	893	0.00
25/09/2009	£ / R On 14-December-09	11.60	Put	Currency Future	198	96	198	96	0.00
25/09/2009	£ / R On 14-December-09	17.60	Call	Currency Future	5	7	5	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
25/09/2009	£ / R On 14-December-09	17.60	Put	Currency Future	5618	5210	5618	5210	0.00
25/09/2009	£ / R On 14-December-09	21.60	Call	Currency Future	0	1	0	1	0.00
25/09/2009	£ / R On 14-December-09	21.60	Put	Currency Future	9614	9203	9614	9203	0.00
25/09/2009	£ / R On 14-June-10	15.85	Call	Currency Future	153	194	153	194	0.00
25/09/2009	£ / R On 14-June-10	15.85	Put	Currency Future	3606	3225	3606	3225	0.00
25/09/2009	£ / R On 14-June-10	17.85	Call	Currency Future	57	81	57	81	0.00
25/09/2009	£ / R On 14-June-10	17.85	Put	Currency Future	5510	5112	5510	5112	0.00
25/09/2009	£ / R On 14-June-10	19.85	Call	Currency Future	25	33	25	33	0.00
25/09/2009	£ / R On 14-June-10	19.85	Put	Currency Future	7478	7065	7478	7065	0.00
25/09/2009	£ / R On 14-June-10	21.85	Call	Currency Future	9	13	9	13	0.00
25/09/2009	£ / R On 14-June-10	21.85	Put	Currency Future	9462	9044	9462	9044	0.00
25/09/2009	£ / R On 15-March-10	10.10	Call	Currency Future	2142	2548	2142	2548	0.00
25/09/2009	£ / R On 15-March-10	10.10	Put	Currency Future	48	38	48	38	0.00
25/09/2009	£ / R On 15-March-10	11.10	Call	Currency Future	1231	1604	1231	1604	0.00
25/09/2009	£ / R On 15-March-10	11.10	Put	Currency Future	138	94	138	94	0.00
25/09/2009	£ / R On 15-March-10	12.10	Call	Currency Future	610	839	610	839	0.00
25/09/2009	£ / R On 15-March-10	12.10	Put	Currency Future	517	330	517	330	0.00
25/09/2009	£ / R On 15-March-10	16.10	Call	Currency Future	46	69	46	69	0.00
25/09/2009	£ / R On 15-March-10	16.10	Put	Currency Future	3953	3560	3953	3560	0.00
25/09/2009	£ / R On 15-March-10	18.10	Call	Currency Future	20	25	20	25	0.00
25/09/2009	£ / R On 15-March-10	18.10	Put	Currency Future	5926	5516	5926	5516	0.00
25/09/2009	£ / R On 15-March-10	20.10	Call	Currency Future	10	13	10	13	0.00
25/09/2009	£ / R On 15-March-10	20.10	Put	Currency Future	7917	7503	7917	7503	0.00
25/09/2009	£ / R On 15-March-10	22.10	Call	Currency Future	3	4	3	4	0.00
25/09/2009	£ / R On 15-March-10	22.10	Put	Currency Future	9909	9495	9909	9495	0.00
25/09/2009	£ / R On 14-December-09	9.90	Call	Currency Future	2106	2510	2106	2510	0.00
25/09/2009	£ / R On 14-December-09	9.90	Put	Currency Future	19	13	19	13	0.00
25/09/2009	£ / R On 14-December-09	10.90	Call	Currency Future	1138	1535	1138	1535	0.00
25/09/2009	£ / R On 14-December-09	10.90	Put	Currency Future	51	37	51	37	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-December-09	11.90	Call	Currency Future	408	669	408	669	0.00
25/09/2009	£ / R On 14-December-09	11.90	Put	Currency Future	322	172	322	172	0.00
25/09/2009	£ / R On 14-December-09	15.90	Call	Currency Future	13	18	13	18	0.00
25/09/2009	£ / R On 14-December-09	15.90	Put	Currency Future	3927	3521	3927	3521	0.00
25/09/2009	£ / R On 14-December-09	17.90	Call	Currency Future	4	6	4	6	0.00
25/09/2009	£ / R On 14-December-09	17.90	Put	Currency Future	5918	5509	5918	5509	0.00
25/09/2009	£ / R On 14-December-09	19.90	Call	Currency Future	2	2	2	2	0.00
25/09/2009	£ / R On 14-December-09	19.90	Put	Currency Future	7915	7505	7915	7505	0.00
25/09/2009	£ / R On 14-December-09	21.90	Call	Currency Future	0	0	0	0	0.00
25/09/2009	£ / R On 14-December-09	21.90	Put	Currency Future	9914	9503	9914	9503	0.00
25/09/2009	£ / R On 14-June-10	20.35	Call	Currency Future	21	27	21	27	0.00
25/09/2009	£ / R On 14-June-10	20.35	Put	Currency Future	7974	7558	7974	7558	0.00
25/09/2009	£ / R On 14-June-10	22.35	Call	Currency Future	7	9	7	9	0.00
25/09/2009	£ / R On 14-June-10	22.35	Put	Currency Future	9960	9541	9960	9541	0.00
25/09/2009	£ / R On 15-March-10	10.15	Call	Currency Future	2094	2499	2094	2499	0.00
25/09/2009	£ / R On 15-March-10	10.15	Put	Currency Future	50	40	50	40	0.00
25/09/2009	£ / R On 15-March-10	11.15	Call	Currency Future	1189	1559	1189	1559	0.00
25/09/2009	£ / R On 15-March-10	11.15	Put	Currency Future	145	99	145	99	0.00
25/09/2009	£ / R On 15-March-10	12.15	Call	Currency Future	588	811	588	811	0.00
25/09/2009	£ / R On 15-March-10	12.15	Put	Currency Future	544	351	544	351	0.00
25/09/2009	£ / R On 15-March-10	16.15	Call	Currency Future	45	67	45	67	0.00
25/09/2009	£ / R On 15-March-10	16.15	Put	Currency Future	4001	3608	4001	3608	0.00
25/09/2009	£ / R On 15-March-10	18.15	Call	Currency Future	19	25	19	25	0.00
25/09/2009	£ / R On 15-March-10	18.15	Put	Currency Future	5976	5565	5976	5565	0.00
25/09/2009	£ / R On 15-March-10	20.15	Call	Currency Future	10	13	10	13	0.00
25/09/2009	£ / R On 15-March-10	20.15	Put	Currency Future	7967	7553	7967	7553	0.00
25/09/2009	£ / R On 15-March-10	22.15	Call	Currency Future	3	4	3	4	0.00
25/09/2009	£ / R On 15-March-10	22.15	Put	Currency Future	9959	9544	9959	9544	0.00
25/09/2009	£ / R On 15-March-10	10.00	Call	Currency Future	2238	2645	2238	2645	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 15-March-10	10.00	Put	Currency Future	45	36	45	36	0.00
25/09/2009	£ / R On 15-March-10	11.00	Call	Currency Future	1317	1694	1317	1694	0.00
25/09/2009	£ / R On 15-March-10	11.00	Put	Currency Future	124	85	124	85	0.00
25/09/2009	£ / R On 15-March-10	12.00	Call	Currency Future	658	899	658	899	0.00
25/09/2009	£ / R On 15-March-10	12.00	Put	Currency Future	464	289	464	289	0.00
25/09/2009	£ / R On 15-March-10	13.00	Call	Currency Future	332	451	332	451	0.00
25/09/2009	£ / R On 15-March-10	13.00	Put	Currency Future	1139	841	1139	841	0.00
25/09/2009	£ / R On 15-March-10	16.00	Call	Currency Future	49	74	49	74	0.00
25/09/2009	£ / R On 15-March-10	16.00	Put	Currency Future	3856	3464	3856	3464	0.00
25/09/2009	£ / R On 15-March-10	18.00	Call	Currency Future	20	26	20	26	0.00
25/09/2009	£ / R On 15-March-10	18.00	Put	Currency Future	5827	5417	5827	5417	0.00
25/09/2009	£ / R On 15-March-10	20.00	Call	Currency Future	11	13	11	13	0.00
25/09/2009	£ / R On 15-March-10	20.00	Put	Currency Future	7817	7404	7817	7404	0.00
25/09/2009	£ / R On 15-March-10	22.00	Call	Currency Future	3	4	3	4	0.00
25/09/2009	£ / R On 15-March-10	22.00	Put	Currency Future	9809	9395	9809	9395	0.00
25/09/2009	£ / R On 14-June-10	20.05	Call	Currency Future	24	31	24	31	0.00
25/09/2009	£ / R On 14-June-10	20.05	Put	Currency Future	7676	7262	7676	7262	0.00
25/09/2009	£ / R On 14-June-10	22.05	Call	Currency Future	8	11	8	11	0.00
25/09/2009	£ / R On 14-June-10	22.05	Put	Currency Future	9661	9242	9661	9242	0.00
25/09/2009	£ / R On 14-December-09	8.95	Call	Currency Future	3042	3452	3042	3452	0.00
25/09/2009	£ / R On 14-December-09	8.95	Put	Currency Future	6	4	6	4	0.00
25/09/2009	£ / R On 14-December-09	9.95	Call	Currency Future	2057	2461	2057	2461	0.00
25/09/2009	£ / R On 14-December-09	9.95	Put	Currency Future	20	14	20	14	0.00
25/09/2009	£ / R On 14-December-09	10.95	Call	Currency Future	1091	1486	1091	1486	0.00
25/09/2009	£ / R On 14-December-09	10.95	Put	Currency Future	54	39	54	39	0.00
25/09/2009	£ / R On 14-December-09	11.95	Call	Currency Future	382	635	382	635	0.00
25/09/2009	£ / R On 14-December-09	11.95	Put	Currency Future	346	188	346	188	0.00
25/09/2009	£ / R On 14-December-09	16.95	Call	Currency Future	7	10	7	10	0.00
25/09/2009	£ / R On 14-December-09	16.95	Put	Currency Future	4970	4563	4970	4563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-December-09	18.95	Call	Currency Future	2	4	2	4	0.00
25/09/2009	£ / R On 14-December-09	18.95	Put	Currency Future	6966	6556	6966	6556	0.00
25/09/2009	£ / R On 14-December-09	20.95	Call	Currency Future	1	1	1	1	0.00
25/09/2009	£ / R On 14-December-09	20.95	Put	Currency Future	8964	8554	8964	8554	0.00
25/09/2009	£ / R On 14-December-09	8.85	Call	Currency Future	3141	3551	3141	3551	0.00
25/09/2009	£ / R On 14-December-09	8.85	Put	Currency Future	5	4	5	4	0.00
25/09/2009	£ / R On 14-December-09	18.85	Call	Currency Future	3	4	3	4	0.00
25/09/2009	£ / R On 14-December-09	18.85	Put	Currency Future	6866	6456	6866	6456	0.00
25/09/2009	£ / R On 14-December-09	20.85	Call	Currency Future	1	1	1	1	0.00
25/09/2009	£ / R On 14-December-09	20.85	Put	Currency Future	8864	8454	8864	8454	0.00
25/09/2009	£ / R On 14-June-10	9.25	Call	Currency Future	3188	3603	3188	3603	0.00
25/09/2009	£ / R On 14-June-10	9.25	Put	Currency Future	41	34	41	34	0.00
25/09/2009	£ / R On 14-June-10	19.25	Call	Currency Future	31	43	31	43	0.00
25/09/2009	£ / R On 14-June-10	19.25	Put	Currency Future	6884	6474	6884	6474	0.00
25/09/2009	£ / R On 14-June-10	21.25	Call	Currency Future	13	18	13	18	0.00
25/09/2009	£ / R On 14-June-10	21.25	Put	Currency Future	8866	8449	8866	8449	0.00
25/09/2009	£ / R On 14-June-10	19.35	Call	Currency Future	30	41	30	41	0.00
25/09/2009	£ / R On 14-June-10	19.35	Put	Currency Future	6983	6572	6983	6572	0.00
25/09/2009	£ / R On 14-June-10	21.35	Call	Currency Future	12	17	12	17	0.00
25/09/2009	£ / R On 14-June-10	21.35	Put	Currency Future	8965	8548	8965	8548	0.00
25/09/2009	£ / R On 15-March-10	9.05	Call	Currency Future	3165	3576	3165	3576	0.00
25/09/2009	£ / R On 15-March-10	9.05	Put	Currency Future	21	16	21	16	0.00
25/09/2009	£ / R On 15-March-10	15.05	Call	Currency Future	93	133	93	133	0.00
25/09/2009	£ / R On 15-March-10	15.05	Put	Currency Future	2949	2574	2949	2574	0.00
25/09/2009	£ / R On 15-March-10	17.05	Call	Currency Future	29	41	29	41	0.00
25/09/2009	£ / R On 15-March-10	17.05	Put	Currency Future	4886	4482	4886	4482	0.00
25/09/2009	£ / R On 15-March-10	19.05	Call	Currency Future	14	18	14	18	0.00
25/09/2009	£ / R On 15-March-10	19.05	Put	Currency Future	6871	6458	6871	6458	0.00
25/09/2009	£ / R On 15-March-10	21.05	Call	Currency Future	6	8	6	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 15-March-10	21.05	Put	Currency Future	8862	8449	8862	8449	0.00
25/09/2009	£ / R On 15-March-10	15.15	Call	Currency Future	87	125	87	125	0.00
25/09/2009	£ / R On 15-March-10	15.15	Put	Currency Future	3043	2665	3043	2665	0.00
25/09/2009	£ / R On 15-March-10	17.15	Call	Currency Future	28	39	28	39	0.00
25/09/2009	£ / R On 15-March-10	17.15	Put	Currency Future	4985	4580	4985	4580	0.00
25/09/2009	£ / R On 15-March-10	19.15	Call	Currency Future	14	17	14	17	0.00
25/09/2009	£ / R On 15-March-10	19.15	Put	Currency Future	6970	6557	6970	6557	0.00
25/09/2009	£ / R On 15-March-10	21.15	Call	Currency Future	5	8	5	8	0.00
25/09/2009	£ / R On 15-March-10	21.15	Put	Currency Future	8962	8548	8962	8548	0.00
25/09/2009	£ / R On 15-March-10	9.10	Call	Currency Future	3116	3527	3116	3527	0.00
25/09/2009	£ / R On 15-March-10	9.10	Put	Currency Future	23	17	23	17	0.00
25/09/2009	£ / R On 15-March-10	15.10	Call	Currency Future	90	129	90	129	0.00
25/09/2009	£ / R On 15-March-10	15.10	Put	Currency Future	2996	2619	2996	2619	0.00
25/09/2009	£ / R On 15-March-10	17.10	Call	Currency Future	29	40	29	40	0.00
25/09/2009	£ / R On 15-March-10	17.10	Put	Currency Future	4935	4531	4935	4531	0.00
25/09/2009	£ / R On 15-March-10	19.10	Call	Currency Future	14	17	14	17	0.00
25/09/2009	£ / R On 15-March-10	19.10	Put	Currency Future	6920	6508	6920	6508	0.00
25/09/2009	£ / R On 15-March-10	21.10	Call	Currency Future	6	8	6	8	0.00
25/09/2009	£ / R On 15-March-10	21.10	Put	Currency Future	8912	8498	8912	8498	0.00
25/09/2009	£ / R On 14-December-09	8.90	Call	Currency Future	3092	3501	3092	3501	0.00
25/09/2009	£ / R On 14-December-09	8.90	Put	Currency Future	5	4	5	4	0.00
25/09/2009	£ / R On 14-December-09	16.90	Call	Currency Future	7	10	7	10	0.00
25/09/2009	£ / R On 14-December-09	16.90	Put	Currency Future	4921	4513	4921	4513	0.00
25/09/2009	£ / R On 14-December-09	18.90	Call	Currency Future	2	4	2	4	0.00
25/09/2009	£ / R On 14-December-09	18.90	Put	Currency Future	6916	6506	6916	6506	0.00
25/09/2009	£ / R On 14-December-09	20.90	Call	Currency Future	1	1	1	1	0.00
25/09/2009	£ / R On 14-December-09	20.90	Put	Currency Future	8914	8504	8914	8504	0.00
25/09/2009	£ / R On 14-June-10	9.30	Call	Currency Future	3139	3554	3139	3554	0.00
25/09/2009	£ / R On 14-June-10	9.30	Put	Currency Future	42	35	42	35	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-June-10	19.30	Call	Currency Future	31	42	31	42	0.00
25/09/2009	£ / R On 14-June-10	19.30	Put	Currency Future	6933	6523	6933	6523	0.00
25/09/2009	£ / R On 14-June-10	21.30	Call	Currency Future	13	17	13	17	0.00
25/09/2009	£ / R On 14-June-10	21.30	Put	Currency Future	8915	8498	8915	8498	0.00
25/09/2009	£ / R On 14-December-09	8.70	Call	Currency Future	3291	3701	3291	3701	0.00
25/09/2009	£ / R On 14-December-09	8.70	Put	Currency Future	4	3	4	3	0.00
25/09/2009	£ / R On 14-December-09	16.70	Call	Currency Future	8	12	8	12	0.00
25/09/2009	£ / R On 14-December-09	16.70	Put	Currency Future	4721	4315	4721	4315	0.00
25/09/2009	£ / R On 14-December-09	18.70	Call	Currency Future	3	4	3	4	0.00
25/09/2009	£ / R On 14-December-09	18.70	Put	Currency Future	6716	6307	6716	6307	0.00
25/09/2009	£ / R On 14-December-09	20.70	Call	Currency Future	1	1	1	1	0.00
25/09/2009	£ / R On 14-December-09	20.70	Put	Currency Future	8714	8304	8714	8304	0.00
25/09/2009	£ / R On 14-June-10	9.15	Call	Currency Future	3286	3701	3286	3701	0.00
25/09/2009	£ / R On 14-June-10	9.15	Put	Currency Future	38	32	38	32	0.00
25/09/2009	£ / R On 14-June-10	15.15	Call	Currency Future	205	261	205	261	0.00
25/09/2009	£ / R On 14-June-10	15.15	Put	Currency Future	2958	2592	2958	2592	0.00
25/09/2009	£ / R On 14-June-10	19.15	Call	Currency Future	32	45	32	45	0.00
25/09/2009	£ / R On 14-June-10	19.15	Put	Currency Future	6785	6376	6785	6376	0.00
25/09/2009	£ / R On 14-June-10	21.15	Call	Currency Future	14	19	14	19	0.00
25/09/2009	£ / R On 14-June-10	21.15	Put	Currency Future	8767	8350	8767	8350	0.00
25/09/2009	£ / R On 15-March-10	8.95	Call	Currency Future	3263	3674	3263	3674	0.00
25/09/2009	£ / R On 15-March-10	8.95	Put	Currency Future	19	15	19	15	0.00
25/09/2009	£ / R On 15-March-10	18.95	Call	Currency Future	15	18	15	18	0.00
25/09/2009	£ / R On 15-March-10	18.95	Put	Currency Future	6771	6359	6771	6359	0.00
25/09/2009	£ / R On 15-March-10	20.95	Call	Currency Future	6	9	6	9	0.00
25/09/2009	£ / R On 15-March-10	20.95	Put	Currency Future	8763	8349	8763	8349	0.00
25/09/2009	£ / R On 14-December-09	8.65	Call	Currency Future	3341	3751	3341	3751	0.00
25/09/2009	£ / R On 14-December-09	8.65	Put	Currency Future	4	3	4	3	0.00
25/09/2009	£ / R On 14-December-09	16.65	Call	Currency Future	8	12	8	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-December-09	16.65	Put	Currency Future	4672	4265	4672	4265	0.00
25/09/2009	£ / R On 14-December-09	18.65	Call	Currency Future	3	4	3	4	0.00
25/09/2009	£ / R On 14-December-09	18.65	Put	Currency Future	6666	6257	6666	6257	0.00
25/09/2009	£ / R On 14-December-09	20.65	Call	Currency Future	1	1	1	1	0.00
25/09/2009	£ / R On 14-December-09	20.65	Put	Currency Future	8664	8254	8664	8254	0.00
25/09/2009	£ / R On 14-June-10	9.05	Call	Currency Future	3383	3799	3383	3799	0.00
25/09/2009	£ / R On 14-June-10	9.05	Put	Currency Future	36	31	36	31	0.00
25/09/2009	£ / R On 14-June-10	19.05	Call	Currency Future	33	47	33	47	0.00
25/09/2009	£ / R On 14-June-10	19.05	Put	Currency Future	6686	6278	6686	6278	0.00
25/09/2009	£ / R On 14-June-10	21.05	Call	Currency Future	15	20	15	20	0.00
25/09/2009	£ / R On 14-June-10	21.05	Put	Currency Future	8667	8251	8667	8251	0.00
25/09/2009	£ / R On 15-March-10	8.85	Call	Currency Future	3361	3773	3361	3773	0.00
25/09/2009	£ / R On 15-March-10	8.85	Put	Currency Future	18	13	18	13	0.00
25/09/2009	£ / R On 15-March-10	18.85	Call	Currency Future	15	19	15	19	0.00
25/09/2009	£ / R On 15-March-10	18.85	Put	Currency Future	6672	6259	6672	6259	0.00
25/09/2009	£ / R On 15-March-10	20.85	Call	Currency Future	7	10	7	10	0.00
25/09/2009	£ / R On 15-March-10	20.85	Put	Currency Future	8663	8250	8663	8250	0.00
25/09/2009	£ / R On 14-June-10	9.10	Call	Currency Future	3334	3750	3334	3750	0.00
25/09/2009	£ / R On 14-June-10	9.10	Put	Currency Future	37	31	37	31	0.00
25/09/2009	£ / R On 14-June-10	15.10	Call	Currency Future	209	266	209	266	0.00
25/09/2009	£ / R On 14-June-10	15.10	Put	Currency Future	2912	2548	2912	2548	0.00
25/09/2009	£ / R On 14-June-10	17.10	Call	Currency Future	85	116	85	116	0.00
25/09/2009	£ / R On 14-June-10	17.10	Put	Currency Future	4788	4398	4788	4398	0.00
25/09/2009	£ / R On 14-June-10	21.10	Call	Currency Future	14	19	14	19	0.00
25/09/2009	£ / R On 14-June-10	21.10	Put	Currency Future	8717	8300	8717	8300	0.00
25/09/2009	£ / R On 15-March-10	8.90	Call	Currency Future	3312	3724	3312	3724	0.00
25/09/2009	£ / R On 15-March-10	8.90	Put	Currency Future	19	14	19	14	0.00
25/09/2009	£ / R On 15-March-10	18.90	Call	Currency Future	15	19	15	19	0.00
25/09/2009	£ / R On 15-March-10	18.90	Put	Currency Future	6721	6309	6721	6309	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 15-March-10	20.90	Call	Currency Future	6	9	6	9	0.00
25/09/2009	£ / R On 15-March-10	20.90	Put	Currency Future	8713	8300	8713	8300	0.00
25/09/2009	£ / R On 14-December-09	8.60	Call	Currency Future	3390	3800	3390	3800	0.00
25/09/2009	£ / R On 14-December-09	8.60	Put	Currency Future	4	3	4	3	0.00
25/09/2009	£ / R On 14-December-09	18.60	Call	Currency Future	3	4	3	4	0.00
25/09/2009	£ / R On 14-December-09	18.60	Put	Currency Future	6616	6207	6616	6207	0.00
25/09/2009	£ / R On 14-December-09	20.60	Call	Currency Future	1	1	1	1	0.00
25/09/2009	£ / R On 14-December-09	20.60	Put	Currency Future	8614	8204	8614	8204	0.00
25/09/2009	£ / R On 14-June-10	9.00	Call	Currency Future	3432	3848	3432	3848	0.00
25/09/2009	£ / R On 14-June-10	9.00	Put	Currency Future	35	30	35	30	0.00
25/09/2009	£ / R On 14-June-10	19.00	Call	Currency Future	34	48	34	48	0.00
25/09/2009	£ / R On 14-June-10	19.00	Put	Currency Future	6637	6229	6637	6229	0.00
25/09/2009	£ / R On 14-June-10	21.00	Call	Currency Future	15	20	15	20	0.00
25/09/2009	£ / R On 14-June-10	21.00	Put	Currency Future	8618	8202	8618	8202	0.00
25/09/2009	£ / R On 15-March-10	8.80	Call	Currency Future	3410	3822	3410	3822	0.00
25/09/2009	£ / R On 15-March-10	8.80	Put	Currency Future	17	13	17	13	0.00
25/09/2009	£ / R On 15-March-10	18.80	Call	Currency Future	15	19	15	19	0.00
25/09/2009	£ / R On 15-March-10	18.80	Put	Currency Future	6622	6210	6622	6210	0.00
25/09/2009	£ / R On 15-March-10	20.80	Call	Currency Future	7	10	7	10	0.00
25/09/2009	£ / R On 15-March-10	20.80	Put	Currency Future	8613	8200	8613	8200	0.00
25/09/2009	£ / R On 14-December-09	8.55	Call	Currency Future	3440	3850	3440	3850	0.00
25/09/2009	£ / R On 14-December-09	8.55	Put	Currency Future	4	3	4	3	0.00
25/09/2009	£ / R On 14-December-09	16.55	Call	Currency Future	9	13	9	13	0.00
25/09/2009	£ / R On 14-December-09	16.55	Put	Currency Future	4572	4166	4572	4166	0.00
25/09/2009	£ / R On 14-December-09	18.55	Call	Currency Future	3	4	3	4	0.00
25/09/2009	£ / R On 14-December-09	18.55	Put	Currency Future	6566	6157	6566	6157	0.00
25/09/2009	£ / R On 14-December-09	20.55	Call	Currency Future	1	2	1	2	0.00
25/09/2009	£ / R On 14-December-09	20.55	Put	Currency Future	8564	8154	8564	8154	0.00
25/09/2009	£ / R On 14-December-09	8.35	Call	Currency Future	3639	4050	3639	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
25/09/2009	£ / R On 14-December-09	8.35	Put	Currency Future	3	2	3	2	0.00
25/09/2009	£ / R On 14-December-09	16.35	Call	Currency Future	10	15	10	15	0.00
25/09/2009	£ / R On 14-December-09	16.35	Put	Currency Future	4373	3967	4373	3967	0.00
25/09/2009	£ / R On 14-December-09	20.35	Call	Currency Future	1	2	1	2	0.00
25/09/2009	£ / R On 14-December-09	20.35	Put	Currency Future	8365	7955	8365	7955	0.00
25/09/2009	£ / R On 14-June-10	8.75	Call	Currency Future	3677	4093	3677	4093	0.00
25/09/2009	£ / R On 14-June-10	8.75	Put	Currency Future	30	24	30	24	0.00
25/09/2009	£ / R On 14-June-10	18.75	Call	Currency Future	37	53	37	53	0.00
25/09/2009	£ / R On 14-June-10	18.75	Put	Currency Future	6390	5985	6390	5985	0.00
25/09/2009	£ / R On 14-June-10	20.75	Call	Currency Future	17	23	17	23	0.00
25/09/2009	£ / R On 14-June-10	20.75	Put	Currency Future	8370	7954	8370	7954	0.00
25/09/2009	£ / R On 15-March-10	8.55	Call	Currency Future	3657	4069	3657	4069	0.00
25/09/2009	£ / R On 15-March-10	8.55	Put	Currency Future	13	10	13	10	0.00
25/09/2009	£ / R On 15-March-10	18.55	Call	Currency Future	17	21	17	21	0.00
25/09/2009	£ / R On 15-March-10	18.55	Put	Currency Future	6373	5961	6373	5961	0.00
25/09/2009	£ / R On 15-March-10	20.55	Call	Currency Future	8	11	8	11	0.00
25/09/2009	£ / R On 15-March-10	20.55	Put	Currency Future	8365	7952	8365	7952	0.00
25/09/2009	£ / R On 14-December-09	16.30	Call	Currency Future	10	15	10	15	0.00
25/09/2009	£ / R On 14-December-09	16.30	Put	Currency Future	4324	3918	4324	3918	0.00
25/09/2009	£ / R On 14-December-09	18.30	Call	Currency Future	3	5	3	5	0.00
25/09/2009	£ / R On 14-December-09	18.30	Put	Currency Future	6317	5908	6317	5908	0.00
25/09/2009	£ / R On 14-June-10	8.70	Call	Currency Future	3726	4141	3726	4141	0.00
25/09/2009	£ / R On 14-June-10	8.70	Put	Currency Future	29	22	29	22	0.00
25/09/2009	£ / R On 14-June-10	14.70	Call	Currency Future	250	317	250	317	0.00
25/09/2009	£ / R On 14-June-10	14.70	Put	Currency Future	2553	2198	2553	2198	0.00
25/09/2009	£ / R On 14-June-10	16.70	Call	Currency Future	106	140	106	140	0.00
25/09/2009	£ / R On 14-June-10	16.70	Put	Currency Future	4409	4021	4409	4021	0.00
25/09/2009	£ / R On 14-June-10	18.70	Call	Currency Future	38	55	38	55	0.00
25/09/2009	£ / R On 14-June-10	18.70	Put	Currency Future	6341	5936	6341	5936	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 14-June-10	20.70	Call	Currency Future	18	24	18	24	0.00
25/09/2009	£ / R On 14-June-10	20.70	Put	Currency Future	8321	7905	8321	7905	0.00
25/09/2009	£ / R On 15-March-10	8.50	Call	Currency Future	3706	4118	3706	4118	0.00
25/09/2009	£ / R On 15-March-10	8.50	Put	Currency Future	13	9	13	9	0.00
25/09/2009	£ / R On 15-March-10	18.50	Call	Currency Future	17	22	17	22	0.00
25/09/2009	£ / R On 15-March-10	18.50	Put	Currency Future	6323	5912	6323	5912	0.00
25/09/2009	£ / R On 15-March-10	20.50	Call	Currency Future	8	12	8	12	0.00
25/09/2009	£ / R On 15-March-10	20.50	Put	Currency Future	8315	7902	8315	7902	0.00
25/09/2009	£ / R On 14-December-09	8.40	Call	Currency Future	3590	4000	3590	4000	0.00
25/09/2009	£ / R On 14-December-09	8.40	Put	Currency Future	3	3	3	3	0.00
25/09/2009	£ / R On 14-December-09	16.40	Call	Currency Future	10	14	10	14	0.00
25/09/2009	£ / R On 14-December-09	16.40	Put	Currency Future	4423	4017	4423	4017	0.00
25/09/2009	£ / R On 14-December-09	18.40	Call	Currency Future	3	5	3	5	0.00
25/09/2009	£ / R On 14-December-09	18.40	Put	Currency Future	6417	6007	6417	6007	0.00
25/09/2009	£ / R On 14-December-09	20.40	Call	Currency Future	1	2	1	2	0.00
25/09/2009	£ / R On 14-December-09	20.40	Put	Currency Future	8415	8005	8415	8005	0.00
25/09/2009	£ / R On 14-June-10	8.80	Call	Currency Future	3628	4045	3628	4045	0.00
25/09/2009	£ / R On 14-June-10	8.80	Put	Currency Future	31	26	31	26	0.00
25/09/2009	£ / R On 14-June-10	14.80	Call	Currency Future	239	305	239	305	0.00
25/09/2009	£ / R On 14-June-10	14.80	Put	Currency Future	2642	2286	2642	2286	0.00
25/09/2009	£ / R On 14-June-10	16.80	Call	Currency Future	100	135	100	135	0.00
25/09/2009	£ / R On 14-June-10	16.80	Put	Currency Future	4503	4116	4503	4116	0.00
25/09/2009	£ / R On 14-June-10	18.80	Call	Currency Future	37	52	37	52	0.00
25/09/2009	£ / R On 14-June-10	18.80	Put	Currency Future	6440	6033	6440	6033	0.00
25/09/2009	£ / R On 14-June-10	20.80	Call	Currency Future	17	23	17	23	0.00
25/09/2009	£ / R On 14-June-10	20.80	Put	Currency Future	8420	8004	8420	8004	0.00
25/09/2009	£ / R On 15-March-10	8.60	Call	Currency Future	3607	4020	3607	4020	0.00
25/09/2009	£ / R On 15-March-10	8.60	Put	Currency Future	14	11	14	11	0.00
25/09/2009	£ / R On 15-March-10	18.60	Call	Currency Future	16	21	16	21	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	£ / R On 15-March-10	18.60	Put	Currency Future	6423	6011	6423	6011	0.00
25/09/2009	£ / R On 15-March-10	20.60	Call	Currency Future	8	11	8	11	0.00
25/09/2009	£ / R On 15-March-10	20.60	Put	Currency Future	8414	8002	8414	8002	0.00
25/09/2009	£ / R On 14-December-09	8.25	Call	Currency Future	3739	4149	3739	4149	0.00
25/09/2009	£ / R On 14-December-09	8.25	Put	Currency Future	3	2	3	2	0.00
25/09/2009	£ / R On 14-December-09	16.25	Call	Currency Future	11	15	11	15	0.00
25/09/2009	£ / R On 14-December-09	16.25	Put	Currency Future	4274	3868	4274	3868	0.00
25/09/2009	£ / R On 14-December-09	18.25	Call	Currency Future	3	5	3	5	0.00
25/09/2009	£ / R On 14-December-09	18.25	Put	Currency Future	6267	5858	6267	5858	0.00
25/09/2009	£ / R On 14-December-09	20.25	Call	Currency Future	1	2	1	2	0.00
25/09/2009	£ / R On 14-December-09	20.25	Put	Currency Future	8265	7855	8265	7855	0.00
25/09/2009	£ / R On 15-March-10	8.45	Call	Currency Future	3755	4168	3755	4168	0.00
25/09/2009	£ / R On 15-March-10	8.45	Put	Currency Future	12	8	12	8	0.00
25/09/2009	£ / R On 15-March-10	14.45	Call	Currency Future	140	193	140	193	0.00
25/09/2009	£ / R On 15-March-10	14.45	Put	Currency Future	2397	2033	2397	2033	0.00
25/09/2009	£ / R On 15-March-10	16.45	Call	Currency Future	39	56	39	56	0.00
25/09/2009	£ / R On 15-March-10	16.45	Put	Currency Future	4295	3897	4295	3897	0.00
25/09/2009	£ / R On 15-March-10	18.45	Call	Currency Future	17	22	17	22	0.00
25/09/2009	£ / R On 15-March-10	18.45	Put	Currency Future	6274	5862	6274	5862	0.00
25/09/2009	£ / R On 15-March-10	20.45	Call	Currency Future	9	12	9	12	0.00
25/09/2009	£ / R On 15-March-10	20.45	Put	Currency Future	8265	7852	8265	7852	0.00
25/09/2009	€ / R On 15-March-10			Currency Future	11.2400	11.3492	11.2356	11.3492	2625.00
25/09/2009	€ / R On 14-June-10			Currency Future	11.4200	11.5362	11.4220	11.5362	200.00
25/09/2009	€ / R On 14-December-09			Currency Future	11.0500	11.1608	11.0476	11.1608	31006.00
25/09/2009	€ / R On 15-March-10	11.35	Call	Currency Future	461	517	461	517	0.00
25/09/2009	€ / R On 15-March-10	11.35	Put	Currency Future	575	518	575	518	0.00
25/09/2009	€ / R On 14-June-10	11.55	Call	Currency Future	610	0	610	0	0.00
25/09/2009	€ / R On 14-June-10	11.55	Put	Currency Future	738	0	738	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
25/09/2009	€ / R On 14-December-09	11.15	Call	Currency Future	277	339	277	339	0.00
25/09/2009	€ / R On 14-December-09	11.15	Put	Currency Future	379	328	379	328	0.00
25/09/2009	€ / R On 15-March-10	11.25	Call	Currency Future	498	564	498	564	0.00
25/09/2009	€ / R On 15-March-10	11.25	Put	Currency Future	512	465	512	465	0.00
25/09/2009	€ / R On 14-June-10	11.45	Call	Currency Future	647	695	647	695	0.00
25/09/2009	€ / R On 14-June-10	11.45	Put	Currency Future	675	609	675	609	0.00
25/09/2009	€ / R On 14-December-09	11.10	Call	Currency Future	296	364	296	364	0.00
25/09/2009	€ / R On 14-December-09	11.10	Put	Currency Future	348	303	348	303	0.00
25/09/2009	€ / R On 14-June-10	11.50	Call	Currency Future	628	673	628	673	0.00
25/09/2009	€ / R On 14-June-10	11.50	Put	Currency Future	706	637	706	637	0.00
25/09/2009	€ / R On 14-June-10	11.90	Call	Currency Future	501	535	501	535	0.00
25/09/2009	€ / R On 14-June-10	11.90	Put	Currency Future	979	899	979	899	0.00
25/09/2009	€ / R On 14-December-09	11.05	Call	Currency Future	317	391	317	391	0.00
25/09/2009	€ / R On 14-December-09	11.05	Put	Currency Future	319	280	319	280	0.00
25/09/2009	€ / R On 15-March-10	11.15	Call	Currency Future	544	614	544	614	0.00
25/09/2009	€ / R On 15-March-10	11.15	Put	Currency Future	458	415	458	415	0.00
25/09/2009	€ / R On 14-December-09	10.95	Call	Currency Future	369	448	369	448	0.00
25/09/2009	€ / R On 14-December-09	10.95	Put	Currency Future	272	237	272	237	0.00
25/09/2009	€ / R On 14-December-09	11.00	Call	Currency Future	342	419	342	419	0.00
25/09/2009	€ / R On 14-December-09	11.00	Put	Currency Future	295	258	295	258	0.00
25/09/2009	€ / R On 15-March-10	11.40	Call	Currency Future	444	498	444	498	0.00
25/09/2009	€ / R On 15-March-10	11.40	Put	Currency Future	608	549	608	549	0.00
25/09/2009	€ / R On 14-December-09	11.25	Call	Currency Future	241	299	241	299	0.00
25/09/2009	€ / R On 14-December-09	11.25	Put	Currency Future	444	388	444	388	0.00
25/09/2009	€ / R On 15-March-10	11.30	Call	Currency Future	479	541	479	541	0.00
25/09/2009	€ / R On 15-March-10	11.30	Put	Currency Future	543	491	543	491	0.00
25/09/2009	€ / R On 14-December-09	12.20	Call	Currency Future	65	90	65	90	13679.00
25/09/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1218	1130	1218	1130	0.00
25/09/2009	€ / R On 14-December-09	14.60	Call	Currency Future	8	10	8	10	12744.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 14-December-09	14.60	Put	Currency Future	3560	3449	3560	3449	0.00
25/09/2009	€ / R On 15-March-10	11.45	Call	Currency Future	427	480	427	480	0.00
25/09/2009	€ / R On 15-March-10	11.45	Put	Currency Future	641	581	641	581	0.00
25/09/2009	€ / R On 15-March-10	11.55	Call	Currency Future	396	446	396	446	0.00
25/09/2009	€ / R On 15-March-10	11.55	Put	Currency Future	710	647	710	647	0.00
25/09/2009	€ / R On 14-December-09	11.40	Call	Currency Future	196	247	196	247	0.00
25/09/2009	€ / R On 14-December-09	11.40	Put	Currency Future	548	486	548	486	0.00
25/09/2009	€ / R On 14-December-09	11.35	Call	Currency Future	210	263	210	263	0.00
25/09/2009	€ / R On 14-December-09	11.35	Put	Currency Future	512	452	512	452	0.00
25/09/2009	€ / R On 15-March-10	11.60	Call	Currency Future	381	430	381	430	0.00
25/09/2009	€ / R On 15-March-10	11.60	Put	Currency Future	745	681	745	681	0.00
25/09/2009	€ / R On 15-March-10	11.50	Call	Currency Future	411	463	411	463	0.00
25/09/2009	€ / R On 15-March-10	11.50	Put	Currency Future	675	613	675	613	0.00
25/09/2009	€ / R On 14-December-09	12.50	Call	Currency Future	44	64	44	64	80.00
25/09/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1496	1403	1496	1403	0.00
25/09/2009	€ / R On 15-March-10	11.70	Call	Currency Future	353	399	353	399	0.00
25/09/2009	€ / R On 15-March-10	11.70	Put	Currency Future	818	750	818	750	0.00
25/09/2009	€ / R On 14-December-09	11.50	Call	Currency Future	170	217	170	217	0.00
25/09/2009	€ / R On 14-December-09	11.50	Put	Currency Future	623	556	623	556	0.00
25/09/2009	€ / R On 15-March-10	11.85	Call	Currency Future	316	359	316	359	0.00
25/09/2009	€ / R On 15-March-10	11.85	Put	Currency Future	931	859	931	859	0.00
25/09/2009	€ / R On 14-December-09	11.70	Call	Currency Future	129	168	129	168	0.00
25/09/2009	€ / R On 14-December-09	11.70	Put	Currency Future	781	708	781	708	0.00
25/09/2009	€ / R On 15-March-10	11.80	Call	Currency Future	328	372	328	372	0.00
25/09/2009	€ / R On 15-March-10	11.80	Put	Currency Future	893	822	893	822	0.00
25/09/2009	€ / R On 14-December-09	11.60	Call	Currency Future	148	191	148	191	0.00
25/09/2009	€ / R On 14-December-09	11.60	Put	Currency Future	701	630	701	630	0.00
25/09/2009	€ / R On 15-March-10	11.90	Call	Currency Future	305	346	305	346	0.00
25/09/2009	€ / R On 15-March-10	11.90	Put	Currency Future	969	897	969	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
25/09/2009	€ / R On 15-March-10	11.95	Call	Currency Future	294	334	294	334	0.00
25/09/2009	€ / R On 15-March-10	11.95	Put	Currency Future	1009	935	1009	935	0.00
25/09/2009	€ / R On 14-December-09	11.75	Call	Currency Future	120	158	120	158	0.00
25/09/2009	€ / R On 14-December-09	11.75	Put	Currency Future	823	747	823	747	0.00
25/09/2009	€ / R On 15-March-10	12.00	Call	Currency Future	284	323	284	323	0.00
25/09/2009	€ / R On 15-March-10	12.00	Put	Currency Future	1048	973	1048	973	0.00
25/09/2009	€ / R On 14-December-09	11.80	Call	Currency Future	112	148	112	148	0.00
25/09/2009	€ / R On 14-December-09	11.80	Put	Currency Future	865	788	865	788	0.00
25/09/2009	€ / R On 14-December-09	11.65	Call	Currency Future	138	179	138	179	0.00
25/09/2009	€ / R On 14-December-09	11.65	Put	Currency Future	741	669	741	669	0.00
25/09/2009	€ / R On 15-March-10	12.10	Call	Currency Future	265	301	265	301	0.00
25/09/2009	€ / R On 15-March-10	12.10	Put	Currency Future	1129	1052	1129	1052	0.00
25/09/2009	€ / R On 14-December-09	11.90	Call	Currency Future	98	131	98	131	0.00
25/09/2009	€ / R On 14-December-09	11.90	Put	Currency Future	950	870	950	870	0.00
25/09/2009	€ / R On 15-March-10	12.60	Call	Currency Future	189	217	189	217	13636.00
25/09/2009	€ / R On 15-March-10	12.60	Put	Currency Future	1554	1468	1554	1468	0.00
25/09/2009	€ / R On 15-March-10	11.00	Call	Currency Future	619	695	619	695	13636.00
25/09/2009	€ / R On 15-March-10	11.00	Put	Currency Future	384	346	384	346	0.00
25/09/2009	€ / R On 14-December-09	11.45	Call	Currency Future	183	232	183	232	0.00
25/09/2009	€ / R On 14-December-09	11.45	Put	Currency Future	585	521	585	521	0.00
25/09/2009	€ / R On 14-December-09	11.20	Call	Currency Future	258	318	258	318	0.00
25/09/2009	€ / R On 14-December-09	11.20	Put	Currency Future	411	357	411	357	0.00
25/09/2009	€ / R On 15-March-10	12.05	Call	Currency Future	274	312	274	312	0.00
25/09/2009	€ / R On 15-March-10	12.05	Put	Currency Future	1088	1012	1088	1012	0.00
25/09/2009	€ / R On 14-December-09	11.85	Call	Currency Future	105	139	105	139	0.00
25/09/2009	€ / R On 14-December-09	11.85	Put	Currency Future	907	829	907	829	0.00
25/09/2009	€ / R On 15-March-10	11.70	Call	Currency Future	353	399	353	399	0.00
25/09/2009	€ / R On 15-March-10	11.70	Put	Currency Future	818	750	818	750	0.00
25/09/2009	€ / R On 14-December-09	11.30	Call	Currency Future	225	280	225	280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 14-December-09	11.30	Put	Currency Future	478	419	478	419	0.00
25/09/2009	€ / R On 14-December-09	11.55	Call	Currency Future	159	204	159	204	0.00
25/09/2009	€ / R On 14-December-09	11.55	Put	Currency Future	661	593	661	593	0.00
25/09/2009	€ / R On 15-March-10	11.75	Call	Currency Future	341	385	341	385	0.00
25/09/2009	€ / R On 15-March-10	11.75	Put	Currency Future	855	786	855	786	0.00
25/09/2009	€ / R On 15-March-10	12.15	Call	Currency Future	256	291	256	291	0.00
25/09/2009	€ / R On 15-March-10	12.15	Put	Currency Future	1170	1092	1170	1092	0.00
25/09/2009	€ / R On 14-December-09	12.00	Call	Currency Future	85	116	85	116	0.00
25/09/2009	€ / R On 14-December-09	12.00	Put	Currency Future	1038	955	1038	955	0.00
25/09/2009	€ / R On 15-March-10	12.20	Call	Currency Future	247	281	247	281	0.00
25/09/2009	€ / R On 15-March-10	12.20	Put	Currency Future	1211	1132	1211	1132	0.00
25/09/2009	€ / R On 14-December-09	12.05	Call	Currency Future	80	109	80	109	0.00
25/09/2009	€ / R On 14-December-09	12.05	Put	Currency Future	1082	998	1082	998	0.00
25/09/2009	€ / R On 15-March-10	12.25	Call	Currency Future	239	272	239	272	0.00
25/09/2009	€ / R On 15-March-10	12.25	Put	Currency Future	1253	1173	1253	1173	0.00
25/09/2009	€ / R On 14-December-09	12.10	Call	Currency Future	74	102	74	102	0.00
25/09/2009	€ / R On 14-December-09	12.10	Put	Currency Future	1127	1041	1127	1041	0.00
25/09/2009	€ / R On 14-December-09	11.95	Call	Currency Future	91	123	91	123	0.00
25/09/2009	€ / R On 14-December-09	11.95	Put	Currency Future	994	912	994	912	0.00
25/09/2009	€ / R On 14-December-09	12.15	Call	Currency Future	70	96	70	96	0.00
25/09/2009	€ / R On 14-December-09	12.15	Put	Currency Future	1172	1085	1172	1085	0.00
25/09/2009	€ / R On 14-December-09	12.25	Call	Currency Future	61	85	61	85	0.00
25/09/2009	€ / R On 14-December-09	12.25	Put	Currency Future	1263	1174	1263	1174	0.00
25/09/2009	€ / R On 14-December-09	12.55	Call	Currency Future	41	60	41	60	0.00
25/09/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1544	1449	1544	1449	0.00
25/09/2009	€ / R On 14-December-09	12.45	Call	Currency Future	47	67	47	67	0.00
25/09/2009	€ / R On 14-December-09	12.45	Put	Currency Future	1449	1357	1449	1357	0.00
25/09/2009	€ / R On 14-December-09	12.40	Call	Currency Future	50	71	50	71	0.00
25/09/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1402	1311	1402	1311	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 14-December-09	12.65	Call	Currency Future	36	54	36	54	0.00
25/09/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1639	1543	1639	1543	0.00
25/09/2009	€ / R On 14-December-09	12.70	Call	Currency Future	34	51	34	51	0.00
25/09/2009	€ / R On 14-December-09	12.70	Put	Currency Future	1687	1590	1687	1590	0.00
25/09/2009	€ / R On 14-December-09	12.75	Call	Currency Future	32	48	32	48	0.00
25/09/2009	€ / R On 14-December-09	12.75	Put	Currency Future	1735	1637	1735	1637	0.00
25/09/2009	€ / R On 14-December-09	12.80	Call	Currency Future	30	45	30	45	0.00
25/09/2009	€ / R On 14-December-09	12.80	Put	Currency Future	1783	1685	1783	1685	0.00
25/09/2009	€ / R On 14-December-09	13.00	Call	Currency Future	24	37	24	37	0.00
25/09/2009	€ / R On 14-December-09	13.00	Put	Currency Future	1976	1876	1976	1876	0.00
25/09/2009	€ / R On 14-December-09	13.20	Call	Currency Future	20	30	20	30	0.00
25/09/2009	€ / R On 14-December-09	13.20	Put	Currency Future	2172	2069	2172	2069	0.00
25/09/2009	€ / R On 14-December-09	13.40	Call	Currency Future	17	25	17	25	0.00
25/09/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2369	2264	2369	2264	0.00
25/09/2009	€ / R On 14-December-09	13.30	Call	Currency Future	18	27	18	27	0.00
25/09/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2270	2167	2270	2167	0.00
25/09/2009	€ / R On 14-December-09	13.35	Call	Currency Future	17	26	17	26	0.00
25/09/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2320	2215	2320	2215	0.00
25/09/2009	€ / R On 14-December-09	13.35	Call	Currency Future	17	26	17	26	0.00
25/09/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2320	2215	2320	2215	0.00
25/09/2009	€ / R On 14-December-09	13.65	Call	Currency Future	14	20	14	20	0.00
25/09/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2616	2509	2616	2509	0.00
25/09/2009	€ / R On 14-December-09	13.70	Call	Currency Future	13	19	13	19	0.00
25/09/2009	€ / R On 14-December-09	13.70	Put	Currency Future	2666	2559	2666	2559	0.00
25/09/2009	€ / R On 14-December-09	13.60	Call	Currency Future	14	21	14	21	0.00
25/09/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2567	2460	2567	2460	0.00
25/09/2009	€ / R On 14-December-09	13.55	Call	Currency Future	15	22	15	22	0.00
25/09/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2517	2411	2517	2411	0.00
25/09/2009	€ / R On 14-December-09	13.50	Call	Currency Future	15	23	15	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
25/09/2009	€ / R On 14-December-09	13.50	Put	Currency Future	2468	2362	2468	2362	0.00
25/09/2009	€ / R On 14-December-09	13.55	Call	Currency Future	15	22	15	22	0.00
25/09/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2517	2411	2517	2411	0.00
25/09/2009	€ / R On 14-December-09	13.45	Call	Currency Future	16	24	16	24	0.00
25/09/2009	€ / R On 14-December-09	13.45	Put	Currency Future	2418	2313	2418	2313	0.00
25/09/2009	€ / R On 14-December-09	13.85	Call	Currency Future	12	17	12	17	0.00
25/09/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2814	2706	2814	2706	0.00
25/09/2009	€ / R On 14-December-09	13.25	Call	Currency Future	19	29	19	29	0.00
25/09/2009	€ / R On 14-December-09	13.25	Put	Currency Future	2221	2118	2221	2118	0.00
25/09/2009	€ / R On 14-December-09	14.85	Call	Currency Future	7	9	7	9	0.00
25/09/2009	€ / R On 14-December-09	14.85	Put	Currency Future	3809	3698	3809	3698	0.00
25/09/2009	€ / R On 14-December-09	13.75	Call	Currency Future	13	19	13	19	0.00
25/09/2009	€ / R On 14-December-09	13.75	Put	Currency Future	2715	2608	2715	2608	0.00
25/09/2009	€ / R On 14-December-09	13.95	Call	Currency Future	11	16	11	16	0.00
25/09/2009	€ / R On 14-December-09	13.95	Put	Currency Future	2913	2805	2913	2805	0.00
25/09/2009	€ / R On 14-December-09	14.05	Call	Currency Future	10	15	10	15	0.00
25/09/2009	€ / R On 14-December-09	14.05	Put	Currency Future	3013	2904	3013	2904	0.00
25/09/2009	€ / R On 14-December-09	14.15	Call	Currency Future	10	14	10	14	0.00
25/09/2009	€ / R On 14-December-09	14.15	Put	Currency Future	3112	3003	3112	3003	0.00
25/09/2009	€ / R On 14-December-09	14.25	Call	Currency Future	9	13	9	13	0.00
25/09/2009	€ / R On 14-December-09	14.25	Put	Currency Future	3212	3102	3212	3102	0.00
25/09/2009	€ / R On 14-December-09	13.30	Call	Currency Future	18	27	18	27	0.00
25/09/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2270	2167	2270	2167	0.00
25/09/2009	€ / R On 14-December-09	13.40	Call	Currency Future	17	25	17	25	0.00
25/09/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2369	2264	2369	2264	0.00
25/09/2009	€ / R On 14-December-09	13.80	Call	Currency Future	12	18	12	18	0.00
25/09/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2765	2657	2765	2657	0.00
25/09/2009	€ / R On 14-December-09	13.90	Call	Currency Future	11	17	11	17	0.00
25/09/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2864	2756	2864	2756	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 14-December-09	14.00	Call	Currency Future	11	15	11	15	0.00
25/09/2009	€ / R On 14-December-09	14.00	Put	Currency Future	2963	2855	2963	2855	0.00
25/09/2009	€ / R On 14-December-09	13.05	Call	Currency Future	23	35	23	35	0.00
25/09/2009	€ / R On 14-December-09	13.05	Put	Currency Future	2025	1924	2025	1924	0.00
25/09/2009	€ / R On 14-December-09	13.15	Call	Currency Future	21	32	21	32	0.00
25/09/2009	€ / R On 14-December-09	13.15	Put	Currency Future	2123	2021	2123	2021	0.00
25/09/2009	€ / R On 14-December-09	13.65	Call	Currency Future	14	20	14	20	0.00
25/09/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2616	2509	2616	2509	0.00
25/09/2009	€ / R On 14-December-09	13.15	Call	Currency Future	21	32	21	32	0.00
25/09/2009	€ / R On 14-December-09	13.15	Put	Currency Future	2123	2021	2123	2021	0.00
25/09/2009	€ / R On 14-December-09	13.85	Call	Currency Future	12	17	12	17	0.00
25/09/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2814	2706	2814	2706	0.00
25/09/2009	€ / R On 14-December-09	13.10	Call	Currency Future	22	33	22	33	0.00
25/09/2009	€ / R On 14-December-09	13.10	Put	Currency Future	2074	1972	2074	1972	0.00
25/09/2009	€ / R On 14-December-09	13.80	Call	Currency Future	12	18	12	18	0.00
25/09/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2765	2657	2765	2657	0.00
25/09/2009	€ / R On 14-December-09	13.90	Call	Currency Future	11	17	11	17	0.00
25/09/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2864	2756	2864	2756	0.00
25/09/2009	€ / R On 14-December-09	14.10	Call	Currency Future	10	14	10	14	0.00
25/09/2009	€ / R On 14-December-09	14.10	Put	Currency Future	3062	2954	3062	2954	0.00
25/09/2009	€ / R On 14-December-09	14.05	Call	Currency Future	10	15	10	15	0.00
25/09/2009	€ / R On 14-December-09	14.05	Put	Currency Future	3013	2904	3013	2904	0.00
25/09/2009	€ / R On 14-December-09	12.95	Call	Currency Future	25	39	25	39	0.00
25/09/2009	€ / R On 14-December-09	12.95	Put	Currency Future	1928	1828	1928	1828	0.00
25/09/2009	€ / R On 14-December-09	12.90	Call	Currency Future	27	41	27	41	0.00
25/09/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1879	1780	1879	1780	0.00
25/09/2009	€ / R On 14-December-09	13.10	Call	Currency Future	22	33	22	33	0.00
25/09/2009	€ / R On 14-December-09	13.10	Put	Currency Future	2074	1972	2074	1972	0.00
25/09/2009	€ / R On 14-December-09	13.60	Call	Currency Future	14	21	14	21	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2567	2460	2567	2460	0.00
25/09/2009	€ / R On 14-December-09	12.90	Call	Currency Future	27	41	27	41	0.00
25/09/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1879	1780	1879	1780	0.00
25/09/2009	€ / R On 14-December-09	12.85	Call	Currency Future	28	43	28	43	0.00
25/09/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1831	1732	1831	1732	0.00
25/09/2009	€ / R On 14-December-09	13.05	Call	Currency Future	23	35	23	35	0.00
25/09/2009	€ / R On 14-December-09	13.05	Put	Currency Future	2025	1924	2025	1924	0.00
25/09/2009	€ / R On 14-December-09	12.60	Call	Currency Future	39	57	39	57	0.00
25/09/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1591	1496	1591	1496	0.00
25/09/2009	€ / R On 14-December-09	12.35	Call	Currency Future	53	76	53	76	0.00
25/09/2009	€ / R On 14-December-09	12.35	Put	Currency Future	1356	1265	1356	1265	0.00
25/09/2009	€ / R On 14-December-09	12.65	Call	Currency Future	36	54	36	54	0.00
25/09/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1639	1543	1639	1543	0.00
25/09/2009	€ / R On 14-December-09	12.30	Call	Currency Future	57	80	57	80	0.00
25/09/2009	€ / R On 14-December-09	12.30	Put	Currency Future	1309	1219	1309	1219	0.00
25/09/2009	€ / R On 14-December-09	12.40	Call	Currency Future	50	71	50	71	0.00
25/09/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1402	1311	1402	1311	0.00
25/09/2009	€ / R On 14-December-09	12.60	Call	Currency Future	39	57	39	57	0.00
25/09/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1591	1496	1591	1496	0.00
25/09/2009	€ / R On 14-December-09	10.65	Call	Currency Future	556	647	556	647	0.00
25/09/2009	€ / R On 14-December-09	10.65	Put	Currency Future	158	136	158	136	0.00
25/09/2009	€ / R On 14-December-09	14.65	Call	Currency Future	7	10	7	10	0.00
25/09/2009	€ / R On 14-December-09	14.65	Put	Currency Future	3610	3499	3610	3499	0.00
25/09/2009	€ / R On 14-December-09	10.45	Call	Currency Future	703	800	703	800	0.00
25/09/2009	€ / R On 14-December-09	10.45	Put	Currency Future	105	89	105	89	0.00
25/09/2009	€ / R On 14-December-09	14.75	Call	Currency Future	7	9	7	9	0.00
25/09/2009	€ / R On 14-December-09	14.75	Put	Currency Future	3709	3599	3709	3599	0.00
25/09/2009	€ / R On 14-December-09	9.55	Call	Currency Future	1520	1633	1520	1633	0.00
25/09/2009	€ / R On 14-December-09	9.55	Put	Currency Future	22	23	22	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
25/09/2009	€ / R On 14-December-09	15.55	Call	Currency Future	4	6	4	6	0.00
25/09/2009	€ / R On 14-December-09	15.55	Put	Currency Future	4507	4395	4507	4395	0.00
25/09/2009	€ / R On 14-December-09	17.05	Call	Currency Future	2	2	2	2	0.00
25/09/2009	€ / R On 14-December-09	17.05	Put	Currency Future	6004	5891	6004	5891	0.00
25/09/2009	€ / R On 14-December-09	18.55	Call	Currency Future	1	1	1	1	0.00
25/09/2009	€ / R On 14-December-09	18.55	Put	Currency Future	7503	7390	7503	7390	0.00
25/09/2009	€ / R On 14-December-09	9.25	Call	Currency Future	1814	1928	1814	1928	0.00
25/09/2009	€ / R On 14-December-09	9.25	Put	Currency Future	16	17	16	17	0.00
25/09/2009	€ / R On 14-December-09	10.75	Call	Currency Future	489	576	489	576	0.00
25/09/2009	€ / R On 14-December-09	10.75	Put	Currency Future	191	165	191	165	0.00
25/09/2009	€ / R On 14-December-09	15.25	Call	Currency Future	5	7	5	7	0.00
25/09/2009	€ / R On 14-December-09	15.25	Put	Currency Future	4208	4096	4208	4096	0.00
25/09/2009	€ / R On 14-December-09	16.75	Call	Currency Future	2	3	2	3	0.00
25/09/2009	€ / R On 14-December-09	16.75	Put	Currency Future	5704	5592	5704	5592	0.00
25/09/2009	€ / R On 14-December-09	18.25	Call	Currency Future	1	1	1	1	0.00
25/09/2009	€ / R On 14-December-09	18.25	Put	Currency Future	7203	7090	7203	7090	0.00
25/09/2009	€ / R On 14-December-09	12.20	Call	Currency Future	65	90	65	90	0.00
25/09/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1218	1130	1218	1130	0.00
25/09/2009	€ / R On 14-December-09	9.10	Call	Currency Future	1961	2075	1961	2075	0.00
25/09/2009	€ / R On 14-December-09	9.10	Put	Currency Future	14	14	14	14	0.00
25/09/2009	€ / R On 14-December-09	10.60	Call	Currency Future	591	684	591	684	0.00
25/09/2009	€ / R On 14-December-09	10.60	Put	Currency Future	144	123	144	123	0.00
25/09/2009	€ / R On 14-December-09	15.10	Call	Currency Future	6	8	6	8	0.00
25/09/2009	€ / R On 14-December-09	15.10	Put	Currency Future	4058	3947	4058	3947	0.00
25/09/2009	€ / R On 14-December-09	16.60	Call	Currency Future	2	3	2	3	0.00
25/09/2009	€ / R On 14-December-09	16.60	Put	Currency Future	5554	5442	5554	5442	0.00
25/09/2009	€ / R On 14-December-09	18.10	Call	Currency Future	1	1	1	1	0.00
25/09/2009	€ / R On 14-December-09	18.10	Put	Currency Future	7053	6940	7053	6940	0.00
25/09/2009	€ / R On 14-December-09	7.80	Call	Currency Future	3250	3361	3250	3361	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 14-December-09	7.80	Put	Currency Future	2	0	2	0	0.00
25/09/2009	€ / R On 14-December-09	8.80	Call	Currency Future	2256	2370	2256	2370	0.00
25/09/2009	€ / R On 14-December-09	8.80	Put	Currency Future	9	9	9	9	0.00
25/09/2009	€ / R On 14-December-09	9.80	Call	Currency Future	1277	1390	1277	1390	0.00
25/09/2009	€ / R On 14-December-09	9.80	Put	Currency Future	30	29	30	29	0.00
25/09/2009	€ / R On 14-December-09	10.80	Call	Currency Future	457	542	457	542	0.00
25/09/2009	€ / R On 14-December-09	10.80	Put	Currency Future	210	182	210	182	0.00
25/09/2009	€ / R On 14-December-09	14.80	Call	Currency Future	7	9	7	9	0.00
25/09/2009	€ / R On 14-December-09	14.80	Put	Currency Future	3759	3648	3759	3648	0.00
25/09/2009	€ / R On 14-December-09	15.80	Call	Currency Future	3	5	3	5	0.00
25/09/2009	€ / R On 14-December-09	15.80	Put	Currency Future	4756	4644	4756	4644	0.00
25/09/2009	€ / R On 14-December-09	7.70	Call	Currency Future	3349	3461	3349	3461	0.00
25/09/2009	€ / R On 14-December-09	7.70	Put	Currency Future	2	0	2	0	0.00
25/09/2009	€ / R On 14-December-09	8.70	Call	Currency Future	2355	2469	2355	2469	0.00
25/09/2009	€ / R On 14-December-09	8.70	Put	Currency Future	8	8	8	8	0.00
25/09/2009	€ / R On 14-December-09	9.70	Call	Currency Future	1374	1487	1374	1487	0.00
25/09/2009	€ / R On 14-December-09	9.70	Put	Currency Future	26	26	26	26	0.00
25/09/2009	€ / R On 14-December-09	10.70	Call	Currency Future	522	611	522	611	0.00
25/09/2009	€ / R On 14-December-09	10.70	Put	Currency Future	174	150	174	150	0.00
25/09/2009	€ / R On 14-December-09	14.70	Call	Currency Future	7	10	7	10	0.00
25/09/2009	€ / R On 14-December-09	14.70	Put	Currency Future	3660	3549	3660	3549	0.00
25/09/2009	€ / R On 14-December-09	15.70	Call	Currency Future	4	5	4	5	0.00
25/09/2009	€ / R On 14-December-09	15.70	Put	Currency Future	4656	4544	4656	4544	0.00
25/09/2009	€ / R On 14-December-09	7.65	Call	Currency Future	3399	3511	3399	3511	0.00
25/09/2009	€ / R On 14-December-09	7.65	Put	Currency Future	2	0	2	0	0.00
25/09/2009	€ / R On 14-December-09	8.65	Call	Currency Future	2405	2518	2405	2518	0.00
25/09/2009	€ / R On 14-December-09	8.65	Put	Currency Future	7	7	7	7	0.00
25/09/2009	€ / R On 14-December-09	9.65	Call	Currency Future	1422	1536	1422	1536	0.00
25/09/2009	€ / R On 14-December-09	9.65	Put	Currency Future	25	25	25	25	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 14-December-09	15.65	Call	Currency Future	4	5	4	5	0.00
25/09/2009	€ / R On 14-December-09	15.65	Put	Currency Future	4606	4494	4606	4494	0.00
25/09/2009	€ / R On 14-December-09	7.90	Call	Currency Future	3150	3262	3150	3262	0.00
25/09/2009	€ / R On 14-December-09	7.90	Put	Currency Future	2	1	2	1	0.00
25/09/2009	€ / R On 14-December-09	8.90	Call	Currency Future	2158	2271	2158	2271	0.00
25/09/2009	€ / R On 14-December-09	8.90	Put	Currency Future	10	11	10	11	0.00
25/09/2009	€ / R On 14-December-09	9.90	Call	Currency Future	1181	1293	1181	1293	0.00
25/09/2009	€ / R On 14-December-09	9.90	Put	Currency Future	34	32	34	32	0.00
25/09/2009	€ / R On 14-December-09	10.90	Call	Currency Future	397	478	397	478	0.00
25/09/2009	€ / R On 14-December-09	10.90	Put	Currency Future	250	218	250	218	0.00
25/09/2009	€ / R On 14-December-09	14.90	Call	Currency Future	7	9	7	9	0.00
25/09/2009	€ / R On 14-December-09	14.90	Put	Currency Future	3859	3748	3859	3748	0.00
25/09/2009	€ / R On 14-December-09	15.90	Call	Currency Future	3	4	3	4	0.00
25/09/2009	€ / R On 14-December-09	15.90	Put	Currency Future	4856	4744	4856	4744	0.00
25/09/2009	€ / R On 14-December-09	8.00	Call	Currency Future	3050	3162	3050	3162	0.00
25/09/2009	€ / R On 14-December-09	8.00	Put	Currency Future	3	1	3	1	0.00
25/09/2009	€ / R On 14-December-09	9.00	Call	Currency Future	2060	2173	2060	2173	0.00
25/09/2009	€ / R On 14-December-09	9.00	Put	Currency Future	12	12	12	12	0.00
25/09/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1086	1197	1086	1197	0.00
25/09/2009	€ / R On 14-December-09	10.00	Put	Currency Future	38	36	38	36	0.00
25/09/2009	€ / R On 14-December-09	15.00	Call	Currency Future	6	8	6	8	0.00
25/09/2009	€ / R On 14-December-09	15.00	Put	Currency Future	3959	3847	3959	3847	0.00
25/09/2009	€ / R On 14-December-09	16.00	Call	Currency Future	3	4	3	4	0.00
25/09/2009	€ / R On 14-December-09	16.00	Put	Currency Future	4955	4843	4955	4843	0.00
25/09/2009	€ / R On 14-December-09	8.10	Call	Currency Future	2951	3063	2951	3063	0.00
25/09/2009	€ / R On 14-December-09	8.10	Put	Currency Future	3	3	3	3	0.00
25/09/2009	€ / R On 14-December-09	10.10	Call	Currency Future	994	1101	994	1101	0.00
25/09/2009	€ / R On 14-December-09	10.10	Put	Currency Future	46	41	46	41	0.00
25/09/2009	€ / R On 14-December-09	16.10	Call	Currency Future	3	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 14-December-09	16.10	Put	Currency Future	5055	4943	5055	4943	0.00
25/09/2009	€ / R On 15-March-10	8.25	Call	Currency Future	3003	3116	3003	3116	0.00
25/09/2009	€ / R On 15-March-10	8.25	Put	Currency Future	17	17	17	17	0.00
25/09/2009	€ / R On 15-March-10	9.25	Call	Currency Future	2022	2134	2022	2134	0.00
25/09/2009	€ / R On 15-March-10	9.25	Put	Currency Future	36	35	36	35	0.00
25/09/2009	€ / R On 15-March-10	10.25	Call	Currency Future	1109	1216	1109	1216	0.00
25/09/2009	€ / R On 15-March-10	10.25	Put	Currency Future	123	116	123	116	0.00
25/09/2009	€ / R On 15-March-10	13.25	Call	Currency Future	129	149	129	149	0.00
25/09/2009	€ / R On 15-March-10	13.25	Put	Currency Future	2144	2050	2144	2050	0.00
25/09/2009	€ / R On 15-March-10	14.25	Call	Currency Future	65	82	65	82	0.00
25/09/2009	€ / R On 15-March-10	14.25	Put	Currency Future	3080	2982	3080	2982	0.00
25/09/2009	€ / R On 15-March-10	15.25	Call	Currency Future	36	48	36	48	0.00
25/09/2009	€ / R On 15-March-10	15.25	Put	Currency Future	4050	3949	4050	3949	0.00
25/09/2009	€ / R On 15-March-10	16.25	Call	Currency Future	19	25	19	25	0.00
25/09/2009	€ / R On 15-March-10	16.25	Put	Currency Future	5034	4925	5034	4925	0.00
25/09/2009	€ / R On 14-December-09	8.05	Call	Currency Future	3000	3113	3000	3113	0.00
25/09/2009	€ / R On 14-December-09	8.05	Put	Currency Future	3	2	3	2	0.00
25/09/2009	€ / R On 14-December-09	9.05	Call	Currency Future	2011	2124	2011	2124	0.00
25/09/2009	€ / R On 14-December-09	9.05	Put	Currency Future	13	13	13	13	0.00
25/09/2009	€ / R On 14-December-09	10.05	Call	Currency Future	1038	1149	1038	1149	0.00
25/09/2009	€ / R On 14-December-09	10.05	Put	Currency Future	41	38	41	38	0.00
25/09/2009	€ / R On 14-December-09	15.05	Call	Currency Future	6	8	6	8	0.00
25/09/2009	€ / R On 14-December-09	15.05	Put	Currency Future	4009	3897	4009	3897	0.00
25/09/2009	€ / R On 14-December-09	16.05	Call	Currency Future	3	4	3	4	0.00
25/09/2009	€ / R On 14-December-09	16.05	Put	Currency Future	5005	4893	5005	4893	0.00
25/09/2009	€ / R On 15-March-10	8.20	Call	Currency Future	3052	3166	3052	3166	0.00
25/09/2009	€ / R On 15-March-10	8.20	Put	Currency Future	16	16	16	16	0.00
25/09/2009	€ / R On 15-March-10	9.20	Call	Currency Future	2070	2183	2070	2183	0.00
25/09/2009	€ / R On 15-March-10	9.20	Put	Currency Future	35	34	35	34	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 15-March-10	10.20	Call	Currency Future	1151	1259	1151	1259	0.00
25/09/2009	€ / R On 15-March-10	10.20	Put	Currency Future	116	109	116	109	0.00
25/09/2009	€ / R On 15-March-10	11.20	Call	Currency Future	521	589	521	589	0.00
25/09/2009	€ / R On 15-March-10	11.20	Put	Currency Future	485	440	485	440	0.00
25/09/2009	€ / R On 15-March-10	13.20	Call	Currency Future	133	153	133	153	0.00
25/09/2009	€ / R On 15-March-10	13.20	Put	Currency Future	2097	2004	2097	2004	0.00
25/09/2009	€ / R On 15-March-10	14.20	Call	Currency Future	67	84	67	84	0.00
25/09/2009	€ / R On 15-March-10	14.20	Put	Currency Future	3032	2935	3032	2935	0.00
25/09/2009	€ / R On 15-March-10	15.20	Call	Currency Future	37	49	37	49	0.00
25/09/2009	€ / R On 15-March-10	15.20	Put	Currency Future	4001	3900	4001	3900	0.00
25/09/2009	€ / R On 15-March-10	16.20	Call	Currency Future	20	25	20	25	0.00
25/09/2009	€ / R On 15-March-10	16.20	Put	Currency Future	4984	4876	4984	4876	0.00
25/09/2009	€ / R On 15-March-10	8.10	Call	Currency Future	3150	3264	3150	3264	0.00
25/09/2009	€ / R On 15-March-10	8.10	Put	Currency Future	14	15	14	15	0.00
25/09/2009	€ / R On 15-March-10	9.10	Call	Currency Future	2168	2281	2168	2281	0.00
25/09/2009	€ / R On 15-March-10	9.10	Put	Currency Future	32	31	32	31	0.00
25/09/2009	€ / R On 15-March-10	10.10	Call	Currency Future	1238	1346	1238	1346	0.00
25/09/2009	€ / R On 15-March-10	10.10	Put	Currency Future	103	97	103	97	0.00
25/09/2009	€ / R On 15-March-10	11.10	Call	Currency Future	568	641	568	641	0.00
25/09/2009	€ / R On 15-March-10	11.10	Put	Currency Future	433	391	433	391	0.00
25/09/2009	€ / R On 15-March-10	13.10	Call	Currency Future	140	162	140	162	0.00
25/09/2009	€ / R On 15-March-10	13.10	Put	Currency Future	2005	1912	2005	1912	0.00
25/09/2009	€ / R On 15-March-10	14.10	Call	Currency Future	72	89	72	89	0.00
25/09/2009	€ / R On 15-March-10	14.10	Put	Currency Future	2936	2840	2936	2840	0.00
25/09/2009	€ / R On 15-March-10	15.10	Call	Currency Future	39	52	39	52	0.00
25/09/2009	€ / R On 15-March-10	15.10	Put	Currency Future	3903	3803	3903	3803	0.00
25/09/2009	€ / R On 15-March-10	16.10	Call	Currency Future	21	27	21	27	0.00
25/09/2009	€ / R On 15-March-10	16.10	Put	Currency Future	4885	4778	4885	4778	0.00
25/09/2009	€ / R On 14-December-09	7.85	Call	Currency Future	3200	3311	3200	3311	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 14-December-09	7.85	Put	Currency Future	2	1	2	1	0.00
25/09/2009	€ / R On 14-December-09	8.85	Call	Currency Future	2207	2321	2207	2321	0.00
25/09/2009	€ / R On 14-December-09	8.85	Put	Currency Future	10	10	10	10	0.00
25/09/2009	€ / R On 14-December-09	9.85	Call	Currency Future	1229	1342	1229	1342	0.00
25/09/2009	€ / R On 14-December-09	9.85	Put	Currency Future	32	31	32	31	0.00
25/09/2009	€ / R On 14-December-09	10.85	Call	Currency Future	427	510	427	510	0.00
25/09/2009	€ / R On 14-December-09	10.85	Put	Currency Future	229	199	229	199	0.00
25/09/2009	€ / R On 14-December-09	15.85	Call	Currency Future	3	5	3	5	0.00
25/09/2009	€ / R On 14-December-09	15.85	Put	Currency Future	4806	4694	4806	4694	0.00
25/09/2009	€ / R On 15-March-10	8.05	Call	Currency Future	3199	3313	3199	3313	0.00
25/09/2009	€ / R On 15-March-10	8.05	Put	Currency Future	14	14	14	14	0.00
25/09/2009	€ / R On 15-March-10	9.05	Call	Currency Future	2217	2330	2217	2330	0.00
25/09/2009	€ / R On 15-March-10	9.05	Put	Currency Future	31	30	31	30	0.00
25/09/2009	€ / R On 15-March-10	10.05	Call	Currency Future	1282	1390	1282	1390	0.00
25/09/2009	€ / R On 15-March-10	10.05	Put	Currency Future	97	91	97	91	0.00
25/09/2009	€ / R On 15-March-10	11.05	Call	Currency Future	593	668	593	668	0.00
25/09/2009	€ / R On 15-March-10	11.05	Put	Currency Future	408	368	408	368	0.00
25/09/2009	€ / R On 15-March-10	13.05	Call	Currency Future	144	166	144	166	0.00
25/09/2009	€ / R On 15-March-10	13.05	Put	Currency Future	1959	1867	1959	1867	0.00
25/09/2009	€ / R On 15-March-10	14.05	Call	Currency Future	74	92	74	92	0.00
25/09/2009	€ / R On 15-March-10	14.05	Put	Currency Future	2889	2792	2889	2792	0.00
25/09/2009	€ / R On 15-March-10	15.05	Call	Currency Future	40	53	40	53	0.00
25/09/2009	€ / R On 15-March-10	15.05	Put	Currency Future	3854	3754	3854	3754	0.00
25/09/2009	€ / R On 15-March-10	16.05	Call	Currency Future	22	28	22	28	0.00
25/09/2009	€ / R On 15-March-10	16.05	Put	Currency Future	4836	4729	4836	4729	0.00
25/09/2009	€ / R On 15-March-10	8.15	Call	Currency Future	3101	3215	3101	3215	0.00
25/09/2009	€ / R On 15-March-10	8.15	Put	Currency Future	15	15	15	15	0.00
25/09/2009	€ / R On 15-March-10	9.15	Call	Currency Future	2119	2232	2119	2232	0.00
25/09/2009	€ / R On 15-March-10	9.15	Put	Currency Future	33	33	33	33	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 15-March-10	10.15	Call	Currency Future	1195	1302	1195	1302	0.00
25/09/2009	€ / R On 15-March-10	10.15	Put	Currency Future	109	103	109	103	0.00
25/09/2009	€ / R On 15-March-10	13.15	Call	Currency Future	136	157	136	157	0.00
25/09/2009	€ / R On 15-March-10	13.15	Put	Currency Future	2051	1958	2051	1958	0.00
25/09/2009	€ / R On 15-March-10	14.15	Call	Currency Future	70	86	70	86	0.00
25/09/2009	€ / R On 15-March-10	14.15	Put	Currency Future	2984	2887	2984	2887	0.00
25/09/2009	€ / R On 15-March-10	15.15	Call	Currency Future	38	51	38	51	0.00
25/09/2009	€ / R On 15-March-10	15.15	Put	Currency Future	3952	3852	3952	3852	0.00
25/09/2009	€ / R On 15-March-10	16.15	Call	Currency Future	20	26	20	26	0.00
25/09/2009	€ / R On 15-March-10	16.15	Put	Currency Future	4935	4827	4935	4827	0.00
25/09/2009	€ / R On 15-March-10	7.90	Call	Currency Future	3347	3461	3347	3461	0.00
25/09/2009	€ / R On 15-March-10	7.90	Put	Currency Future	11	12	11	12	0.00
25/09/2009	€ / R On 15-March-10	8.90	Call	Currency Future	2363	2477	2363	2477	0.00
25/09/2009	€ / R On 15-March-10	8.90	Put	Currency Future	28	28	28	28	0.00
25/09/2009	€ / R On 15-March-10	9.90	Call	Currency Future	1416	1525	1416	1525	0.00
25/09/2009	€ / R On 15-March-10	9.90	Put	Currency Future	81	76	81	76	0.00
25/09/2009	€ / R On 15-March-10	10.90	Call	Currency Future	674	754	674	754	0.00
25/09/2009	€ / R On 15-March-10	10.90	Put	Currency Future	338	304	338	304	0.00
25/09/2009	€ / R On 15-March-10	12.90	Call	Currency Future	158	181	158	181	0.00
25/09/2009	€ / R On 15-March-10	12.90	Put	Currency Future	1822	1732	1822	1732	0.00
25/09/2009	€ / R On 15-March-10	13.90	Call	Currency Future	82	100	82	100	0.00
25/09/2009	€ / R On 15-March-10	13.90	Put	Currency Future	2747	2651	2747	2651	0.00
25/09/2009	€ / R On 15-March-10	14.90	Call	Currency Future	44	57	44	57	0.00
25/09/2009	€ / R On 15-March-10	14.90	Put	Currency Future	3708	3608	3708	3608	0.00
25/09/2009	€ / R On 15-March-10	15.90	Call	Currency Future	24	31	24	31	0.00
25/09/2009	€ / R On 15-March-10	15.90	Put	Currency Future	4688	4582	4688	4582	0.00
25/09/2009	€ / R On 15-March-10	7.80	Call	Currency Future	3446	3559	3446	3559	0.00
25/09/2009	€ / R On 15-March-10	7.80	Put	Currency Future	10	10	10	10	0.00
25/09/2009	€ / R On 15-March-10	8.80	Call	Currency Future	2461	2575	2461	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
25/09/2009	€ / R On 15-March-10	8.80	Put	Currency Future	26	26	26	26	0.00
25/09/2009	€ / R On 15-March-10	9.80	Call	Currency Future	1507	1616	1507	1616	0.00
25/09/2009	€ / R On 15-March-10	9.80	Put	Currency Future	71	67	71	67	0.00
25/09/2009	€ / R On 15-March-10	10.80	Call	Currency Future	732	815	732	815	0.00
25/09/2009	€ / R On 15-March-10	10.80	Put	Currency Future	296	266	296	266	0.00
25/09/2009	€ / R On 15-March-10	12.80	Call	Currency Future	167	192	167	192	0.00
25/09/2009	€ / R On 15-March-10	12.80	Put	Currency Future	1732	1643	1732	1643	0.00
25/09/2009	€ / R On 15-March-10	13.80	Call	Currency Future	88	106	88	106	0.00
25/09/2009	€ / R On 15-March-10	13.80	Put	Currency Future	2652	2557	2652	2557	0.00
25/09/2009	€ / R On 15-March-10	14.80	Call	Currency Future	46	60	46	60	0.00
25/09/2009	€ / R On 15-March-10	14.80	Put	Currency Future	3611	3511	3611	3511	0.00
25/09/2009	€ / R On 15-March-10	15.80	Call	Currency Future	25	34	25	34	0.00
25/09/2009	€ / R On 15-March-10	15.80	Put	Currency Future	4590	4484	4590	4484	0.00
25/09/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3396	3510	3396	3510	0.00
25/09/2009	€ / R On 15-March-10	7.85	Put	Currency Future	11	11	11	11	0.00
25/09/2009	€ / R On 15-March-10	8.85	Call	Currency Future	2412	2526	2412	2526	0.00
25/09/2009	€ / R On 15-March-10	8.85	Put	Currency Future	27	27	27	27	0.00
25/09/2009	€ / R On 15-March-10	9.85	Call	Currency Future	1461	1570	1461	1570	0.00
25/09/2009	€ / R On 15-March-10	9.85	Put	Currency Future	76	71	76	71	0.00
25/09/2009	€ / R On 15-March-10	10.85	Call	Currency Future	702	784	702	784	0.00
25/09/2009	€ / R On 15-March-10	10.85	Put	Currency Future	317	285	317	285	0.00
25/09/2009	€ / R On 15-March-10	12.85	Call	Currency Future	162	186	162	186	0.00
25/09/2009	€ / R On 15-March-10	12.85	Put	Currency Future	1777	1687	1777	1687	0.00
25/09/2009	€ / R On 15-March-10	13.85	Call	Currency Future	85	103	85	103	0.00
25/09/2009	€ / R On 15-March-10	13.85	Put	Currency Future	2699	2604	2699	2604	0.00
25/09/2009	€ / R On 15-March-10	14.85	Call	Currency Future	45	59	45	59	0.00
25/09/2009	€ / R On 15-March-10	14.85	Put	Currency Future	3659	3560	3659	3560	0.00
25/09/2009	€ / R On 15-March-10	15.85	Call	Currency Future	24	32	24	32	0.00
25/09/2009	€ / R On 15-March-10	15.85	Put	Currency Future	4639	4533	4639	4533	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 15-March-10	8.00	Call	Currency Future	3248	3362	3248	3362	0.00
25/09/2009	€ / R On 15-March-10	8.00	Put	Currency Future	13	13	13	13	0.00
25/09/2009	€ / R On 15-March-10	9.00	Call	Currency Future	2265	2379	2265	2379	0.00
25/09/2009	€ / R On 15-March-10	9.00	Put	Currency Future	30	29	30	29	0.00
25/09/2009	€ / R On 15-March-10	10.00	Call	Currency Future	1327	1435	1327	1435	0.00
25/09/2009	€ / R On 15-March-10	10.00	Put	Currency Future	91	86	91	86	0.00
25/09/2009	€ / R On 15-March-10	13.00	Call	Currency Future	149	171	149	171	0.00
25/09/2009	€ / R On 15-March-10	13.00	Put	Currency Future	1913	1822	1913	1822	0.00
25/09/2009	€ / R On 15-March-10	14.00	Call	Currency Future	77	94	77	94	0.00
25/09/2009	€ / R On 15-March-10	14.00	Put	Currency Future	2841	2745	2841	2745	0.00
25/09/2009	€ / R On 15-March-10	15.00	Call	Currency Future	41	55	41	55	0.00
25/09/2009	€ / R On 15-March-10	15.00	Put	Currency Future	3806	3705	3806	3705	0.00
25/09/2009	€ / R On 15-March-10	16.00	Call	Currency Future	22	29	22	29	0.00
25/09/2009	€ / R On 15-March-10	16.00	Put	Currency Future	4787	4680	4787	4680	0.00
25/09/2009	€ / R On 14-December-09	7.75	Call	Currency Future	3299	3411	3299	3411	0.00
25/09/2009	€ / R On 14-December-09	7.75	Put	Currency Future	2	0	2	0	0.00
25/09/2009	€ / R On 14-December-09	8.75	Call	Currency Future	2306	2419	2306	2419	0.00
25/09/2009	€ / R On 14-December-09	8.75	Put	Currency Future	8	9	8	9	0.00
25/09/2009	€ / R On 14-December-09	9.75	Call	Currency Future	1326	1438	1326	1438	0.00
25/09/2009	€ / R On 14-December-09	9.75	Put	Currency Future	28	28	28	28	0.00
25/09/2009	€ / R On 14-December-09	15.75	Call	Currency Future	4	5	4	5	0.00
25/09/2009	€ / R On 14-December-09	15.75	Put	Currency Future	4706	4594	4706	4594	0.00
25/09/2009	€ / R On 15-March-10	7.95	Call	Currency Future	3298	3411	3298	3411	0.00
25/09/2009	€ / R On 15-March-10	7.95	Put	Currency Future	12	12	12	12	0.00
25/09/2009	€ / R On 15-March-10	8.95	Call	Currency Future	2314	2428	2314	2428	0.00
25/09/2009	€ / R On 15-March-10	8.95	Put	Currency Future	29	28	29	28	0.00
25/09/2009	€ / R On 15-March-10	9.95	Call	Currency Future	1371	1480	1371	1480	0.00
25/09/2009	€ / R On 15-March-10	9.95	Put	Currency Future	86	80	86	80	0.00
25/09/2009	€ / R On 15-March-10	10.95	Call	Currency Future	646	724	646	724	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 15-March-10	10.95	Put	Currency Future	361	325	361	325	0.00
25/09/2009	€ / R On 15-March-10	12.95	Call	Currency Future	153	176	153	176	0.00
25/09/2009	€ / R On 15-March-10	12.95	Put	Currency Future	1867	1777	1867	1777	0.00
25/09/2009	€ / R On 15-March-10	13.95	Call	Currency Future	80	97	80	97	0.00
25/09/2009	€ / R On 15-March-10	13.95	Put	Currency Future	2794	2698	2794	2698	0.00
25/09/2009	€ / R On 15-March-10	14.95	Call	Currency Future	42	56	42	56	0.00
25/09/2009	€ / R On 15-March-10	14.95	Put	Currency Future	3757	3657	3757	3657	0.00
25/09/2009	€ / R On 15-March-10	15.95	Call	Currency Future	23	30	23	30	0.00
25/09/2009	€ / R On 15-March-10	15.95	Put	Currency Future	4737	4631	4737	4631	0.00
25/09/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3449	3561	3449	3561	0.00
25/09/2009	€ / R On 14-December-09	7.60	Put	Currency Future	1	0	1	0	0.00
25/09/2009	€ / R On 14-December-09	8.60	Call	Currency Future	2454	2568	2454	2568	0.00
25/09/2009	€ / R On 14-December-09	8.60	Put	Currency Future	7	7	7	7	0.00
25/09/2009	€ / R On 14-December-09	9.60	Call	Currency Future	1471	1585	1471	1585	0.00
25/09/2009	€ / R On 14-December-09	9.60	Put	Currency Future	23	24	23	24	0.00
25/09/2009	€ / R On 14-December-09	15.60	Call	Currency Future	4	5	4	5	0.00
25/09/2009	€ / R On 14-December-09	15.60	Put	Currency Future	4556	4445	4556	4445	0.00
25/09/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3449	3561	3449	3561	0.00
25/09/2009	€ / R On 14-December-09	7.60	Put	Currency Future	1	0	1	0	0.00
25/09/2009	€ / R On 15-March-10	7.75	Call	Currency Future	3495	3609	3495	3609	0.00
25/09/2009	€ / R On 15-March-10	7.75	Put	Currency Future	10	10	10	10	0.00
25/09/2009	€ / R On 15-March-10	8.75	Call	Currency Future	2510	2624	2510	2624	0.00
25/09/2009	€ / R On 15-March-10	8.75	Put	Currency Future	25	25	25	25	0.00
25/09/2009	€ / R On 15-March-10	9.75	Call	Currency Future	1553	1662	1553	1662	0.00
25/09/2009	€ / R On 15-March-10	9.75	Put	Currency Future	67	63	67	63	0.00
25/09/2009	€ / R On 15-March-10	10.75	Call	Currency Future	762	847	762	847	0.00
25/09/2009	€ / R On 15-March-10	10.75	Put	Currency Future	276	248	276	248	0.00
25/09/2009	€ / R On 15-March-10	12.75	Call	Currency Future	172	198	172	198	0.00
25/09/2009	€ / R On 15-March-10	12.75	Put	Currency Future	1687	1599	1687	1599	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 15-March-10	13.75	Call	Currency Future	91	110	91	110	0.00
25/09/2009	€ / R On 15-March-10	13.75	Put	Currency Future	2605	2511	2605	2511	0.00
25/09/2009	€ / R On 15-March-10	14.75	Call	Currency Future	48	62	48	62	0.00
25/09/2009	€ / R On 15-March-10	14.75	Put	Currency Future	3562	3463	3562	3463	0.00
25/09/2009	€ / R On 15-March-10	15.75	Call	Currency Future	26	35	26	35	0.00
25/09/2009	€ / R On 15-March-10	15.75	Put	Currency Future	4540	4436	4540	4436	0.00
25/09/2009	€ / R On 14-December-09	7.50	Call	Currency Future	3549	3661	3549	3661	0.00
25/09/2009	€ / R On 14-December-09	7.50	Put	Currency Future	1	0	1	0	0.00
25/09/2009	€ / R On 14-December-09	8.50	Call	Currency Future	2553	2667	2553	2667	0.00
25/09/2009	€ / R On 14-December-09	8.50	Put	Currency Future	6	6	6	6	0.00
25/09/2009	€ / R On 14-December-09	9.50	Call	Currency Future	1569	1682	1569	1682	0.00
25/09/2009	€ / R On 14-December-09	9.50	Put	Currency Future	21	22	21	22	0.00
25/09/2009	€ / R On 14-December-09	10.50	Call	Currency Future	665	760	665	760	0.00
25/09/2009	€ / R On 14-December-09	10.50	Put	Currency Future	117	99	117	99	0.00
25/09/2009	€ / R On 14-December-09	14.50	Call	Currency Future	8	11	8	11	0.00
25/09/2009	€ / R On 14-December-09	14.50	Put	Currency Future	3460	3350	3460	3350	0.00
25/09/2009	€ / R On 14-December-09	15.50	Call	Currency Future	4	6	4	6	0.00
25/09/2009	€ / R On 14-December-09	15.50	Put	Currency Future	4457	4345	4457	4345	0.00
25/09/2009	€ / R On 15-March-10	7.70	Call	Currency Future	3545	3658	3545	3658	0.00
25/09/2009	€ / R On 15-March-10	7.70	Put	Currency Future	9	9	9	9	0.00
25/09/2009	€ / R On 15-March-10	8.70	Call	Currency Future	2559	2673	2559	2673	0.00
25/09/2009	€ / R On 15-March-10	8.70	Put	Currency Future	24	24	24	24	0.00
25/09/2009	€ / R On 15-March-10	9.70	Call	Currency Future	1599	1708	1599	1708	0.00
25/09/2009	€ / R On 15-March-10	9.70	Put	Currency Future	63	59	63	59	0.00
25/09/2009	€ / R On 15-March-10	10.70	Call	Currency Future	793	880	793	880	0.00
25/09/2009	€ / R On 15-March-10	10.70	Put	Currency Future	257	230	257	230	0.00
25/09/2009	€ / R On 15-March-10	12.70	Call	Currency Future	178	204	178	204	0.00
25/09/2009	€ / R On 15-March-10	12.70	Put	Currency Future	1642	1555	1642	1555	0.00
25/09/2009	€ / R On 15-March-10	13.70	Call	Currency Future	94	113	94	113	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 15-March-10	13.70	Put	Currency Future	2559	2464	2559	2464	0.00
25/09/2009	€ / R On 15-March-10	14.70	Call	Currency Future	49	64	49	64	0.00
25/09/2009	€ / R On 15-March-10	14.70	Put	Currency Future	3514	3415	3514	3415	0.00
25/09/2009	€ / R On 15-March-10	15.70	Call	Currency Future	27	36	27	36	0.00
25/09/2009	€ / R On 15-March-10	15.70	Put	Currency Future	4491	4387	4491	4387	0.00
25/09/2009	€ / R On 14-December-09	7.30	Call	Currency Future	3748	3861	3748	3861	0.00
25/09/2009	€ / R On 14-December-09	7.30	Put	Currency Future	1	0	1	0	0.00
25/09/2009	€ / R On 14-December-09	8.30	Call	Currency Future	2752	2865	2752	2865	0.00
25/09/2009	€ / R On 14-December-09	8.30	Put	Currency Future	4	4	4	4	0.00
25/09/2009	€ / R On 14-December-09	9.30	Call	Currency Future	1764	1879	1764	1879	0.00
25/09/2009	€ / R On 14-December-09	9.30	Put	Currency Future	17	18	17	18	0.00
25/09/2009	€ / R On 14-December-09	10.30	Call	Currency Future	823	924	823	924	0.00
25/09/2009	€ / R On 14-December-09	10.30	Put	Currency Future	75	63	75	63	0.00
25/09/2009	€ / R On 14-December-09	14.30	Call	Currency Future	9	12	9	12	0.00
25/09/2009	€ / R On 14-December-09	14.30	Put	Currency Future	3261	3152	3261	3152	0.00
25/09/2009	€ / R On 14-December-09	15.30	Call	Currency Future	5	7	5	7	0.00
25/09/2009	€ / R On 14-December-09	15.30	Put	Currency Future	4257	4146	4257	4146	0.00
25/09/2009	€ / R On 15-March-10	7.50	Call	Currency Future	3743	3856	3743	3856	0.00
25/09/2009	€ / R On 15-March-10	7.50	Put	Currency Future	7	7	7	7	0.00
25/09/2009	€ / R On 15-March-10	8.50	Call	Currency Future	2756	2870	2756	2870	0.00
25/09/2009	€ / R On 15-March-10	8.50	Put	Currency Future	21	21	21	21	0.00
25/09/2009	€ / R On 15-March-10	9.50	Call	Currency Future	1785	1895	1785	1895	0.00
25/09/2009	€ / R On 15-March-10	9.50	Put	Currency Future	49	45	49	45	0.00
25/09/2009	€ / R On 15-March-10	10.50	Call	Currency Future	925	1018	925	1018	0.00
25/09/2009	€ / R On 15-March-10	10.50	Put	Currency Future	189	169	189	169	0.00
25/09/2009	€ / R On 15-March-10	12.50	Call	Currency Future	202	231	202	231	0.00
25/09/2009	€ / R On 15-March-10	12.50	Put	Currency Future	1466	1382	1466	1382	0.00
25/09/2009	€ / R On 15-March-10	13.50	Call	Currency Future	108	128	108	128	0.00
25/09/2009	€ / R On 15-March-10	13.50	Put	Currency Future	2373	2279	2373	2279	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 15-March-10	14.50	Call	Currency Future	56	71	56	71	0.00
25/09/2009	€ / R On 15-March-10	14.50	Put	Currency Future	3320	3222	3320	3222	0.00
25/09/2009	€ / R On 15-March-10	15.50	Call	Currency Future	30	41	30	41	0.00
25/09/2009	€ / R On 15-March-10	15.50	Put	Currency Future	4295	4192	4295	4192	0.00
25/09/2009	€ / R On 14-December-09	7.20	Call	Currency Future	3848	3961	3848	3961	0.00
25/09/2009	€ / R On 14-December-09	7.20	Put	Currency Future	1	0	1	0	0.00
25/09/2009	€ / R On 14-December-09	8.20	Call	Currency Future	2851	2964	2851	2964	0.00
25/09/2009	€ / R On 14-December-09	8.20	Put	Currency Future	4	4	4	4	0.00
25/09/2009	€ / R On 14-December-09	9.20	Call	Currency Future	1863	1977	1863	1977	0.00
25/09/2009	€ / R On 14-December-09	9.20	Put	Currency Future	15	16	15	16	0.00
25/09/2009	€ / R On 14-December-09	10.20	Call	Currency Future	907	1010	907	1010	0.00
25/09/2009	€ / R On 14-December-09	10.20	Put	Currency Future	59	49	59	49	0.00
25/09/2009	€ / R On 14-December-09	14.20	Call	Currency Future	9	13	9	13	0.00
25/09/2009	€ / R On 14-December-09	14.20	Put	Currency Future	3162	3053	3162	3053	0.00
25/09/2009	€ / R On 14-December-09	15.20	Call	Currency Future	5	7	5	7	0.00
25/09/2009	€ / R On 14-December-09	15.20	Put	Currency Future	4158	4047	4158	4047	0.00
25/09/2009	€ / R On 15-March-10	7.35	Call	Currency Future	3891	4005	3891	4005	0.00
25/09/2009	€ / R On 15-March-10	7.35	Put	Currency Future	6	6	6	6	0.00
25/09/2009	€ / R On 15-March-10	8.35	Call	Currency Future	2904	3019	2904	3019	0.00
25/09/2009	€ / R On 15-March-10	8.35	Put	Currency Future	18	19	18	19	0.00
25/09/2009	€ / R On 15-March-10	9.35	Call	Currency Future	1926	2036	1926	2036	0.00
25/09/2009	€ / R On 15-March-10	9.35	Put	Currency Future	41	37	41	37	0.00
25/09/2009	€ / R On 15-March-10	10.35	Call	Currency Future	1033	1131	1033	1131	0.00
25/09/2009	€ / R On 15-March-10	10.35	Put	Currency Future	147	131	147	131	0.00
25/09/2009	€ / R On 15-March-10	12.35	Call	Currency Future	223	255	223	255	0.00
25/09/2009	€ / R On 15-March-10	12.35	Put	Currency Future	1337	1255	1337	1255	0.00
25/09/2009	€ / R On 15-March-10	13.35	Call	Currency Future	120	141	120	141	0.00
25/09/2009	€ / R On 15-March-10	13.35	Put	Currency Future	2235	2142	2235	2142	0.00
25/09/2009	€ / R On 15-March-10	14.35	Call	Currency Future	61	77	61	77	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 15-March-10	14.35	Put	Currency Future	3176	3078	3176	3078	0.00
25/09/2009	€ / R On 15-March-10	15.35	Call	Currency Future	33	46	33	46	0.00
25/09/2009	€ / R On 15-March-10	15.35	Put	Currency Future	4148	4047	4148	4047	0.00
25/09/2009	€ / R On 14-December-09	17.20	Call	Currency Future	1	2	1	2	0.00
25/09/2009	€ / R On 14-December-09	17.20	Put	Currency Future	6154	6041	6154	6041	0.00
25/09/2009	€ / R On 14-December-09	19.20	Call	Currency Future	1	1	1	1	0.00
25/09/2009	€ / R On 14-December-09	19.20	Put	Currency Future	8153	8040	8153	8040	0.00
25/09/2009	€ / R On 15-March-10	17.35	Call	Currency Future	10	12	10	12	0.00
25/09/2009	€ / R On 15-March-10	17.35	Put	Currency Future	6125	6013	6125	6013	0.00
25/09/2009	€ / R On 15-March-10	19.35	Call	Currency Future	5	6	5	6	0.00
25/09/2009	€ / R On 15-March-10	19.35	Put	Currency Future	8120	8007	8120	8007	0.00
25/09/2009	€ / R On 14-December-09	17.30	Call	Currency Future	1	2	1	2	0.00
25/09/2009	€ / R On 14-December-09	17.30	Put	Currency Future	6254	6141	6254	6141	0.00
25/09/2009	€ / R On 14-December-09	19.30	Call	Currency Future	1	1	1	1	0.00
25/09/2009	€ / R On 14-December-09	19.30	Put	Currency Future	8253	8140	8253	8140	0.00
25/09/2009	€ / R On 15-March-10	17.50	Call	Currency Future	10	11	10	11	0.00
25/09/2009	€ / R On 15-March-10	17.50	Put	Currency Future	6274	6162	6274	6162	0.00
25/09/2009	€ / R On 15-March-10	19.50	Call	Currency Future	5	6	5	6	0.00
25/09/2009	€ / R On 15-March-10	19.50	Put	Currency Future	8269	8156	8269	8156	0.00
25/09/2009	€ / R On 14-December-09	7.40	Call	Currency Future	3649	3761	3649	3761	0.00
25/09/2009	€ / R On 14-December-09	7.40	Put	Currency Future	1	0	1	0	0.00
25/09/2009	€ / R On 14-December-09	8.40	Call	Currency Future	2652	2766	2652	2766	0.00
25/09/2009	€ / R On 14-December-09	8.40	Put	Currency Future	5	5	5	5	0.00
25/09/2009	€ / R On 14-December-09	9.40	Call	Currency Future	1666	1780	1666	1780	0.00
25/09/2009	€ / R On 14-December-09	9.40	Put	Currency Future	19	20	19	20	0.00
25/09/2009	€ / R On 14-December-09	10.40	Call	Currency Future	742	840	742	840	0.00
25/09/2009	€ / R On 14-December-09	10.40	Put	Currency Future	94	79	94	79	0.00
25/09/2009	€ / R On 14-December-09	15.40	Call	Currency Future	5	6	5	6	0.00
25/09/2009	€ / R On 14-December-09	15.40	Put	Currency Future	4357	4245	4357	4245	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 14-December-09	17.40	Call	Currency Future	1	2	1	2	0.00
25/09/2009	€ / R On 14-December-09	17.40	Put	Currency Future	6354	6241	6354	6241	0.00
25/09/2009	€ / R On 14-December-09	19.40	Call	Currency Future	1	1	1	1	0.00
25/09/2009	€ / R On 14-December-09	19.40	Put	Currency Future	8353	8240	8353	8240	0.00
25/09/2009	€ / R On 15-March-10	7.60	Call	Currency Future	3644	3757	3644	3757	0.00
25/09/2009	€ / R On 15-March-10	7.60	Put	Currency Future	8	8	8	8	0.00
25/09/2009	€ / R On 15-March-10	8.60	Call	Currency Future	2658	2772	2658	2772	0.00
25/09/2009	€ / R On 15-March-10	8.60	Put	Currency Future	22	23	22	23	0.00
25/09/2009	€ / R On 15-March-10	9.60	Call	Currency Future	1691	1801	1691	1801	0.00
25/09/2009	€ / R On 15-March-10	9.60	Put	Currency Future	56	52	56	52	0.00
25/09/2009	€ / R On 15-March-10	10.60	Call	Currency Future	857	947	857	947	0.00
25/09/2009	€ / R On 15-March-10	10.60	Put	Currency Future	222	198	222	198	0.00
25/09/2009	€ / R On 15-March-10	13.60	Call	Currency Future	101	120	101	120	0.00
25/09/2009	€ / R On 15-March-10	13.60	Put	Currency Future	2465	2371	2465	2371	0.00
25/09/2009	€ / R On 15-March-10	15.60	Call	Currency Future	28	39	28	39	0.00
25/09/2009	€ / R On 15-March-10	15.60	Put	Currency Future	4393	4289	4393	4289	0.00
25/09/2009	€ / R On 15-March-10	17.60	Call	Currency Future	9	11	9	11	0.00
25/09/2009	€ / R On 15-March-10	17.60	Put	Currency Future	6374	6261	6374	6261	0.00
25/09/2009	€ / R On 15-March-10	19.60	Call	Currency Future	4	5	4	5	0.00
25/09/2009	€ / R On 15-March-10	19.60	Put	Currency Future	8369	8256	8369	8256	0.00
25/09/2009	€ / R On 14-December-09	17.50	Call	Currency Future	1	2	1	2	0.00
25/09/2009	€ / R On 14-December-09	17.50	Put	Currency Future	6454	6341	6454	6341	0.00
25/09/2009	€ / R On 14-December-09	19.50	Call	Currency Future	0	1	0	1	0.00
25/09/2009	€ / R On 14-December-09	19.50	Put	Currency Future	8453	8340	8453	8340	0.00
25/09/2009	€ / R On 15-March-10	17.70	Call	Currency Future	9	10	9	10	0.00
25/09/2009	€ / R On 15-March-10	17.70	Put	Currency Future	6474	6361	6474	6361	0.00
25/09/2009	€ / R On 15-March-10	19.70	Call	Currency Future	4	5	4	5	0.00
25/09/2009	€ / R On 15-March-10	19.70	Put	Currency Future	8468	8356	8468	8356	0.00
25/09/2009	€ / R On 14-December-09	17.65	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
25/09/2009	€ / R On 14-December-09	17.65	Put	Currency Future	6604	6491	6604	6491	0.00
25/09/2009	€ / R On 14-December-09	19.65	Call	Currency Future	0	1	0	1	0.00
25/09/2009	€ / R On 14-December-09	19.65	Put	Currency Future	8603	8490	8603	8490	0.00
25/09/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3396	3510	3396	3510	0.00
25/09/2009	€ / R On 15-March-10	7.85	Put	Currency Future	11	11	11	11	0.00
25/09/2009	€ / R On 15-March-10	17.85	Call	Currency Future	9	10	9	10	0.00
25/09/2009	€ / R On 15-March-10	17.85	Put	Currency Future	6623	6511	6623	6511	0.00
25/09/2009	€ / R On 15-March-10	19.85	Call	Currency Future	4	4	4	4	0.00
25/09/2009	€ / R On 15-March-10	19.85	Put	Currency Future	8618	8505	8618	8505	0.00
25/09/2009	€ / R On 14-December-09	17.75	Call	Currency Future	1	2	1	2	0.00
25/09/2009	€ / R On 14-December-09	17.75	Put	Currency Future	6704	6591	6704	6591	0.00
25/09/2009	€ / R On 14-December-09	19.75	Call	Currency Future	0	0	0	0	0.00
25/09/2009	€ / R On 14-December-09	19.75	Put	Currency Future	8703	8590	8703	8590	0.00
25/09/2009	€ / R On 15-March-10	17.95	Call	Currency Future	8	9	8	9	0.00
25/09/2009	€ / R On 15-March-10	17.95	Put	Currency Future	6723	6610	6723	6610	0.00
25/09/2009	€ / R On 15-March-10	19.95	Call	Currency Future	3	4	3	4	0.00
25/09/2009	€ / R On 15-March-10	19.95	Put	Currency Future	8718	8605	8718	8605	0.00
25/09/2009	€ / R On 14-December-09	17.90	Call	Currency Future	1	1	1	1	0.00
25/09/2009	€ / R On 14-December-09	17.90	Put	Currency Future	6853	6741	6853	6741	0.00
25/09/2009	€ / R On 14-December-09	19.90	Call	Currency Future	0	0	0	0	0.00
25/09/2009	€ / R On 14-December-09	19.90	Put	Currency Future	8853	8740	8853	8740	0.00
25/09/2009	€ / R On 15-March-10	18.10	Call	Currency Future	8	9	8	9	0.00
25/09/2009	€ / R On 15-March-10	18.10	Put	Currency Future	6872	6760	6872	6760	0.00
25/09/2009	€ / R On 15-March-10	20.10	Call	Currency Future	3	4	3	4	0.00
25/09/2009	€ / R On 15-March-10	20.10	Put	Currency Future	8867	8754	8867	8754	0.00
25/09/2009	€ / R On 14-December-09	17.85	Call	Currency Future	1	1	1	1	0.00
25/09/2009	€ / R On 14-December-09	17.85	Put	Currency Future	6803	6691	6803	6691	0.00
25/09/2009	€ / R On 14-December-09	19.85	Call	Currency Future	0	0	0	0	0.00
25/09/2009	€ / R On 14-December-09	19.85	Put	Currency Future	8803	8690	8803	8690	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 15-March-10	18.05	Call	Currency Future	8	9	8	9	0.00
25/09/2009	€ / R On 15-March-10	18.05	Put	Currency Future	6822	6710	6822	6710	0.00
25/09/2009	€ / R On 15-March-10	20.05	Call	Currency Future	3	4	3	4	0.00
25/09/2009	€ / R On 15-March-10	20.05	Put	Currency Future	8817	8704	8817	8704	0.00
25/09/2009	€ / R On 14-December-09	17.60	Call	Currency Future	1	2	1	2	0.00
25/09/2009	€ / R On 14-December-09	17.60	Put	Currency Future	6554	6441	6554	6441	0.00
25/09/2009	€ / R On 14-December-09	19.60	Call	Currency Future	0	1	0	1	0.00
25/09/2009	€ / R On 14-December-09	19.60	Put	Currency Future	8553	8440	8553	8440	0.00
25/09/2009	€ / R On 15-March-10	17.80	Call	Currency Future	9	10	9	10	0.00
25/09/2009	€ / R On 15-March-10	17.80	Put	Currency Future	6573	6461	6573	6461	0.00
25/09/2009	€ / R On 15-March-10	19.80	Call	Currency Future	4	4	4	4	0.00
25/09/2009	€ / R On 15-March-10	19.80	Put	Currency Future	8568	8455	8568	8455	0.00
25/09/2009	€ / R On 14-December-09	7.25	Call	Currency Future	3798	3911	3798	3911	0.00
25/09/2009	€ / R On 14-December-09	7.25	Put	Currency Future	1	0	1	0	0.00
25/09/2009	€ / R On 14-December-09	8.25	Call	Currency Future	2801	2915	2801	2915	0.00
25/09/2009	€ / R On 14-December-09	8.25	Put	Currency Future	4	4	4	4	0.00
25/09/2009	€ / R On 14-December-09	10.25	Call	Currency Future	864	966	864	966	0.00
25/09/2009	€ / R On 14-December-09	10.25	Put	Currency Future	67	55	67	55	0.00
25/09/2009	€ / R On 14-December-09	17.25	Call	Currency Future	1	2	1	2	0.00
25/09/2009	€ / R On 14-December-09	17.25	Put	Currency Future	6204	6091	6204	6091	0.00
25/09/2009	€ / R On 14-December-09	19.25	Call	Currency Future	1	1	1	1	0.00
25/09/2009	€ / R On 14-December-09	19.25	Put	Currency Future	8203	8090	8203	8090	0.00
25/09/2009	€ / R On 15-March-10	7.45	Call	Currency Future	3792	3906	3792	3906	0.00
25/09/2009	€ / R On 15-March-10	7.45	Put	Currency Future	7	7	7	7	0.00
25/09/2009	€ / R On 15-March-10	8.45	Call	Currency Future	2805	2920	2805	2920	0.00
25/09/2009	€ / R On 15-March-10	8.45	Put	Currency Future	20	21	20	21	0.00
25/09/2009	€ / R On 15-March-10	9.45	Call	Currency Future	1832	1942	1832	1942	0.00
25/09/2009	€ / R On 15-March-10	9.45	Put	Currency Future	46	42	46	42	0.00
25/09/2009	€ / R On 15-March-10	10.45	Call	Currency Future	960	1055	960	1055	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 15-March-10	10.45	Put	Currency Future	174	156	174	156	0.00
25/09/2009	€ / R On 15-March-10	13.45	Call	Currency Future	112	132	112	132	0.00
25/09/2009	€ / R On 15-March-10	13.45	Put	Currency Future	2327	2233	2327	2233	0.00
25/09/2009	€ / R On 15-March-10	15.45	Call	Currency Future	31	43	31	43	0.00
25/09/2009	€ / R On 15-March-10	15.45	Put	Currency Future	4246	4144	4246	4144	0.00
25/09/2009	€ / R On 15-March-10	17.45	Call	Currency Future	10	11	10	11	0.00
25/09/2009	€ / R On 15-March-10	17.45	Put	Currency Future	6224	6112	6224	6112	0.00
25/09/2009	€ / R On 15-March-10	19.45	Call	Currency Future	5	6	5	6	0.00
25/09/2009	€ / R On 15-March-10	19.45	Put	Currency Future	8219	8107	8219	8107	0.00
25/09/2009	€ / R On 14-December-09	7.35	Call	Currency Future	3699	3811	3699	3811	0.00
25/09/2009	€ / R On 14-December-09	7.35	Put	Currency Future	1	0	1	0	0.00
25/09/2009	€ / R On 14-December-09	8.35	Call	Currency Future	2702	2815	2702	2815	0.00
25/09/2009	€ / R On 14-December-09	8.35	Put	Currency Future	4	5	4	5	0.00
25/09/2009	€ / R On 14-December-09	9.35	Call	Currency Future	1715	1829	1715	1829	0.00
25/09/2009	€ / R On 14-December-09	9.35	Put	Currency Future	18	19	18	19	0.00
25/09/2009	€ / R On 14-December-09	10.35	Call	Currency Future	782	881	782	881	0.00
25/09/2009	€ / R On 14-December-09	10.35	Put	Currency Future	84	71	84	71	0.00
25/09/2009	€ / R On 14-December-09	15.35	Call	Currency Future	5	7	5	7	0.00
25/09/2009	€ / R On 14-December-09	15.35	Put	Currency Future	4307	4196	4307	4196	0.00
25/09/2009	€ / R On 14-December-09	17.35	Call	Currency Future	1	2	1	2	0.00
25/09/2009	€ / R On 14-December-09	17.35	Put	Currency Future	6304	6191	6304	6191	0.00
25/09/2009	€ / R On 14-December-09	19.35	Call	Currency Future	1	1	1	1	0.00
25/09/2009	€ / R On 14-December-09	19.35	Put	Currency Future	8303	8190	8303	8190	0.00
25/09/2009	€ / R On 15-March-10	7.40	Call	Currency Future	3842	3956	3842	3956	0.00
25/09/2009	€ / R On 15-March-10	7.40	Put	Currency Future	6	6	6	6	0.00
25/09/2009	€ / R On 15-March-10	8.40	Call	Currency Future	2855	2969	2855	2969	0.00
25/09/2009	€ / R On 15-March-10	8.40	Put	Currency Future	19	20	19	20	0.00
25/09/2009	€ / R On 15-March-10	9.40	Call	Currency Future	1879	1989	1879	1989	0.00
25/09/2009	€ / R On 15-March-10	9.40	Put	Currency Future	43	40	43	40	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 15-March-10	10.40	Call	Currency Future	996	1092	996	1092	0.00
25/09/2009	€ / R On 15-March-10	10.40	Put	Currency Future	160	143	160	143	0.00
25/09/2009	€ / R On 15-March-10	13.40	Call	Currency Future	116	137	116	137	0.00
25/09/2009	€ / R On 15-March-10	13.40	Put	Currency Future	2281	2188	2281	2188	0.00
25/09/2009	€ / R On 15-March-10	15.40	Call	Currency Future	32	44	32	44	0.00
25/09/2009	€ / R On 15-March-10	15.40	Put	Currency Future	4197	4095	4197	4095	0.00
25/09/2009	€ / R On 15-March-10	17.40	Call	Currency Future	10	12	10	12	0.00
25/09/2009	€ / R On 15-March-10	17.40	Put	Currency Future	6175	6062	6175	6062	0.00
25/09/2009	€ / R On 15-March-10	19.40	Call	Currency Future	5	6	5	6	0.00
25/09/2009	€ / R On 15-March-10	19.40	Put	Currency Future	8169	8057	8169	8057	0.00
25/09/2009	€ / R On 15-March-10	7.55	Call	Currency Future	3693	3807	3693	3807	0.00
25/09/2009	€ / R On 15-March-10	7.55	Put	Currency Future	7	8	7	8	0.00
25/09/2009	€ / R On 15-March-10	8.55	Call	Currency Future	2707	2821	2707	2821	0.00
25/09/2009	€ / R On 15-March-10	8.55	Put	Currency Future	21	22	21	22	0.00
25/09/2009	€ / R On 15-March-10	9.55	Call	Currency Future	1738	1848	1738	1848	0.00
25/09/2009	€ / R On 15-March-10	9.55	Put	Currency Future	52	48	52	48	0.00
25/09/2009	€ / R On 15-March-10	10.55	Call	Currency Future	891	983	891	983	0.00
25/09/2009	€ / R On 15-March-10	10.55	Put	Currency Future	205	183	205	183	0.00
25/09/2009	€ / R On 15-March-10	13.55	Call	Currency Future	105	124	105	124	0.00
25/09/2009	€ / R On 15-March-10	13.55	Put	Currency Future	2419	2325	2419	2325	0.00
25/09/2009	€ / R On 15-March-10	15.55	Call	Currency Future	29	40	29	40	0.00
25/09/2009	€ / R On 15-March-10	15.55	Put	Currency Future	4344	4241	4344	4241	0.00
25/09/2009	€ / R On 15-March-10	17.55	Call	Currency Future	10	11	10	11	0.00
25/09/2009	€ / R On 15-March-10	17.55	Put	Currency Future	6324	6212	6324	6212	0.00
25/09/2009	€ / R On 15-March-10	19.55	Call	Currency Future	4	5	4	5	0.00
25/09/2009	€ / R On 15-March-10	19.55	Put	Currency Future	8319	8206	8319	8206	0.00
25/09/2009	€ / R On 14-December-09	7.45	Call	Currency Future	3599	3711	3599	3711	0.00
25/09/2009	€ / R On 14-December-09	7.45	Put	Currency Future	1	0	1	0	0.00
25/09/2009	€ / R On 14-December-09	8.45	Call	Currency Future	2603	2716	2603	2716	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 14-December-09	8.45	Put	Currency Future	5	5	5	5	0.00
25/09/2009	€ / R On 14-December-09	9.45	Call	Currency Future	1617	1731	1617	1731	0.00
25/09/2009	€ / R On 14-December-09	9.45	Put	Currency Future	20	20	20	20	0.00
25/09/2009	€ / R On 14-December-09	15.45	Call	Currency Future	5	6	5	6	0.00
25/09/2009	€ / R On 14-December-09	15.45	Put	Currency Future	4407	4295	4407	4295	0.00
25/09/2009	€ / R On 14-December-09	17.45	Call	Currency Future	1	2	1	2	0.00
25/09/2009	€ / R On 14-December-09	17.45	Put	Currency Future	6404	6291	6404	6291	0.00
25/09/2009	€ / R On 14-December-09	19.45	Call	Currency Future	0	1	0	1	0.00
25/09/2009	€ / R On 14-December-09	19.45	Put	Currency Future	8403	8290	8403	8290	0.00
25/09/2009	€ / R On 15-March-10	17.75	Call	Currency Future	9	10	9	10	0.00
25/09/2009	€ / R On 15-March-10	17.75	Put	Currency Future	6523	6411	6523	6411	0.00
25/09/2009	€ / R On 15-March-10	19.75	Call	Currency Future	4	5	4	5	0.00
25/09/2009	€ / R On 15-March-10	19.75	Put	Currency Future	8518	8405	8518	8405	0.00
25/09/2009	€ / R On 14-December-09	17.80	Call	Currency Future	1	1	1	1	0.00
25/09/2009	€ / R On 14-December-09	17.80	Put	Currency Future	6754	6641	6754	6641	0.00
25/09/2009	€ / R On 14-December-09	19.80	Call	Currency Future	0	0	0	0	0.00
25/09/2009	€ / R On 14-December-09	19.80	Put	Currency Future	8753	8640	8753	8640	0.00
25/09/2009	€ / R On 15-March-10	18.00	Call	Currency Future	8	9	8	9	0.00
25/09/2009	€ / R On 15-March-10	18.00	Put	Currency Future	6773	6660	6773	6660	0.00
25/09/2009	€ / R On 15-March-10	20.00	Call	Currency Future	3	4	3	4	0.00
25/09/2009	€ / R On 15-March-10	20.00	Put	Currency Future	8768	8655	8768	8655	0.00
25/09/2009	€ / R On 14-December-09	17.70	Call	Currency Future	1	2	1	2	0.00
25/09/2009	€ / R On 14-December-09	17.70	Put	Currency Future	6654	6541	6654	6541	0.00
25/09/2009	€ / R On 14-December-09	19.70	Call	Currency Future	0	0	0	0	0.00
25/09/2009	€ / R On 14-December-09	19.70	Put	Currency Future	8653	8540	8653	8540	0.00
25/09/2009	€ / R On 15-March-10	17.90	Call	Currency Future	8	10	8	10	0.00
25/09/2009	€ / R On 15-March-10	17.90	Put	Currency Future	6673	6560	6673	6560	0.00
25/09/2009	€ / R On 15-March-10	19.90	Call	Currency Future	3	4	3	4	0.00
25/09/2009	€ / R On 15-March-10	19.90	Put	Currency Future	8668	8555	8668	8555	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 15-March-10	7.65	Call	Currency Future	3594	3708	3594	3708	0.00
25/09/2009	€ / R On 15-March-10	7.65	Put	Currency Future	8	9	8	9	0.00
25/09/2009	€ / R On 15-March-10	8.65	Call	Currency Future	2609	2723	2609	2723	0.00
25/09/2009	€ / R On 15-March-10	8.65	Put	Currency Future	23	23	23	23	0.00
25/09/2009	€ / R On 15-March-10	9.65	Call	Currency Future	1645	1754	1645	1754	0.00
25/09/2009	€ / R On 15-March-10	9.65	Put	Currency Future	59	55	59	55	0.00
25/09/2009	€ / R On 15-March-10	10.65	Call	Currency Future	824	913	824	913	0.00
25/09/2009	€ / R On 15-March-10	10.65	Put	Currency Future	239	214	239	214	0.00
25/09/2009	€ / R On 15-March-10	11.65	Call	Currency Future	367	414	367	414	0.00
25/09/2009	€ / R On 15-March-10	11.65	Put	Currency Future	781	715	781	715	0.00
25/09/2009	€ / R On 15-March-10	13.65	Call	Currency Future	98	117	98	117	0.00
25/09/2009	€ / R On 15-March-10	13.65	Put	Currency Future	2512	2418	2512	2418	0.00
25/09/2009	€ / R On 15-March-10	15.65	Call	Currency Future	28	37	28	37	0.00
25/09/2009	€ / R On 15-March-10	15.65	Put	Currency Future	4442	4338	4442	4338	0.00
25/09/2009	€ / R On 15-March-10	17.65	Call	Currency Future	9	10	9	10	0.00
25/09/2009	€ / R On 15-March-10	17.65	Put	Currency Future	6424	6311	6424	6311	0.00
25/09/2009	€ / R On 15-March-10	19.65	Call	Currency Future	4	5	4	5	0.00
25/09/2009	€ / R On 15-March-10	19.65	Put	Currency Future	8419	8306	8419	8306	0.00
25/09/2009	€ / R On 14-December-09	7.10	Call	Currency Future	3948	4061	3948	4061	0.00
25/09/2009	€ / R On 14-December-09	7.10	Put	Currency Future	1	0	1	0	0.00
25/09/2009	€ / R On 14-December-09	17.10	Call	Currency Future	2	2	2	2	0.00
25/09/2009	€ / R On 14-December-09	17.10	Put	Currency Future	6054	5941	6054	5941	0.00
25/09/2009	€ / R On 14-December-09	19.10	Call	Currency Future	1	1	1	1	0.00
25/09/2009	€ / R On 14-December-09	19.10	Put	Currency Future	8053	7940	8053	7940	0.00
25/09/2009	€ / R On 15-March-10	7.25	Call	Currency Future	3991	4104	3991	4104	0.00
25/09/2009	€ / R On 15-March-10	7.25	Put	Currency Future	5	5	5	5	0.00
25/09/2009	€ / R On 15-March-10	17.25	Call	Currency Future	11	13	11	13	0.00
25/09/2009	€ / R On 15-March-10	17.25	Put	Currency Future	6025	5913	6025	5913	0.00
25/09/2009	€ / R On 15-March-10	19.25	Call	Currency Future	6	6	6	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
25/09/2009	€ / R On 15-March-10	19.25	Put	Currency Future	8020	7907	8020	7907	0.00
25/09/2009	€ / R On 14-December-09	7.15	Call	Currency Future	3898	4011	3898	4011	0.00
25/09/2009	€ / R On 14-December-09	7.15	Put	Currency Future	1	0	1	0	0.00
25/09/2009	€ / R On 14-December-09	8.15	Call	Currency Future	2901	3014	2901	3014	0.00
25/09/2009	€ / R On 14-December-09	8.15	Put	Currency Future	3	3	3	3	0.00
25/09/2009	€ / R On 14-December-09	9.15	Call	Currency Future	1912	2026	1912	2026	0.00
25/09/2009	€ / R On 14-December-09	9.15	Put	Currency Future	14	16	14	16	0.00
25/09/2009	€ / R On 14-December-09	10.15	Call	Currency Future	950	1054	950	1054	0.00
25/09/2009	€ / R On 14-December-09	10.15	Put	Currency Future	52	43	52	43	0.00
25/09/2009	€ / R On 14-December-09	15.15	Call	Currency Future	6	8	6	8	0.00
25/09/2009	€ / R On 14-December-09	15.15	Put	Currency Future	4108	3997	4108	3997	0.00
25/09/2009	€ / R On 14-December-09	17.15	Call	Currency Future	1	2	1	2	0.00
25/09/2009	€ / R On 14-December-09	17.15	Put	Currency Future	6104	5991	6104	5991	0.00
25/09/2009	€ / R On 14-December-09	19.15	Call	Currency Future	1	1	1	1	0.00
25/09/2009	€ / R On 14-December-09	19.15	Put	Currency Future	8103	7990	8103	7990	0.00
25/09/2009	€ / R On 15-March-10	7.30	Call	Currency Future	3941	4055	3941	4055	0.00
25/09/2009	€ / R On 15-March-10	7.30	Put	Currency Future	5	5	5	5	0.00
25/09/2009	€ / R On 15-March-10	8.30	Call	Currency Future	2953	3067	2953	3067	0.00
25/09/2009	€ / R On 15-March-10	8.30	Put	Currency Future	18	18	18	18	0.00
25/09/2009	€ / R On 15-March-10	9.30	Call	Currency Future	1974	2085	1974	2085	0.00
25/09/2009	€ / R On 15-March-10	9.30	Put	Currency Future	38	36	38	36	0.00
25/09/2009	€ / R On 15-March-10	10.30	Call	Currency Future	1070	1173	1070	1173	0.00
25/09/2009	€ / R On 15-March-10	10.30	Put	Currency Future	135	124	135	124	0.00
25/09/2009	€ / R On 15-March-10	13.30	Call	Currency Future	125	145	125	145	0.00
25/09/2009	€ / R On 15-March-10	13.30	Put	Currency Future	2189	2096	2189	2096	0.00
25/09/2009	€ / R On 15-March-10	15.30	Call	Currency Future	34	47	34	47	0.00
25/09/2009	€ / R On 15-March-10	15.30	Put	Currency Future	4099	3998	4099	3998	0.00
25/09/2009	€ / R On 15-March-10	17.30	Call	Currency Future	11	12	11	12	0.00
25/09/2009	€ / R On 15-March-10	17.30	Put	Currency Future	6075	5963	6075	5963	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 15-March-10	19.30	Call	Currency Future	5	6	5	6	0.00
25/09/2009	€ / R On 15-March-10	19.30	Put	Currency Future	8070	7957	8070	7957	0.00
25/09/2009	€ / R On 14-June-10	12.00	Call	Currency Future	474	506	474	506	0.00
25/09/2009	€ / R On 14-June-10	12.00	Put	Currency Future	1052	970	1052	970	0.00
25/09/2009	€ / R On 14-June-10	12.10	Call	Currency Future	449	480	449	480	0.00
25/09/2009	€ / R On 14-June-10	12.10	Put	Currency Future	1127	1044	1127	1044	0.00
25/09/2009	€ / R On 14-December-09	7.05	Call	Currency Future	3998	4111	3998	4111	0.00
25/09/2009	€ / R On 14-December-09	7.05	Put	Currency Future	1	0	1	0	0.00
25/09/2009	€ / R On 14-December-09	19.05	Call	Currency Future	1	1	1	1	0.00
25/09/2009	€ / R On 14-December-09	19.05	Put	Currency Future	8003	7890	8003	7890	0.00
25/09/2009	€ / R On 14-December-09	7.00	Call	Currency Future	4048	4161	4048	4161	0.00
25/09/2009	€ / R On 14-December-09	7.00	Put	Currency Future	0	0	0	0	0.00
25/09/2009	€ / R On 14-December-09	17.00	Call	Currency Future	2	2	2	2	0.00
25/09/2009	€ / R On 14-December-09	17.00	Put	Currency Future	5954	5841	5954	5841	0.00
25/09/2009	€ / R On 14-December-09	19.00	Call	Currency Future	1	1	1	1	0.00
25/09/2009	€ / R On 14-December-09	19.00	Put	Currency Future	7953	7840	7953	7840	0.00
25/09/2009	€ / R On 15-March-10	7.15	Call	Currency Future	4090	4203	4090	4203	0.00
25/09/2009	€ / R On 15-March-10	7.15	Put	Currency Future	4	4	4	4	0.00
25/09/2009	€ / R On 15-March-10	17.15	Call	Currency Future	12	13	12	13	0.00
25/09/2009	€ / R On 15-March-10	17.15	Put	Currency Future	5926	5814	5926	5814	0.00
25/09/2009	€ / R On 15-March-10	19.15	Call	Currency Future	6	6	6	6	0.00
25/09/2009	€ / R On 15-March-10	19.15	Put	Currency Future	7920	7807	7920	7807	0.00
25/09/2009	€ / R On 14-December-09	6.95	Call	Currency Future	4098	4211	4098	4211	0.00
25/09/2009	€ / R On 14-December-09	6.95	Put	Currency Future	0	0	0	0	0.00
25/09/2009	€ / R On 14-December-09	7.95	Call	Currency Future	3100	3212	3100	3212	0.00
25/09/2009	€ / R On 14-December-09	7.95	Put	Currency Future	2	1	2	1	0.00
25/09/2009	€ / R On 14-December-09	8.95	Call	Currency Future	2109	2222	2109	2222	0.00
25/09/2009	€ / R On 14-December-09	8.95	Put	Currency Future	11	12	11	12	0.00
25/09/2009	€ / R On 14-December-09	9.95	Call	Currency Future	1133	1245	1133	1245	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 14-December-09	9.95	Put	Currency Future	36	34	36	34	0.00
25/09/2009	€ / R On 14-December-09	14.95	Call	Currency Future	6	8	6	8	0.00
25/09/2009	€ / R On 14-December-09	14.95	Put	Currency Future	3909	3798	3909	3798	0.00
25/09/2009	€ / R On 14-December-09	16.95	Call	Currency Future	2	2	2	2	0.00
25/09/2009	€ / R On 14-December-09	16.95	Put	Currency Future	5904	5791	5904	5791	0.00
25/09/2009	€ / R On 14-December-09	18.95	Call	Currency Future	1	1	1	1	0.00
25/09/2009	€ / R On 14-December-09	18.95	Put	Currency Future	7903	7790	7903	7790	0.00
25/09/2009	€ / R On 14-June-10	7.50	Call	Currency Future	3937	4050	3937	4050	0.00
25/09/2009	€ / R On 14-June-10	7.50	Put	Currency Future	15	14	15	14	0.00
25/09/2009	€ / R On 14-June-10	8.50	Call	Currency Future	2952	3065	2952	3065	0.00
25/09/2009	€ / R On 14-June-10	8.50	Put	Currency Future	30	28	30	28	0.00
25/09/2009	€ / R On 14-June-10	9.50	Call	Currency Future	1984	2090	1984	2090	0.00
25/09/2009	€ / R On 14-June-10	9.50	Put	Currency Future	62	54	62	54	0.00
25/09/2009	€ / R On 14-June-10	10.50	Call	Currency Future	1162	1243	1162	1243	0.00
25/09/2009	€ / R On 14-June-10	10.50	Put	Currency Future	240	207	240	207	0.00
25/09/2009	€ / R On 14-June-10	13.50	Call	Currency Future	229	246	229	246	0.00
25/09/2009	€ / R On 14-June-10	13.50	Put	Currency Future	2307	2210	2307	2210	0.00
25/09/2009	€ / R On 14-June-10	15.50	Call	Currency Future	103	114	103	114	0.00
25/09/2009	€ / R On 14-June-10	15.50	Put	Currency Future	4181	4078	4181	4078	0.00
25/09/2009	€ / R On 14-June-10	17.50	Call	Currency Future	47	56	47	56	0.00
25/09/2009	€ / R On 14-June-10	17.50	Put	Currency Future	6125	6020	6125	6020	0.00
25/09/2009	€ / R On 14-June-10	19.50	Call	Currency Future	11	12	11	12	0.00
25/09/2009	€ / R On 14-June-10	19.50	Put	Currency Future	8089	7976	8089	7976	0.00
25/09/2009	€ / R On 14-June-10	7.45	Call	Currency Future	3987	4099	3987	4099	0.00
25/09/2009	€ / R On 14-June-10	7.45	Put	Currency Future	15	13	15	13	0.00
25/09/2009	€ / R On 14-June-10	8.45	Call	Currency Future	3002	3114	3002	3114	0.00
25/09/2009	€ / R On 14-June-10	8.45	Put	Currency Future	30	28	30	28	0.00
25/09/2009	€ / R On 14-June-10	9.45	Call	Currency Future	2029	2138	2029	2138	0.00
25/09/2009	€ / R On 14-June-10	9.45	Put	Currency Future	57	52	57	52	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	€ / R On 14-June-10	10.45	Call	Currency Future	1196	1281	1196	1281	0.00
25/09/2009	€ / R On 14-June-10	10.45	Put	Currency Future	224	195	224	195	0.00
25/09/2009	€ / R On 14-June-10	13.45	Call	Currency Future	234	251	234	251	0.00
25/09/2009	€ / R On 14-June-10	13.45	Put	Currency Future	2262	2165	2262	2165	0.00
25/09/2009	€ / R On 14-June-10	15.45	Call	Currency Future	105	116	105	116	0.00
25/09/2009	€ / R On 14-June-10	15.45	Put	Currency Future	4133	4030	4133	4030	0.00
25/09/2009	€ / R On 14-June-10	17.45	Call	Currency Future	48	57	48	57	0.00
25/09/2009	€ / R On 14-June-10	17.45	Put	Currency Future	6076	5971	6076	5971	0.00
25/09/2009	€ / R On 14-June-10	19.45	Call	Currency Future	12	13	12	13	0.00
25/09/2009	€ / R On 14-June-10	19.45	Put	Currency Future	8040	7927	8040	7927	0.00
25/09/2009	€ / R On 14-June-10	7.55	Call	Currency Future	3888	0	3888	0	0.00
25/09/2009	€ / R On 14-June-10	7.55	Put	Currency Future	16	0	16	0	0.00
25/09/2009	€ / R On 14-June-10	8.55	Call	Currency Future	2903	0	2903	0	0.00
25/09/2009	€ / R On 14-June-10	8.55	Put	Currency Future	31	0	31	0	0.00
25/09/2009	€ / R On 14-June-10	9.55	Call	Currency Future	1939	0	1939	0	0.00
25/09/2009	€ / R On 14-June-10	9.55	Put	Currency Future	67	0	67	0	0.00
25/09/2009	€ / R On 14-June-10	10.55	Call	Currency Future	1128	0	1128	0	0.00
25/09/2009	€ / R On 14-June-10	10.55	Put	Currency Future	256	0	256	0	0.00
25/09/2009	€ / R On 14-June-10	13.55	Call	Currency Future	223	0	223	0	0.00
25/09/2009	€ / R On 14-June-10	13.55	Put	Currency Future	2351	0	2351	0	0.00
25/09/2009	€ / R On 14-June-10	15.55	Call	Currency Future	101	0	101	0	0.00
25/09/2009	€ / R On 14-June-10	15.55	Put	Currency Future	4229	0	4229	0	0.00
25/09/2009	€ / R On 14-June-10	17.55	Call	Currency Future	45	0	45	0	0.00
25/09/2009	€ / R On 14-June-10	17.55	Put	Currency Future	6173	0	6173	0	0.00
25/09/2009	€ / R On 14-June-10	19.55	Call	Currency Future	11	0	11	0	0.00
25/09/2009	€ / R On 14-June-10	19.55	Put	Currency Future	8139	0	8139	0	0.00
25/09/2009	AL13 On 05-November-09			Index Future	248.9600	249.1480	248.9640	249.1480	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	ALBI On 04-February-10			Index Future	303.6800	304.6590	303.6820	304.6590	0.00
25/09/2009	ALBI On 05-November-09			Index Future	298.2400	299.1730	298.2360	299.1730	760.00
25/09/2009	CRD1 On 04-February-10			Index Future	130.2600	130.4410	130.2600	130.4410	0.00
25/09/2009	CRD1 On 05-November-09			Index Future	127.9200	128.0930	127.9170	128.0930	2.00
25/09/2009	GOVI On 04-February-10			jGovi	305.4000	306.3665	305.4045	306.3665	0.00
25/09/2009	GOVI On 05-November-09			jGovi	299.9100	300.8500	299.9110	300.8500	695.00
25/09/2009	ILBI On 05-November-09			Index Future	362.3300	362.3340	362.3340	362.3340	3.00
25/09/2009	J153 On 31-August-10			jSwap	7.3100	7.2880	0.0019	0.0020	0.00
25/09/2009	J157 On 15-September-15			jSwap	8.7500	8.6470	0.0232	0.0281	0.00
25/09/2009	J186 On 21-December-26			jSwap	8.3800	8.2830	0.0801	0.0721	0.00
25/09/2009	J201 On 22-December-14			jSwap	8.6000	8.5080	0.0486	0.0446	0.00
25/09/2009	J203 On 15-September-17			jSwap	8.8500	8.7590	0.0770	0.0721	0.00
25/09/2009	J204 On 21-December-18			jSwap	8.8000	8.7170	0.0851	0.0797	0.00
25/09/2009	J207 On 15-January-20			jSwap	8.8100	8.7140	0.0558	0.0495	0.00
25/09/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
25/09/2009	JFRA On 04-February-10			jFra	7.0300	6.9580	0.0172	0.0171	0.00
25/09/2009	JFRA On 06-May-10			jFra	7.1400	7.0770	0.0175	0.0173	0.00
25/09/2009	JFRA On 05-August-10			jFra	7.4600	7.3570	0.0183	0.0180	0.00
25/09/2009	JFRA On 05-November-09			jFra	7.0000	6.9700	0.0171	0.0171	0.00
25/09/2009	JFRA On 04-November-10			jFra	7.8100	7.7200	0.0191	0.0189	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	JN02 On 04-February-10			jNote	7.9600	7.8580	0.1460	0.1443	0.00
25/09/2009	JN02 On 05-November-09			jNote	7.7100	7.6240	0.1417	0.1403	0.00
25/09/2009	JN05 On 04-February-10			jNote	8.7400	8.6370	0.3543	0.3509	0.00
25/09/2009	JN05 On 05-November-09			jNote	8.6100	8.5100	0.3503	0.3472	0.00
25/09/2009	JN10 On 04-February-10			jNote	8.8300	8.7340	0.5850	0.5809	0.00
25/09/2009	JN10 On 05-November-09			jNote	8.7800	8.6810	0.5838	0.5799	0.00
25/09/2009	JROD On 30-September-09			jRod	6.9600	6.9610	0.0021	0.0022	0.00
25/09/2009	JROD On 30-October-09			jRod	6.8800	6.8750	0.0023	0.0024	0.00
25/09/2009	JROD On 30-November-09			jRod	6.9000	6.8870	0.0022	0.0024	0.00
25/09/2009	JROD On 31-December-09			jRod	7.0000	6.9980	0.0045	0.0047	0.00
25/09/2009	OTH1 On 04-February-10			Index Future	294.1900	295.2400	294.1880	295.2400	0.00
25/09/2009	OTH1 On 05-November-09			Index Future	288.9000	289.9240	288.8960	289.9240	3.00
25/09/2009	R153 On 05-November-09			Bond Future	7.3300	7.3110	106.8696	106.8864	0.00
25/09/2009	R153 On 05-November-09	6.50	Call	Option on Bond Future	1	2	1	2	0.00
25/09/2009	R153 On 05-November-09	6.50	Put	Option on Bond Future	669	652	669	652	0.00
25/09/2009	R155 On 05-November-09			Bond Future	7.5400	7.5220	111.5803	111.6032	0.00
25/09/2009	R155 On 05-November-09	7.75	Call	Option on Bond Future	590	613	590	613	0.00
25/09/2009	R155 On 05-November-09	7.75	Put	Option on Bond Future	212	213	212	213	0.00
25/09/2009	R157 On 04-February-10			Bond Future	8.3800	8.3320	127.9383	128.1991	0.00
25/09/2009	R157 On 06-May-10			Bond Future	8.4500	8.3890	123.4503	123.7192	0.00
25/09/2009	R157 On 05-August-10			Bond Future	8.4800	8.4150	125.8920	126.1676	0.00
25/09/2009	R157 On 05-November-09			Bond Future	8.3000	8.2520	125.7572	126.0139	9350.00
25/09/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	848	935	848	935	0.00
25/09/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	4076	3903	4076	3903	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	R157 On 06-May-10	8.50	Call	Option on Bond Future	2633	2788	2633	2788	0.00
25/09/2009	R157 On 06-May-10	8.50	Put	Option on Bond Future	2370	2256	2370	2256	0.00
25/09/2009	R157 On 05-August-10	8.75	Call	Option on Bond Future	3596	3766	3596	3766	0.00
25/09/2009	R157 On 05-August-10	8.75	Put	Option on Bond Future	2343	2238	2343	2238	0.00
25/09/2009	R157 On 05-November-09	7.50	Call	Option on Bond Future	98	131	98	131	0.00
25/09/2009	R157 On 05-November-09	7.50	Put	Option on Bond Future	4382	4158	4382	4158	0.00
25/09/2009	R186 On 04-February-10			Bond Future	8.9000	8.8410	115.2282	115.8216	0.00
25/09/2009	R186 On 06-May-10			Bond Future	8.9400	8.8790	117.3874	117.9924	0.00
25/09/2009	R186 On 05-August-10			Bond Future	8.9700	8.9020	114.4564	115.0736	0.00
25/09/2009	R186 On 05-November-09			Bond Future	8.8600	8.7950	118.4135	118.9954	11606.00
25/09/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	1616	1812	1616	1812	0.00
25/09/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	8104	7707	8104	7707	0.00
25/09/2009	R186 On 06-May-10	9.00	Call	Option on Bond Future	5291	5645	5291	5645	0.00
25/09/2009	R186 On 06-May-10	9.00	Put	Option on Bond Future	4756	4505	4756	4505	0.00
25/09/2009	R186 On 05-August-10	9.25	Call	Option on Bond Future	7093	7484	7093	7484	0.00
25/09/2009	R186 On 05-August-10	9.25	Put	Option on Bond Future	4511	4285	4511	4285	0.00
25/09/2009	R186 On 05-November-09	8.75	Call	Option on Bond Future	1742	2061	1742	2061	0.00
25/09/2009	R186 On 05-November-09	8.75	Put	Option on Bond Future	2763	2500	2763	2500	240.00
25/09/2009	R186 On 05-November-09	9.00	Call	Option on Bond Future	2967	3382	2967	3382	0.00
25/09/2009	R186 On 05-November-09	9.00	Put	Option on Bond Future	1578	1412	1578	1412	5000.00
25/09/2009	R186 On 05-November-09	7.50	Call	Option on Bond Future	13	21	13	21	5000.00
25/09/2009	R186 On 05-November-09	7.50	Put	Option on Bond Future	14309	13736	14309	13736	0.00
25/09/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	49	74	49	74	240.00
25/09/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	11516	10959	11516	10959	0.00
25/09/2009	R201 On 04-February-10			Bond Future	8.4300	8.3760	102.4433	102.6532	0.00
25/09/2009	R201 On 06-May-10			Bond Future	8.4900	8.4290	104.3641	104.5797	0.00
25/09/2009	R201 On 05-August-10			Bond Future	8.5100	8.4510	102.0531	102.2731	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	R201 On 05-November-09			Bond Future	8.3600	8.3080	104.9874	105.1903	488.00
25/09/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	374	421	374	421	0.00
25/09/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	4132	3970	4132	3970	0.00
25/09/2009	R201 On 06-May-10	8.50	Call	Option on Bond Future	1979	2100	1979	2100	0.00
25/09/2009	R201 On 06-May-10	8.50	Put	Option on Bond Future	1926	1831	1926	1831	0.00
25/09/2009	R201 On 05-August-10	9.00	Call	Option on Bond Future	3154	3302	3154	3302	0.00
25/09/2009	R201 On 05-August-10	9.00	Put	Option on Bond Future	1415	1343	1415	1343	0.00
25/09/2009	R201 On 05-November-09	7.50	Call	Option on Bond Future	55	76	55	76	0.00
25/09/2009	R201 On 05-November-09	7.50	Put	Option on Bond Future	3676	3494	3676	3494	0.00
25/09/2009	R203 On 04-February-10			Bond Future	8.8600	8.8090	100.0159	100.2882	0.00
25/09/2009	R203 On 06-May-10			Bond Future	8.9200	8.8630	97.7197	98.0004	0.00
25/09/2009	R203 On 05-August-10			Bond Future	8.9500	8.8960	99.6973	99.9808	0.00
25/09/2009	R203 On 05-November-09			Bond Future	8.7900	8.7370	98.2642	98.5332	1570.00
25/09/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	1124	1223	1124	1223	0.00
25/09/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	4724	4551	4724	4551	0.00
25/09/2009	R203 On 06-May-10	9.00	Call	Option on Bond Future	3390	3557	3390	3557	0.00
25/09/2009	R203 On 06-May-10	9.00	Put	Option on Bond Future	2960	2847	2960	2847	0.00
25/09/2009	R203 On 05-August-10	9.25	Call	Option on Bond Future	4576	4755	4576	4755	0.00
25/09/2009	R203 On 05-August-10	9.25	Put	Option on Bond Future	3086	2980	3086	2980	0.00
25/09/2009	R203 On 05-November-09	7.50	Call	Option on Bond Future	32	45	32	45	0.00
25/09/2009	R203 On 05-November-09	7.50	Put	Option on Bond Future	7416	7160	7416	7160	0.00
25/09/2009	R204 On 04-February-10			Bond Future	8.8600	8.8030	95.9061	96.2110	0.00
25/09/2009	R204 On 06-May-10			Bond Future	8.9100	8.8530	97.7082	98.0177	0.00
25/09/2009	R204 On 05-August-10			Bond Future	8.9400	8.8840	95.6380	95.9578	0.00
25/09/2009	R204 On 05-November-09			Bond Future	8.7900	8.7420	98.1935	98.4933	2868.00
25/09/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	1243	1354	1243	1354	0.00
25/09/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	5177	4984	5177	4984	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	R204 On 06-May-10	9.00	Call	Option on Bond Future	3759	3944	3759	3944	0.00
25/09/2009	R204 On 06-May-10	9.00	Put	Option on Bond Future	3228	3104	3228	3104	0.00
25/09/2009	R204 On 05-August-10	9.25	Call	Option on Bond Future	4747	4950	4747	4950	0.00
25/09/2009	R204 On 05-August-10	9.25	Put	Option on Bond Future	3037	2920	3037	2920	0.00
25/09/2009	R204 On 05-November-09	7.50	Call	Option on Bond Future	33	47	33	47	0.00
25/09/2009	R204 On 05-November-09	7.50	Put	Option on Bond Future	8189	7903	8189	7903	0.00
25/09/2009	R206 On 04-February-10			Bond Future	8.5000	8.4570	97.2287	97.3639	0.00
25/09/2009	R206 On 06-May-10			Bond Future	8.5800	8.5300	99.0532	99.1900	0.00
25/09/2009	R206 On 05-August-10			Bond Future	8.6200	8.5680	97.2832	97.4261	0.00
25/09/2009	R206 On 05-November-09			Bond Future	8.4100	8.3740	99.2251	99.3577	1121.00
25/09/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	291	321	291	321	0.00
25/09/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	3572	3467	3572	3467	0.00
25/09/2009	R206 On 06-May-10	8.75	Call	Option on Bond Future	1903	1988	1903	1988	0.00
25/09/2009	R206 On 06-May-10	8.75	Put	Option on Bond Future	1374	1322	1374	1322	0.00
25/09/2009	R206 On 05-August-10	9.00	Call	Option on Bond Future	2314	2407	2314	2407	0.00
25/09/2009	R206 On 05-August-10	9.00	Put	Option on Bond Future	1230	1181	1230	1181	0.00
25/09/2009	R206 On 05-November-09	7.50	Call	Option on Bond Future	39	51	39	51	0.00
25/09/2009	R206 On 05-November-09	7.50	Put	Option on Bond Future	3203	3082	3203	3082	0.00
25/09/2009	R207 On 04-February-10			Bond Future	9.0000	8.9510	89.1465	89.4525	0.00
25/09/2009	R207 On 06-May-10			Bond Future	9.0600	9.0040	90.8179	91.1299	0.00
25/09/2009	R207 On 05-August-10			Bond Future	9.1000	9.0390	89.0074	89.3311	0.00
25/09/2009	R207 On 05-November-09			Bond Future	8.9400	8.8910	91.1573	91.4633	600.00
25/09/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	1126	1230	1126	1230	0.00
25/09/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	5781	5579	5781	5579	0.00
25/09/2009	R207 On 06-May-10	9.25	Call	Option on Bond Future	4227	4423	4227	4423	0.00
25/09/2009	R207 On 06-May-10	9.25	Put	Option on Bond Future	3103	2987	3103	2987	0.00
25/09/2009	R207 On 05-August-10	9.50	Call	Option on Bond Future	5211	5424	5211	5424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	R207 On 05-August-10	9.50	Put	Option on Bond Future	2915	2804	2915	2804	0.00
25/09/2009	R207 On 05-November-09	7.50	Call	Option on Bond Future	18	27	18	27	0.00
25/09/2009	R207 On 05-November-09	7.50	Put	Option on Bond Future	9412	9115	9412	9115	0.00
25/09/2009	R208 On 04-February-10			Bond Future	9.0000	8.9460	86.8300	87.1475	0.00
25/09/2009	R208 On 06-May-10			Bond Future	9.0500	8.9920	85.0543	85.3790	0.00
25/09/2009	R208 On 05-August-10			Bond Future	9.0800	9.0220	86.7738	87.1059	0.00
25/09/2009	R208 On 05-November-09			Bond Future	8.9400	8.8900	85.3057	85.6158	5008.00
25/09/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	1366	1492	1366	1492	0.00
25/09/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	4528	4337	4528	4337	0.00
25/09/2009	R208 On 06-May-10	9.25	Call	Option on Bond Future	4012	4217	4012	4217	0.00
25/09/2009	R208 On 06-May-10	9.25	Put	Option on Bond Future	2772	2652	2772	2652	0.00
25/09/2009	R208 On 05-August-10	9.50	Call	Option on Bond Future	5367	5587	5367	5587	0.00
25/09/2009	R208 On 05-August-10	9.50	Put	Option on Bond Future	2869	2758	2869	2758	0.00
25/09/2009	R208 On 05-November-09	7.75	Call	Option on Bond Future	25	37	25	37	0.00
25/09/2009	R208 On 05-November-09	7.75	Put	Option on Bond Future	7994	7696	7994	7696	0.00
25/09/2009	R209 On 04-February-10			Bond Future	8.4200	8.3600	79.4581	79.9820	0.00
25/09/2009	R209 On 06-May-10			Bond Future	8.4400	8.3770	77.7937	78.3323	0.00
25/09/2009	R209 On 05-August-10			Bond Future	8.4500	8.3820	79.3677	79.9220	0.00
25/09/2009	R209 On 05-November-09			Bond Future	8.3900	8.3340	78.0679	78.5865	3023.00
25/09/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	796	913	796	913	2500.00
25/09/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	9359	8952	9359	8952	0.00
25/09/2009	R209 On 06-May-10	8.50	Call	Option on Bond Future	4607	4926	4607	4926	0.00
25/09/2009	R209 On 06-May-10	8.50	Put	Option on Bond Future	4100	3880	4100	3880	0.00
25/09/2009	R209 On 05-August-10	8.75	Call	Option on Bond Future	6527	6885	6527	6885	0.00
25/09/2009	R209 On 05-August-10	8.75	Put	Option on Bond Future	4026	3829	4026	3829	0.00
25/09/2009	R209 On 05-November-09	9.00	Call	Option on Bond Future	5295	5770	5295	5770	0.00
25/09/2009	R209 On 05-November-09	9.00	Put	Option on Bond Future	357	314	357	314	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	R209 On 05-November-09	7.50	Call	Option on Bond Future	93	136	93	136	0.00
25/09/2009	R209 On 05-November-09	7.50	Put	Option on Bond Future	8441	7965	8441	7965	0.00
25/09/2009	R209 On 05-November-09	7.00	Call	Option on Bond Future	6	10	6	10	5000.00
25/09/2009	R209 On 05-November-09	7.00	Put	Option on Bond Future	13662	13148	13662	13148	0.00
25/09/2009	R209 On 05-November-09	7.25	Call	Option on Bond Future	26	42	26	42	0.00
25/09/2009	R209 On 05-November-09	7.25	Put	Option on Bond Future	10966	10463	10966	10463	0.00
25/09/2009	R209 On 05-November-09	9.75	Call	Option on Bond Future	10385	10901	10385	10901	0.00
25/09/2009	R209 On 05-November-09	9.75	Put	Option on Bond Future	22	20	22	20	2970.00
25/09/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	12097	12593	12097	12593	0.00
25/09/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	316	289	316	289	0.00
25/09/2009	TRT1 On 04-February-10			Index Future	301.5700	302.5140	301.5650	302.5140	0.00
25/09/2009	TRT1 On 05-November-09			Index Future	296.1400	297.0670	296.1410	297.0670	100.00
25/09/2009	ZAAD On 15-March-10			Currency Future	6.5200	6.6047	6.5239	6.6047	118.00
25/09/2009	ZAAD On 14-June-10			Currency Future	6.5700	6.6491	6.5709	6.6491	100.00
25/09/2009	ZAAD On 14-December-09			Currency Future	6.4700	6.5474	6.4672	6.5474	4604.00
25/09/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	258	310	258	310	0.00
25/09/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	334	306	334	306	0.00
25/09/2009	ZAAD On 14-June-10	6.65	Call	Currency Future	335	396	335	396	0.00
25/09/2009	ZAAD On 14-June-10	6.65	Put	Currency Future	414	397	414	397	0.00
25/09/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	150	195	150	195	0.00
25/09/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	233	198	233	198	0.00
25/09/2009	ZAAD On 15-March-10	6.55	Call	Currency Future	277	335	277	335	0.00
25/09/2009	ZAAD On 15-March-10	6.55	Put	Currency Future	303	280	303	280	0.00
25/09/2009	ZAAD On 14-June-10	6.60	Call	Currency Future	353	418	353	418	0.00
25/09/2009	ZAAD On 14-June-10	6.60	Put	Currency Future	383	369	383	369	0.00
25/09/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	169	223	169	223	0.00
25/09/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	202	176	202	176	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	258	310	258	310	0.00
25/09/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	334	306	334	306	0.00
25/09/2009	ZAAD On 15-March-10	6.50	Call	Currency Future	297	360	297	360	0.00
25/09/2009	ZAAD On 15-March-10	6.50	Put	Currency Future	273	256	273	256	0.00
25/09/2009	ZAAD On 14-June-10	6.55	Call	Currency Future	373	442	373	442	0.00
25/09/2009	ZAAD On 14-June-10	6.55	Put	Currency Future	352	342	352	342	0.00
25/09/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	190	253	190	253	0.00
25/09/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	172	155	172	155	0.00
25/09/2009	ZAAD On 15-March-10	6.45	Call	Currency Future	323	387	323	387	0.00
25/09/2009	ZAAD On 15-March-10	6.45	Put	Currency Future	249	232	249	232	0.00
25/09/2009	ZAAD On 14-June-10	6.50	Call	Currency Future	396	466	396	466	0.00
25/09/2009	ZAAD On 14-June-10	6.50	Put	Currency Future	325	317	325	317	0.00
25/09/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	219	285	219	285	0.00
25/09/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	152	137	152	137	0.00
25/09/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	190	253	190	253	0.00
25/09/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	172	155	172	155	0.00
25/09/2009	ZAAD On 15-March-10	6.65	Call	Currency Future	241	291	241	291	0.00
25/09/2009	ZAAD On 15-March-10	6.65	Put	Currency Future	367	336	367	336	0.00
25/09/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	134	175	134	175	0.00
25/09/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	267	228	267	228	0.00
25/09/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	150	195	150	195	0.00
25/09/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	233	198	233	198	0.00
25/09/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	225	273	225	273	0.00
25/09/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	401	368	401	368	0.00
25/09/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	119	157	119	157	0.00
25/09/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	302	260	302	260	0.00
25/09/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	225	273	225	273	0.00
25/09/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	401	368	401	368	0.00
25/09/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	119	157	119	157	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	302	260	302	260	0.00
25/09/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	196	240	196	240	0.00
25/09/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	472	435	472	435	0.00
25/09/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	94	126	94	126	0.00
25/09/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	377	329	377	329	0.00
25/09/2009	ZAAD On 15-March-10	6.75	Call	Currency Future	210	255	210	255	0.00
25/09/2009	ZAAD On 15-March-10	6.75	Put	Currency Future	436	401	436	401	0.00
25/09/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	106	141	106	141	0.00
25/09/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	339	293	339	293	0.00
25/09/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	196	240	196	240	0.00
25/09/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	472	435	472	435	0.00
25/09/2009	ZAAD On 15-March-10	6.90	Call	Currency Future	171	211	171	211	0.00
25/09/2009	ZAAD On 15-March-10	6.90	Put	Currency Future	547	506	547	506	0.00
25/09/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	74	101	74	101	0.00
25/09/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	457	404	457	404	0.00
25/09/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	74	101	74	101	0.00
25/09/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	457	404	457	404	0.00
25/09/2009	ZAAD On 15-March-10	6.85	Call	Currency Future	183	225	183	225	0.00
25/09/2009	ZAAD On 15-March-10	6.85	Put	Currency Future	509	470	509	470	0.00
25/09/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	84	113	84	113	0.00
25/09/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	416	366	416	366	0.00
25/09/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	84	113	84	113	0.00
25/09/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	416	366	416	366	0.00
25/09/2009	ZAAD On 15-March-10	6.95	Call	Currency Future	160	198	160	198	0.00
25/09/2009	ZAAD On 15-March-10	6.95	Put	Currency Future	586	543	586	543	0.00
25/09/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	66	91	66	91	0.00
25/09/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	499	443	499	443	0.00
25/09/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	219	285	219	285	0.00
25/09/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	152	137	152	137	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	ZAAD On 15-March-10	6.40	Call	Currency Future	350	415	350	415	0.00
25/09/2009	ZAAD On 15-March-10	6.40	Put	Currency Future	226	211	226	211	0.00
25/09/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	251	318	251	318	0.00
25/09/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	133	121	133	121	0.00
25/09/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	106	141	106	141	0.00
25/09/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	339	293	339	293	0.00
25/09/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	284	353	284	353	0.00
25/09/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	117	106	117	106	0.00
25/09/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	284	353	284	353	0.00
25/09/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	117	106	117	106	0.00
25/09/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	319	390	319	390	0.00
25/09/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	102	93	102	93	0.00
25/09/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	66	91	66	91	0.00
25/09/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	499	443	499	443	0.00
25/09/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	53	73	53	73	0.00
25/09/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	586	526	586	526	0.00
25/09/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	42	59	42	59	0.00
25/09/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	675	612	675	612	0.00
25/09/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	34	48	34	48	0.00
25/09/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	767	700	767	700	0.00
25/09/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	28	39	28	39	0.00
25/09/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	860	791	860	791	0.00
25/09/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	59	81	59	81	0.00
25/09/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	542	484	542	484	0.00
25/09/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	47	66	47	66	0.00
25/09/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	630	568	630	568	0.00
25/09/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	38	53	38	53	0.00
25/09/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	721	656	721	656	0.00
25/09/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	59	81	59	81	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	542	484	542	484	0.00
25/09/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	38	53	38	53	0.00
25/09/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	721	656	721	656	0.00
25/09/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	31	43	31	43	0.00
25/09/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	813	746	813	746	0.00
25/09/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	47	66	47	66	0.00
25/09/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	630	568	630	568	0.00
25/09/2009	ZAAD On 14-December-09	0.85	Call	Currency Future	5617	5697	5617	5697	0.00
25/09/2009	ZAAD On 14-December-09	0.85	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	2.35	Call	Currency Future	4117	4197	4117	4197	0.00
25/09/2009	ZAAD On 14-December-09	2.35	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	3.85	Call	Currency Future	2617	2697	2617	2697	0.00
25/09/2009	ZAAD On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	1124	1204	1124	1204	0.00
25/09/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	7	7	7	7	0.00
25/09/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	5	7	5	7	0.00
25/09/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	1888	1809	1888	1809	0.00
25/09/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	3384	3304	3384	3304	0.00
25/09/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	4883	4803	4883	4803	0.00
25/09/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	6383	6303	6383	6303	0.00
25/09/2009	ZAAD On 14-December-09	0.60	Call	Currency Future	5867	5947	5867	5947	0.00
25/09/2009	ZAAD On 14-December-09	0.60	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	2.10	Call	Currency Future	4367	4447	4367	4447	0.00
25/09/2009	ZAAD On 14-December-09	2.10	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	3.60	Call	Currency Future	2867	2947	2867	2947	0.00
25/09/2009	ZAAD On 14-December-09	3.60	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
25/09/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	1371	1451	1371	1451	0.00
25/09/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	4	4	4	4	0.00
25/09/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	7	9	7	9	0.00
25/09/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	1640	1562	1640	1562	0.00
25/09/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	3134	3054	3134	3054	0.00
25/09/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	4633	4553	4633	4553	0.00
25/09/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	6133	6053	6133	6053	0.00
25/09/2009	ZAAD On 14-December-09	0.55	Call	Currency Future	5917	5997	5917	5997	0.00
25/09/2009	ZAAD On 14-December-09	0.55	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	2.05	Call	Currency Future	4417	4497	4417	4497	0.00
25/09/2009	ZAAD On 14-December-09	2.05	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	3.55	Call	Currency Future	2917	2997	2917	2997	0.00
25/09/2009	ZAAD On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	5.05	Call	Currency Future	1420	1501	1420	1501	0.00
25/09/2009	ZAAD On 14-December-09	5.05	Put	Currency Future	3	3	3	3	0.00
25/09/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	7	10	7	10	0.00
25/09/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	1590	1513	1590	1513	0.00
25/09/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	3084	3004	3084	3004	0.00
25/09/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	4583	4503	4583	4503	0.00
25/09/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	6083	6003	6083	6003	0.00
25/09/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	434	508	434	508	0.00
25/09/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	67	61	67	61	0.00
25/09/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	356	428	356	428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	89	81	89	81	0.00
25/09/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	604	681	604	681	0.00
25/09/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	37	33	37	33	0.00
25/09/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	517	593	517	593	0.00
25/09/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	50	45	50	45	0.00
25/09/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	394	468	394	468	0.00
25/09/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	77	70	77	70	0.00
25/09/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	356	428	356	428	0.00
25/09/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	89	81	89	81	0.00
25/09/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	475	550	475	550	0.00
25/09/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	58	53	58	53	0.00
25/09/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	251	318	251	318	0.00
25/09/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	133	121	133	121	0.00
25/09/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	409	476	409	476	0.00
25/09/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	185	171	185	171	0.00
25/09/2009	ZAAD On 15-March-10	7.00	Call	Currency Future	150	186	150	186	0.00
25/09/2009	ZAAD On 15-March-10	7.00	Put	Currency Future	626	581	626	581	0.00
25/09/2009	ZAAD On 15-March-10	7.10	Call	Currency Future	132	164	132	164	0.00
25/09/2009	ZAAD On 15-March-10	7.10	Put	Currency Future	708	660	708	660	0.00
25/09/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	473	542	473	542	0.00
25/09/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	149	137	149	137	0.00
25/09/2009	ZAAD On 15-March-10	6.15	Call	Currency Future	507	576	507	576	0.00
25/09/2009	ZAAD On 15-March-10	6.15	Put	Currency Future	133	122	133	122	0.00
25/09/2009	ZAAD On 15-March-10	6.25	Call	Currency Future	440	508	440	508	0.00
25/09/2009	ZAAD On 15-March-10	6.25	Put	Currency Future	166	153	166	153	0.00
25/09/2009	ZAAD On 15-March-10	6.35	Call	Currency Future	379	445	379	445	0.00
25/09/2009	ZAAD On 15-March-10	6.35	Put	Currency Future	205	190	205	190	0.00
25/09/2009	ZAAD On 15-March-10	6.05	Call	Currency Future	579	649	579	649	0.00
25/09/2009	ZAAD On 15-March-10	6.05	Put	Currency Future	105	95	105	95	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	560	636	560	636	0.00
25/09/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	43	39	43	39	0.00
25/09/2009	ZAAD On 15-March-10	6.00	Call	Currency Future	616	688	616	688	0.00
25/09/2009	ZAAD On 15-March-10	6.00	Put	Currency Future	92	83	92	83	0.00
25/09/2009	ZAAD On 15-March-10	6.10	Call	Currency Future	542	612	542	612	0.00
25/09/2009	ZAAD On 15-March-10	6.10	Put	Currency Future	118	108	118	108	0.00
25/09/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	473	542	473	542	0.00
25/09/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	149	137	149	137	0.00
25/09/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	409	476	409	476	0.00
25/09/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	185	171	185	171	0.00
25/09/2009	ZAAD On 14-December-09	3.35	Call	Currency Future	3117	3197	3117	3197	0.00
25/09/2009	ZAAD On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	4.35	Call	Currency Future	2118	2198	2118	2198	0.00
25/09/2009	ZAAD On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	0	1	0	1	0.00
25/09/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	3883	3803	3883	3803	0.00
25/09/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	5883	5803	5883	5803	0.00
25/09/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	7883	7803	7883	7803	0.00
25/09/2009	ZAAD On 15-March-10	2.40	Call	Currency Future	4124	4205	4124	4205	0.00
25/09/2009	ZAAD On 15-March-10	2.40	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	3.40	Call	Currency Future	3124	3205	3124	3205	0.00
25/09/2009	ZAAD On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	4.40	Call	Currency Future	2127	2208	2127	2208	0.00
25/09/2009	ZAAD On 15-March-10	4.40	Put	Currency Future	3	4	3	4	0.00
25/09/2009	ZAAD On 15-March-10	5.40	Call	Currency Future	1141	1222	1141	1222	0.00
25/09/2009	ZAAD On 15-March-10	5.40	Put	Currency Future	17	17	17	17	0.00
25/09/2009	ZAAD On 15-March-10	8.40	Call	Currency Future	35	44	35	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
25/09/2009	ZAAD On 15-March-10	8.40	Put	Currency Future	1911	1839	1911	1839	0.00
25/09/2009	ZAAD On 15-March-10	10.40	Call	Currency Future	4	5	4	5	0.00
25/09/2009	ZAAD On 15-March-10	10.40	Put	Currency Future	3880	3800	3880	3800	0.00
25/09/2009	ZAAD On 15-March-10	12.40	Call	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 15-March-10	12.40	Put	Currency Future	5877	5797	5877	5797	0.00
25/09/2009	ZAAD On 15-March-10	14.40	Call	Currency Future	0	1	0	1	0.00
25/09/2009	ZAAD On 15-March-10	14.40	Put	Currency Future	7877	7796	7877	7796	0.00
25/09/2009	ZAAD On 14-December-09	2.45	Call	Currency Future	4017	4097	4017	4097	0.00
25/09/2009	ZAAD On 14-December-09	2.45	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	3.45	Call	Currency Future	3017	3097	3017	3097	0.00
25/09/2009	ZAAD On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	4.45	Call	Currency Future	2018	2098	2018	2098	0.00
25/09/2009	ZAAD On 14-December-09	4.45	Put	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 14-December-09	5.45	Call	Currency Future	1026	1106	1026	1106	0.00
25/09/2009	ZAAD On 14-December-09	5.45	Put	Currency Future	9	8	9	8	0.00
25/09/2009	ZAAD On 14-December-09	8.45	Call	Currency Future	4	6	4	6	0.00
25/09/2009	ZAAD On 14-December-09	8.45	Put	Currency Future	1987	1908	1987	1908	0.00
25/09/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	0	1	0	1	0.00
25/09/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	3983	3903	3983	3903	0.00
25/09/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	5983	5903	5983	5903	0.00
25/09/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	7983	7903	7983	7903	0.00
25/09/2009	ZAAD On 15-March-10	2.50	Call	Currency Future	4024	4105	4024	4105	0.00
25/09/2009	ZAAD On 15-March-10	2.50	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	3.50	Call	Currency Future	3024	3105	3024	3105	0.00
25/09/2009	ZAAD On 15-March-10	3.50	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	4.50	Call	Currency Future	2027	2109	2027	2109	0.00
25/09/2009	ZAAD On 15-March-10	4.50	Put	Currency Future	4	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	ZAAD On 15-March-10	5.50	Call	Currency Future	1044	1125	1044	1125	0.00
25/09/2009	ZAAD On 15-March-10	5.50	Put	Currency Future	21	20	21	20	0.00
25/09/2009	ZAAD On 15-March-10	8.50	Call	Currency Future	32	40	32	40	0.00
25/09/2009	ZAAD On 15-March-10	8.50	Put	Currency Future	2008	1936	2008	1936	0.00
25/09/2009	ZAAD On 15-March-10	10.50	Call	Currency Future	3	5	3	5	0.00
25/09/2009	ZAAD On 15-March-10	10.50	Put	Currency Future	3980	3900	3980	3900	0.00
25/09/2009	ZAAD On 15-March-10	12.50	Call	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 15-March-10	12.50	Put	Currency Future	5977	5897	5977	5897	0.00
25/09/2009	ZAAD On 15-March-10	14.50	Call	Currency Future	0	1	0	1	0.00
25/09/2009	ZAAD On 15-March-10	14.50	Put	Currency Future	7977	7896	7977	7896	0.00
25/09/2009	ZAAD On 15-March-10	2.55	Call	Currency Future	3974	4055	3974	4055	0.00
25/09/2009	ZAAD On 15-March-10	2.55	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	3.55	Call	Currency Future	2974	3055	2974	3055	0.00
25/09/2009	ZAAD On 15-March-10	3.55	Put	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 15-March-10	4.55	Call	Currency Future	1978	2059	1978	2059	0.00
25/09/2009	ZAAD On 15-March-10	4.55	Put	Currency Future	4	5	4	5	0.00
25/09/2009	ZAAD On 15-March-10	5.55	Call	Currency Future	998	1076	998	1076	0.00
25/09/2009	ZAAD On 15-March-10	5.55	Put	Currency Future	24	22	24	22	0.00
25/09/2009	ZAAD On 15-March-10	8.55	Call	Currency Future	30	39	30	39	0.00
25/09/2009	ZAAD On 15-March-10	8.55	Put	Currency Future	2056	1984	2056	1984	0.00
25/09/2009	ZAAD On 15-March-10	10.55	Call	Currency Future	3	4	3	4	0.00
25/09/2009	ZAAD On 15-March-10	10.55	Put	Currency Future	4029	3950	4029	3950	0.00
25/09/2009	ZAAD On 15-March-10	12.55	Call	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 15-March-10	12.55	Put	Currency Future	6027	5947	6027	5947	0.00
25/09/2009	ZAAD On 15-March-10	14.55	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	14.55	Put	Currency Future	8027	7946	8027	7946	0.00
25/09/2009	ZAAD On 14-December-09	2.50	Call	Currency Future	3967	4047	3967	4047	0.00
25/09/2009	ZAAD On 14-December-09	2.50	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	2967	3047	2967	3047	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	1968	2048	1968	2048	0.00
25/09/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	977	1057	977	1057	0.00
25/09/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	10	9	10	9	0.00
25/09/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	4	5	4	5	0.00
25/09/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	2037	1958	2037	1958	0.00
25/09/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	0	1	0	1	0.00
25/09/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	4033	3953	4033	3953	0.00
25/09/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	6033	5953	6033	5953	0.00
25/09/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	8033	7953	8033	7953	0.00
25/09/2009	ZAAD On 15-March-10	2.60	Call	Currency Future	3924	4005	3924	4005	0.00
25/09/2009	ZAAD On 15-March-10	2.60	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	3.60	Call	Currency Future	2924	3006	2924	3006	0.00
25/09/2009	ZAAD On 15-March-10	3.60	Put	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 15-March-10	4.60	Call	Currency Future	1928	2010	1928	2010	0.00
25/09/2009	ZAAD On 15-March-10	4.60	Put	Currency Future	4	5	4	5	0.00
25/09/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	953	1028	953	1028	0.00
25/09/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	29	24	29	24	0.00
25/09/2009	ZAAD On 15-March-10	8.60	Call	Currency Future	28	38	28	38	0.00
25/09/2009	ZAAD On 15-March-10	8.60	Put	Currency Future	2104	2033	2104	2033	0.00
25/09/2009	ZAAD On 15-March-10	10.60	Call	Currency Future	3	4	3	4	0.00
25/09/2009	ZAAD On 15-March-10	10.60	Put	Currency Future	4079	4000	4079	4000	0.00
25/09/2009	ZAAD On 15-March-10	12.60	Call	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 15-March-10	12.60	Put	Currency Future	6077	5997	6077	5997	0.00
25/09/2009	ZAAD On 15-March-10	14.60	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	14.60	Put	Currency Future	8076	7996	8076	7996	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	953	1028	953	1028	0.00
25/09/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	29	24	29	24	0.00
25/09/2009	ZAAD On 14-December-09	2.55	Call	Currency Future	3917	3997	3917	3997	0.00
25/09/2009	ZAAD On 14-December-09	2.55	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	1918	1998	1918	1998	0.00
25/09/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	929	1008	929	1008	0.00
25/09/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	12	11	12	11	0.00
25/09/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	4	5	4	5	0.00
25/09/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	2086	2008	2086	2008	0.00
25/09/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	0	1	0	1	0.00
25/09/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	4083	4003	4083	4003	0.00
25/09/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	8083	8003	8083	8003	0.00
25/09/2009	ZAAD On 14-December-09	2.60	Call	Currency Future	3867	3947	3867	3947	0.00
25/09/2009	ZAAD On 14-December-09	2.60	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	1868	1948	1868	1948	0.00
25/09/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	881	960	881	960	0.00
25/09/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	14	13	14	13	0.00
25/09/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	3	5	3	5	0.00
25/09/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	2136	2057	2136	2057	0.00
25/09/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	0	1	0	1	0.00
25/09/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	4133	4053	4133	4053	0.00
25/09/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	8133	8053	8133	8053	0.00
25/09/2009	ZAAD On 15-March-10	2.70	Call	Currency Future	3824	3905	3824	3905	0.00
25/09/2009	ZAAD On 15-March-10	2.70	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	3.70	Call	Currency Future	2825	2906	2825	2906	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	ZAAD On 15-March-10	3.70	Put	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 15-March-10	4.70	Call	Currency Future	1829	1910	1829	1910	0.00
25/09/2009	ZAAD On 15-March-10	4.70	Put	Currency Future	5	6	5	6	0.00
25/09/2009	ZAAD On 15-March-10	5.70	Call	Currency Future	864	938	864	938	0.00
25/09/2009	ZAAD On 15-March-10	5.70	Put	Currency Future	40	33	40	33	0.00
25/09/2009	ZAAD On 15-March-10	8.70	Call	Currency Future	25	33	25	33	0.00
25/09/2009	ZAAD On 15-March-10	8.70	Put	Currency Future	2201	2129	2201	2129	0.00
25/09/2009	ZAAD On 15-March-10	10.70	Call	Currency Future	3	4	3	4	0.00
25/09/2009	ZAAD On 15-March-10	10.70	Put	Currency Future	4179	4099	4179	4099	0.00
25/09/2009	ZAAD On 15-March-10	12.70	Call	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 15-March-10	12.70	Put	Currency Future	6177	6097	6177	6097	0.00
25/09/2009	ZAAD On 15-March-10	14.70	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	14.70	Put	Currency Future	8176	8096	8176	8096	0.00
25/09/2009	ZAAD On 14-December-09	2.65	Call	Currency Future	3817	3897	3817	3897	0.00
25/09/2009	ZAAD On 14-December-09	2.65	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	3.65	Call	Currency Future	2817	2897	2817	2897	0.00
25/09/2009	ZAAD On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	1818	1899	1818	1899	0.00
25/09/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	834	912	834	912	0.00
25/09/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	17	15	17	15	0.00
25/09/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	3	4	3	4	0.00
25/09/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	2186	2107	2186	2107	0.00
25/09/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	4183	4103	4183	4103	0.00
25/09/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	6183	6103	6183	6103	0.00
25/09/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	8183	8103	8183	8103	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	ZAAD On 15-March-10	2.65	Call	Currency Future	3874	3955	3874	3955	0.00
25/09/2009	ZAAD On 15-March-10	2.65	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	3.65	Call	Currency Future	2875	2956	2875	2956	0.00
25/09/2009	ZAAD On 15-March-10	3.65	Put	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 15-March-10	4.65	Call	Currency Future	1878	1960	1878	1960	0.00
25/09/2009	ZAAD On 15-March-10	4.65	Put	Currency Future	5	5	5	5	0.00
25/09/2009	ZAAD On 15-March-10	5.65	Call	Currency Future	908	983	908	983	0.00
25/09/2009	ZAAD On 15-March-10	5.65	Put	Currency Future	34	28	34	28	0.00
25/09/2009	ZAAD On 15-March-10	8.65	Call	Currency Future	27	35	27	35	0.00
25/09/2009	ZAAD On 15-March-10	8.65	Put	Currency Future	2153	2081	2153	2081	0.00
25/09/2009	ZAAD On 15-March-10	10.65	Call	Currency Future	3	4	3	4	0.00
25/09/2009	ZAAD On 15-March-10	10.65	Put	Currency Future	4129	4049	4129	4049	0.00
25/09/2009	ZAAD On 15-March-10	12.65	Call	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 15-March-10	12.65	Put	Currency Future	6127	6047	6127	6047	0.00
25/09/2009	ZAAD On 15-March-10	14.65	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	14.65	Put	Currency Future	8126	8046	8126	8046	0.00
25/09/2009	ZAAD On 14-December-09	2.40	Call	Currency Future	4067	4147	4067	4147	0.00
25/09/2009	ZAAD On 14-December-09	2.40	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	3.40	Call	Currency Future	3067	3147	3067	3147	0.00
25/09/2009	ZAAD On 14-December-09	3.40	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	4.40	Call	Currency Future	2068	2148	2068	2148	0.00
25/09/2009	ZAAD On 14-December-09	4.40	Put	Currency Future	0	1	0	1	0.00
25/09/2009	ZAAD On 14-December-09	5.40	Call	Currency Future	1075	1155	1075	1155	0.00
25/09/2009	ZAAD On 14-December-09	5.40	Put	Currency Future	8	7	8	7	0.00
25/09/2009	ZAAD On 14-December-09	8.40	Call	Currency Future	5	6	5	6	0.00
25/09/2009	ZAAD On 14-December-09	8.40	Put	Currency Future	1937	1859	1937	1859	0.00
25/09/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	0	1	0	1	0.00
25/09/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	3933	3853	3933	3853	0.00
25/09/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	5933	5853	5933	5853	0.00
25/09/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	7933	7853	7933	7853	0.00
25/09/2009	ZAAD On 15-March-10	2.45	Call	Currency Future	4074	4155	4074	4155	0.00
25/09/2009	ZAAD On 15-March-10	2.45	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	3.45	Call	Currency Future	3074	3155	3074	3155	0.00
25/09/2009	ZAAD On 15-March-10	3.45	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	4.45	Call	Currency Future	2077	2159	2077	2159	0.00
25/09/2009	ZAAD On 15-March-10	4.45	Put	Currency Future	3	4	3	4	0.00
25/09/2009	ZAAD On 15-March-10	5.45	Call	Currency Future	1093	1173	1093	1173	0.00
25/09/2009	ZAAD On 15-March-10	5.45	Put	Currency Future	19	18	19	18	0.00
25/09/2009	ZAAD On 15-March-10	8.45	Call	Currency Future	33	42	33	42	0.00
25/09/2009	ZAAD On 15-March-10	8.45	Put	Currency Future	1959	1887	1959	1887	0.00
25/09/2009	ZAAD On 15-March-10	10.45	Call	Currency Future	4	5	4	5	0.00
25/09/2009	ZAAD On 15-March-10	10.45	Put	Currency Future	3930	3850	3930	3850	0.00
25/09/2009	ZAAD On 15-March-10	12.45	Call	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 15-March-10	12.45	Put	Currency Future	5927	5847	5927	5847	0.00
25/09/2009	ZAAD On 15-March-10	14.45	Call	Currency Future	0	1	0	1	0.00
25/09/2009	ZAAD On 15-March-10	14.45	Put	Currency Future	7927	7846	7927	7846	0.00
25/09/2009	ZAAD On 14-December-09	2.70	Call	Currency Future	3767	3847	3767	3847	0.00
25/09/2009	ZAAD On 14-December-09	2.70	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	3.70	Call	Currency Future	2767	2847	2767	2847	0.00
25/09/2009	ZAAD On 14-December-09	3.70	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	4.70	Call	Currency Future	1769	1849	1769	1849	0.00
25/09/2009	ZAAD On 14-December-09	4.70	Put	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 14-December-09	5.70	Call	Currency Future	787	865	787	865	0.00
25/09/2009	ZAAD On 14-December-09	5.70	Put	Currency Future	20	18	20	18	0.00
25/09/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	3	4	3	4	0.00
25/09/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	2236	2157	2236	2157	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	4233	4153	4233	4153	0.00
25/09/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	6233	6153	6233	6153	0.00
25/09/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	8233	8153	8233	8153	0.00
25/09/2009	ZAAD On 15-March-10	2.75	Call	Currency Future	3774	3855	3774	3855	0.00
25/09/2009	ZAAD On 15-March-10	2.75	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	3.75	Call	Currency Future	2775	2856	2775	2856	0.00
25/09/2009	ZAAD On 15-March-10	3.75	Put	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 15-March-10	4.75	Call	Currency Future	1779	1861	1779	1861	0.00
25/09/2009	ZAAD On 15-March-10	4.75	Put	Currency Future	5	6	5	6	0.00
25/09/2009	ZAAD On 15-March-10	5.75	Call	Currency Future	820	894	820	894	0.00
25/09/2009	ZAAD On 15-March-10	5.75	Put	Currency Future	46	40	46	40	0.00
25/09/2009	ZAAD On 15-March-10	8.75	Call	Currency Future	24	31	24	31	0.00
25/09/2009	ZAAD On 15-March-10	8.75	Put	Currency Future	2250	2177	2250	2177	0.00
25/09/2009	ZAAD On 15-March-10	10.75	Call	Currency Future	3	4	3	4	0.00
25/09/2009	ZAAD On 15-March-10	10.75	Put	Currency Future	4229	4149	4229	4149	0.00
25/09/2009	ZAAD On 15-March-10	12.75	Call	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 15-March-10	12.75	Put	Currency Future	6227	6146	6227	6146	0.00
25/09/2009	ZAAD On 15-March-10	14.75	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	14.75	Put	Currency Future	8226	8146	8226	8146	0.00
25/09/2009	ZAAD On 14-December-09	2.75	Call	Currency Future	3717	3797	3717	3797	0.00
25/09/2009	ZAAD On 14-December-09	2.75	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	2717	2797	2717	2797	0.00
25/09/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	4.75	Call	Currency Future	1719	1799	1719	1799	0.00
25/09/2009	ZAAD On 14-December-09	4.75	Put	Currency Future	2	2	2	2	0.00
25/09/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	740	818	740	818	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	23	21	23	21	0.00
25/09/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	3	4	3	4	0.00
25/09/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	2285	2206	2285	2206	0.00
25/09/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	4283	4203	4283	4203	0.00
25/09/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	6283	6203	6283	6203	0.00
25/09/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	8283	8203	8283	8203	0.00
25/09/2009	ZAAD On 15-March-10	2.85	Call	Currency Future	3674	3755	3674	3755	0.00
25/09/2009	ZAAD On 15-March-10	2.85	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	3.85	Call	Currency Future	2675	2756	2675	2756	0.00
25/09/2009	ZAAD On 15-March-10	3.85	Put	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 15-March-10	4.85	Call	Currency Future	1680	1762	1680	1762	0.00
25/09/2009	ZAAD On 15-March-10	4.85	Put	Currency Future	7	7	7	7	0.00
25/09/2009	ZAAD On 15-March-10	5.85	Call	Currency Future	736	809	736	809	0.00
25/09/2009	ZAAD On 15-March-10	5.85	Put	Currency Future	62	54	62	54	0.00
25/09/2009	ZAAD On 15-March-10	8.85	Call	Currency Future	21	28	21	28	0.00
25/09/2009	ZAAD On 15-March-10	8.85	Put	Currency Future	2347	2273	2347	2273	0.00
25/09/2009	ZAAD On 15-March-10	10.85	Call	Currency Future	3	4	3	4	0.00
25/09/2009	ZAAD On 15-March-10	10.85	Put	Currency Future	4329	4249	4329	4249	0.00
25/09/2009	ZAAD On 15-March-10	12.85	Call	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 15-March-10	12.85	Put	Currency Future	6327	6246	6327	6246	0.00
25/09/2009	ZAAD On 15-March-10	14.85	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	14.85	Put	Currency Future	8326	8246	8326	8246	0.00
25/09/2009	ZAAD On 14-December-09	2.90	Call	Currency Future	3567	3647	3567	3647	0.00
25/09/2009	ZAAD On 14-December-09	2.90	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	3.90	Call	Currency Future	2567	2647	2567	2647	0.00
25/09/2009	ZAAD On 14-December-09	3.90	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
25/09/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	1569	1650	1569	1650	0.00
25/09/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	2	2	2	2	0.00
25/09/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	2	3	2	3	0.00
25/09/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	2435	2356	2435	2356	0.00
25/09/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	4433	4353	4433	4353	0.00
25/09/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	6433	6353	6433	6353	0.00
25/09/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	8433	8353	8433	8353	0.00
25/09/2009	ZAAD On 15-March-10	2.95	Call	Currency Future	3574	3655	3574	3655	0.00
25/09/2009	ZAAD On 15-March-10	2.95	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	3.95	Call	Currency Future	2575	2656	2575	2656	0.00
25/09/2009	ZAAD On 15-March-10	3.95	Put	Currency Future	1	2	1	2	0.00
25/09/2009	ZAAD On 15-March-10	4.95	Call	Currency Future	1582	1663	1582	1663	0.00
25/09/2009	ZAAD On 15-March-10	4.95	Put	Currency Future	8	8	8	8	0.00
25/09/2009	ZAAD On 15-March-10	5.95	Call	Currency Future	655	727	655	727	0.00
25/09/2009	ZAAD On 15-March-10	5.95	Put	Currency Future	81	72	81	72	0.00
25/09/2009	ZAAD On 15-March-10	8.95	Call	Currency Future	18	25	18	25	0.00
25/09/2009	ZAAD On 15-March-10	8.95	Put	Currency Future	2445	2370	2445	2370	0.00
25/09/2009	ZAAD On 15-March-10	10.95	Call	Currency Future	2	3	2	3	0.00
25/09/2009	ZAAD On 15-March-10	10.95	Put	Currency Future	4429	4349	4429	4349	0.00
25/09/2009	ZAAD On 15-March-10	12.95	Call	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 15-March-10	12.95	Put	Currency Future	6427	6346	6427	6346	0.00
25/09/2009	ZAAD On 15-March-10	14.95	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	14.95	Put	Currency Future	8426	8346	8426	8346	0.00
25/09/2009	ZAAD On 14-December-09	2.80	Call	Currency Future	3667	3747	3667	3747	0.00
25/09/2009	ZAAD On 14-December-09	2.80	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	3.80	Call	Currency Future	2667	2747	2667	2747	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	ZAAD On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	4.80	Call	Currency Future	1669	1749	1669	1749	0.00
25/09/2009	ZAAD On 14-December-09	4.80	Put	Currency Future	2	2	2	2	0.00
25/09/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	694	772	694	772	0.00
25/09/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	27	24	27	24	0.00
25/09/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	3	4	3	4	0.00
25/09/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	2335	2256	2335	2256	0.00
25/09/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	4333	4253	4333	4253	0.00
25/09/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	6333	6253	6333	6253	0.00
25/09/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	8333	8253	8333	8253	0.00
25/09/2009	ZAAD On 14-December-09	2.85	Call	Currency Future	3617	3697	3617	3697	0.00
25/09/2009	ZAAD On 14-December-09	2.85	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	4.85	Call	Currency Future	1619	1699	1619	1699	0.00
25/09/2009	ZAAD On 14-December-09	4.85	Put	Currency Future	2	2	2	2	0.00
25/09/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	649	726	649	726	0.00
25/09/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	32	29	32	29	0.00
25/09/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	2	3	2	3	0.00
25/09/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	2385	2306	2385	2306	0.00
25/09/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	4383	4303	4383	4303	0.00
25/09/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	8383	8303	8383	8303	0.00
25/09/2009	ZAAD On 15-March-10	2.90	Call	Currency Future	3624	3705	3624	3705	0.00
25/09/2009	ZAAD On 15-March-10	2.90	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	3.90	Call	Currency Future	2625	2706	2625	2706	0.00
25/09/2009	ZAAD On 15-March-10	3.90	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
25/09/2009	ZAAD On 15-March-10	4.90	Call	Currency Future	1631	1713	1631	1713	0.00
25/09/2009	ZAAD On 15-March-10	4.90	Put	Currency Future	7	8	7	8	0.00
25/09/2009	ZAAD On 15-March-10	5.90	Call	Currency Future	695	767	695	767	0.00
25/09/2009	ZAAD On 15-March-10	5.90	Put	Currency Future	71	63	71	63	0.00
25/09/2009	ZAAD On 15-March-10	8.90	Call	Currency Future	20	26	20	26	0.00
25/09/2009	ZAAD On 15-March-10	8.90	Put	Currency Future	2396	2322	2396	2322	0.00
25/09/2009	ZAAD On 15-March-10	10.90	Call	Currency Future	3	3	3	3	0.00
25/09/2009	ZAAD On 15-March-10	10.90	Put	Currency Future	4379	4299	4379	4299	0.00
25/09/2009	ZAAD On 15-March-10	12.90	Call	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 15-March-10	12.90	Put	Currency Future	6377	6296	6377	6296	0.00
25/09/2009	ZAAD On 15-March-10	14.90	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	14.90	Put	Currency Future	8376	8296	8376	8296	0.00
25/09/2009	ZAAD On 15-March-10	2.80	Call	Currency Future	3724	3805	3724	3805	0.00
25/09/2009	ZAAD On 15-March-10	2.80	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	3.80	Call	Currency Future	2725	2806	2725	2806	0.00
25/09/2009	ZAAD On 15-March-10	3.80	Put	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 15-March-10	4.80	Call	Currency Future	1730	1811	1730	1811	0.00
25/09/2009	ZAAD On 15-March-10	4.80	Put	Currency Future	6	7	6	7	0.00
25/09/2009	ZAAD On 15-March-10	5.80	Call	Currency Future	778	851	778	851	0.00
25/09/2009	ZAAD On 15-March-10	5.80	Put	Currency Future	54	46	54	46	0.00
25/09/2009	ZAAD On 15-March-10	8.80	Call	Currency Future	22	30	22	30	0.00
25/09/2009	ZAAD On 15-March-10	8.80	Put	Currency Future	2298	2225	2298	2225	0.00
25/09/2009	ZAAD On 15-March-10	10.80	Call	Currency Future	3	4	3	4	0.00
25/09/2009	ZAAD On 15-March-10	10.80	Put	Currency Future	4279	4199	4279	4199	0.00
25/09/2009	ZAAD On 15-March-10	12.80	Call	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 15-March-10	12.80	Put	Currency Future	6277	6196	6277	6196	0.00
25/09/2009	ZAAD On 15-March-10	14.80	Call	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 15-March-10	14.80	Put	Currency Future	8276	8196	8276	8196	0.00
25/09/2009	ZAAD On 14-June-10	6.70	Call	Currency Future	318	377	318	377	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	ZAAD On 14-June-10	6.70	Put	Currency Future	447	427	447	427	0.00
25/09/2009	ZAAD On 14-June-10	2.50	Call	Currency Future	4071	4149	4071	4149	0.00
25/09/2009	ZAAD On 14-June-10	2.50	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-June-10	3.50	Call	Currency Future	3072	3151	3072	3151	0.00
25/09/2009	ZAAD On 14-June-10	3.50	Put	Currency Future	1	1	1	1	0.00
25/09/2009	ZAAD On 14-June-10	4.50	Call	Currency Future	2079	2157	2079	2157	0.00
25/09/2009	ZAAD On 14-June-10	4.50	Put	Currency Future	8	8	8	8	0.00
25/09/2009	ZAAD On 14-June-10	5.50	Call	Currency Future	1102	1188	1102	1188	0.00
25/09/2009	ZAAD On 14-June-10	5.50	Put	Currency Future	31	39	31	39	0.00
25/09/2009	ZAAD On 14-June-10	8.50	Call	Currency Future	70	86	70	86	0.00
25/09/2009	ZAAD On 14-June-10	8.50	Put	Currency Future	2000	1937	2000	1937	0.00
25/09/2009	ZAAD On 14-June-10	10.50	Call	Currency Future	7	20	7	20	0.00
25/09/2009	ZAAD On 14-June-10	10.50	Put	Currency Future	3936	3871	3936	3871	0.00
25/09/2009	ZAAD On 14-June-10	12.50	Call	Currency Future	3	4	3	4	0.00
25/09/2009	ZAAD On 14-June-10	12.50	Put	Currency Future	5932	5855	5932	5855	0.00
25/09/2009	ZAAD On 14-June-10	14.50	Call	Currency Future	1	2	1	2	0.00
25/09/2009	ZAAD On 14-June-10	14.50	Put	Currency Future	7930	7853	7930	7853	0.00
25/09/2009	ZAAD On 14-June-10	2.55	Call	Currency Future	4021	4099	4021	4099	0.00
25/09/2009	ZAAD On 14-June-10	2.55	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-June-10	3.55	Call	Currency Future	3022	3101	3022	3101	0.00
25/09/2009	ZAAD On 14-June-10	3.55	Put	Currency Future	1	2	1	2	0.00
25/09/2009	ZAAD On 14-June-10	4.55	Call	Currency Future	2030	2108	2030	2108	0.00
25/09/2009	ZAAD On 14-June-10	4.55	Put	Currency Future	9	9	9	9	0.00
25/09/2009	ZAAD On 14-June-10	5.55	Call	Currency Future	1055	1141	1055	1141	0.00
25/09/2009	ZAAD On 14-June-10	5.55	Put	Currency Future	34	42	34	42	0.00
25/09/2009	ZAAD On 14-June-10	8.55	Call	Currency Future	68	84	68	84	0.00
25/09/2009	ZAAD On 14-June-10	8.55	Put	Currency Future	2048	1985	2048	1985	0.00
25/09/2009	ZAAD On 14-June-10	10.55	Call	Currency Future	7	19	7	19	0.00
25/09/2009	ZAAD On 14-June-10	10.55	Put	Currency Future	3986	3920	3986	3920	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2009	ZAAD On 14-June-10	12.55	Call	Currency Future	3	4	3	4	0.00
25/09/2009	ZAAD On 14-June-10	12.55	Put	Currency Future	5982	5905	5982	5905	0.00
25/09/2009	ZAAD On 14-June-10	14.55	Call	Currency Future	1	2	1	2	0.00
25/09/2009	ZAAD On 14-June-10	14.55	Put	Currency Future	7980	7902	7980	7902	0.00
25/09/2009	ZAAD On 14-June-10	2.60	Call	Currency Future	3971	4049	3971	4049	0.00
25/09/2009	ZAAD On 14-June-10	2.60	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-June-10	3.60	Call	Currency Future	2972	3051	2972	3051	0.00
25/09/2009	ZAAD On 14-June-10	3.60	Put	Currency Future	1	2	1	2	0.00
25/09/2009	ZAAD On 14-June-10	4.60	Call	Currency Future	1980	2059	1980	2059	0.00
25/09/2009	ZAAD On 14-June-10	4.60	Put	Currency Future	9	10	9	10	0.00
25/09/2009	ZAAD On 14-June-10	5.60	Call	Currency Future	1011	1095	1011	1095	0.00
25/09/2009	ZAAD On 14-June-10	5.60	Put	Currency Future	40	46	40	46	0.00
25/09/2009	ZAAD On 14-June-10	8.60	Call	Currency Future	65	81	65	81	0.00
25/09/2009	ZAAD On 14-June-10	8.60	Put	Currency Future	2094	2032	2094	2032	0.00
25/09/2009	ZAAD On 14-June-10	10.60	Call	Currency Future	7	18	7	18	0.00
25/09/2009	ZAAD On 14-June-10	10.60	Put	Currency Future	4036	3969	4036	3969	0.00
25/09/2009	ZAAD On 14-June-10	12.60	Call	Currency Future	3	4	3	4	0.00
25/09/2009	ZAAD On 14-June-10	12.60	Put	Currency Future	6032	5954	6032	5954	0.00
25/09/2009	ZAAD On 14-June-10	14.60	Call	Currency Future	1	2	1	2	0.00
25/09/2009	ZAAD On 14-June-10	14.60	Put	Currency Future	8030	7952	8030	7952	0.00
25/09/2009	ZAAD On 14-June-10	2.65	Call	Currency Future	3921	3999	3921	3999	0.00
25/09/2009	ZAAD On 14-June-10	2.65	Put	Currency Future	0	0	0	0	0.00
25/09/2009	ZAAD On 14-June-10	3.65	Call	Currency Future	2923	3001	2923	3001	0.00
25/09/2009	ZAAD On 14-June-10	3.65	Put	Currency Future	2	2	2	2	0.00
25/09/2009	ZAAD On 14-June-10	4.65	Call	Currency Future	1931	2010	1931	2010	0.00
25/09/2009	ZAAD On 14-June-10	4.65	Put	Currency Future	10	11	10	11	0.00
25/09/2009	ZAAD On 14-June-10	5.65	Call	Currency Future	968	1048	968	1048	0.00
25/09/2009	ZAAD On 14-June-10	5.65	Put	Currency Future	47	49	47	49	0.00
25/09/2009	ZAAD On 14-June-10	8.65	Call	Currency Future	61	79	61	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
25/09/2009	ZAAD On 14-June-10	8.65	Put	Currency Future	2140	2080	2140	2080	0.00
25/09/2009	ZAAD On 14-June-10	10.65	Call	Currency Future	6	18	6	18	0.00
25/09/2009	ZAAD On 14-June-10	10.65	Put	Currency Future	4086	4019	4086	4019	0.00
25/09/2009	ZAAD On 14-June-10	12.65	Call	Currency Future	3	3	3	3	0.00
25/09/2009	ZAAD On 14-June-10	12.65	Put	Currency Future	6082	6004	6082	6004	0.00
25/09/2009	ZAAD On 14-June-10	14.65	Call	Currency Future	1	2	1	2	0.00
25/09/2009	ZAAD On 14-June-10	14.65	Put	Currency Future	8080	8002	8080	8002	0.00