



Derivatives Monthly Statistics Report

For October 2009

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 15-March-10			Currency Future	7.9400	7.9567	7.9442	7.9567	30,531.00
30/10/2009	\$ / R On 14-June-10			Currency Future	8.0800	8.0906	8.0778	8.0906	17,143.00
30/10/2009	\$ / R On 13-September-10			Currency Future	8.2100	8.2247	8.2110	8.2247	0.00
30/10/2009	\$ / R On 14-December-09			Currency Future	7.8100	7.8230	7.8114	7.8230	341,803.00
30/10/2009	\$ / R On 13-December-10			Currency Future	8.3300	8.3480	8.3340	8.3480	0.00
30/10/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	729	749	729	749	0.00
30/10/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	135	142	135	142	0.00
30/10/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	400	425	400	425	0.00
30/10/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	356	368	356	368	0.00
30/10/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	377	402	377	402	0.00
30/10/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	383	395	383	395	0.00
30/10/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	183	199	183	199	0.00
30/10/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	889	892	889	892	0.00
30/10/2009	\$ / R On 14-June-10	7.35	Call	Currency Future	912	929	912	929	0.00
30/10/2009	\$ / R On 14-June-10	7.35	Put	Currency Future	184	188	184	188	0.00
30/10/2009	\$ / R On 14-June-10	8.05	Call	Currency Future	520	541	520	541	0.00
30/10/2009	\$ / R On 14-June-10	8.05	Put	Currency Future	492	500	492	500	0.00
30/10/2009	\$ / R On 14-June-10	8.10	Call	Currency Future	498	519	498	519	0.00
30/10/2009	\$ / R On 14-June-10	8.10	Put	Currency Future	520	529	520	529	0.00
30/10/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	258	272	258	272	0.00
30/10/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1181	1181	1181	1181	0.00
30/10/2009	\$ / R On 13-September-10	8.20	Call	Currency Future	614	641	614	641	0.00
30/10/2009	\$ / R On 13-September-10	8.20	Put	Currency Future	603	616	603	616	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	443	468	443	468	21.00
30/10/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	82	95	82	95	0.00
30/10/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	406	432	406	432	747.00
30/10/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	95	109	95	109	100.00
30/10/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	219	245	219	245	0.00
30/10/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	208	222	208	222	0.00
30/10/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	103	124	103	124	0.00
30/10/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	442	451	442	451	0.00
30/10/2009	\$ / R On 13-December-10	8.35	Call	Currency Future	696	729	696	729	0.00
30/10/2009	\$ / R On 13-December-10	8.35	Put	Currency Future	712	731	712	731	0.00
30/10/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	23	22	23	22	16,608.00
30/10/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3129	3115	3129	3115	0.00
30/10/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	8	7	8	7	27,543.00
30/10/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4364	4351	4364	4351	0.00
30/10/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	357	382	357	382	0.00
30/10/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	413	425	413	425	0.00
30/10/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	115	125	115	125	16,608.00
30/10/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1320	1318	1320	1318	0.00
30/10/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	65	70	65	70	27,543.00
30/10/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1971	1964	1971	1964	0.00
30/10/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	50	47	50	47	26,796.00
30/10/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	4122	4107	4122	4107	0.00
30/10/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	199	209	199	209	3,182.00
30/10/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1522	1519	1522	1519	0.00
30/10/2009	\$ / R On 13-September-10	8.25	Call	Currency Future	595	621	595	621	0.00
30/10/2009	\$ / R On 13-September-10	8.25	Put	Currency Future	634	647	634	647	0.00
30/10/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	219	245	219	245	10.00
30/10/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	208	222	208	222	0.00
30/10/2009	\$ / R On 14-December-09	7.85	Call	Currency Future	198	219	198	219	0.00
30/10/2009	\$ / R On 14-December-09	7.85	Put	Currency Future	236	246	236	246	0.00
30/10/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	3	6	3	6	10,191.00
30/10/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	2091	2083	2091	2083	0.00
30/10/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	841	859	841	859	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	96	102	96	102	110.00
30/10/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	477	500	477	500	10.00
30/10/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	283	294	283	294	100.00
30/10/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	425	449	425	449	4,000.00
30/10/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	330	342	330	342	0.00
30/10/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	213	231	213	231	15,890.00
30/10/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	768	774	768	774	0.00
30/10/2009	\$ / R On 14-June-10	7.20	Call	Currency Future	1018	1034	1018	1034	0.00
30/10/2009	\$ / R On 14-June-10	7.20	Put	Currency Future	140	143	140	143	0.00
30/10/2009	\$ / R On 14-June-10	7.85	Call	Currency Future	614	635	614	635	450.00
30/10/2009	\$ / R On 14-June-10	7.85	Put	Currency Future	387	394	387	394	430.00
30/10/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	542	563	542	563	0.00
30/10/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	464	472	464	472	0.00
30/10/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	307	323	307	323	0.00
30/10/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	980	982	980	982	0.00
30/10/2009	\$ / R On 14-June-10	8.85	Call	Currency Future	287	301	287	301	0.00
30/10/2009	\$ / R On 14-June-10	8.85	Put	Currency Future	1059	1061	1059	1061	0.00
30/10/2009	\$ / R On 13-September-10	8.15	Call	Currency Future	635	661	635	661	0.00
30/10/2009	\$ / R On 13-September-10	8.15	Put	Currency Future	574	587	574	587	0.00
30/10/2009	\$ / R On 14-December-09	7.30	Call	Currency Future	562	585	562	585	0.00
30/10/2009	\$ / R On 14-December-09	7.30	Put	Currency Future	51	62	51	62	0.00
30/10/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	337	363	337	363	39.00
30/10/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	125	140	125	140	0.00
30/10/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	246	272	246	272	0.00
30/10/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	184	199	184	199	200.00
30/10/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	160	182	160	182	200.00
30/10/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	299	309	299	309	0.00
30/10/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	144	165	144	165	2,670.00
30/10/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	332	342	332	342	0.00
30/10/2009	\$ / R On 13-December-10	8.25	Call	Currency Future	736	768	736	768	0.00
30/10/2009	\$ / R On 13-December-10	8.25	Put	Currency Future	652	670	652	670	0.00
30/10/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	880	898	880	898	0.00
30/10/2009	\$ / R On 15-March-10	7.15	Put	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
30/10/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	504	528	504	528	350.00
30/10/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	260	271	260	271	0.00
30/10/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	224	242	224	242	0.00
30/10/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	729	736	729	736	0.00
30/10/2009	\$ / R On 14-June-10	7.15	Call	Currency Future	1055	1071	1055	1071	0.00
30/10/2009	\$ / R On 14-June-10	7.15	Put	Currency Future	127	130	127	130	0.00
30/10/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	640	660	640	660	200.00
30/10/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	362	369	362	369	300.00
30/10/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	590	610	590	610	0.00
30/10/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	412	419	412	419	0.00
30/10/2009	\$ / R On 14-June-10	8.70	Call	Currency Future	319	335	319	335	0.00
30/10/2009	\$ / R On 14-June-10	8.70	Put	Currency Future	941	944	941	944	0.00
30/10/2009	\$ / R On 13-September-10	8.00	Call	Currency Future	702	728	702	728	0.00
30/10/2009	\$ / R On 13-September-10	8.00	Put	Currency Future	491	503	491	503	0.00
30/10/2009	\$ / R On 14-December-09	7.25	Call	Currency Future	604	627	604	627	0.00
30/10/2009	\$ / R On 14-December-09	7.25	Put	Currency Future	43	54	43	54	100.00
30/10/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	371	397	371	397	0.00
30/10/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	109	124	109	124	0.00
30/10/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	178	199	178	199	1,700.00
30/10/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	266	276	266	276	100.00
30/10/2009	\$ / R On 13-December-10	8.15	Call	Currency Future	778	810	778	810	0.00
30/10/2009	\$ / R On 13-December-10	8.15	Put	Currency Future	594	612	594	612	0.00
30/10/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1045	1061	1045	1061	0.00
30/10/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	51	54	51	54	500.00
30/10/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	626	648	626	648	114.00
30/10/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	182	191	182	191	200.00
30/10/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	533	556	533	556	279.00
30/10/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	239	249	239	249	0.00
30/10/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	275	296	275	296	0.00
30/10/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	581	589	581	589	0.00
30/10/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	1217	1235	1217	1235	0.00
30/10/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	89	94	89	94	0.00
30/10/2009	\$ / R On 14-June-10	7.60	Call	Currency Future	752	771	752	771	390.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-June-10	7.60	Put	Currency Future	274	280	274	280	130.00
30/10/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	368	386	368	386	0.00
30/10/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	791	796	791	796	0.00
30/10/2009	\$ / R On 13-September-10	7.90	Call	Currency Future	750	776	750	776	0.00
30/10/2009	\$ / R On 13-September-10	7.90	Put	Currency Future	439	451	439	451	0.00
30/10/2009	\$ / R On 14-December-09	7.00	Call	Currency Future	828	847	828	847	0.00
30/10/2009	\$ / R On 14-December-09	7.00	Put	Currency Future	17	24	17	24	100.00
30/10/2009	\$ / R On 14-December-09	7.35	Call	Currency Future	521	545	521	545	0.00
30/10/2009	\$ / R On 14-December-09	7.35	Put	Currency Future	60	72	60	72	0.00
30/10/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	274	301	274	301	1,000.00
30/10/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	163	178	163	178	0.00
30/10/2009	\$ / R On 13-December-10	8.05	Call	Currency Future	823	855	823	855	0.00
30/10/2009	\$ / R On 13-December-10	8.05	Put	Currency Future	539	557	539	557	0.00
30/10/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	920	937	920	937	0.00
30/10/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	76	81	76	81	0.00
30/10/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	563	586	563	586	27.00
30/10/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	219	229	219	229	0.00
30/10/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	261	282	261	282	0.00
30/10/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	617	625	617	625	0.00
30/10/2009	\$ / R On 14-June-10	7.10	Call	Currency Future	1093	1108	1093	1108	0.00
30/10/2009	\$ / R On 14-June-10	7.10	Put	Currency Future	115	118	115	118	0.00
30/10/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	667	686	667	686	233.00
30/10/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	339	346	339	346	0.00
30/10/2009	\$ / R On 14-December-09	7.15	Call	Currency Future	691	712	691	712	0.00
30/10/2009	\$ / R On 14-December-09	7.15	Put	Currency Future	30	39	30	39	0.00
30/10/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	694	714	694	714	0.00
30/10/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	317	323	317	323	0.00
30/10/2009	\$ / R On 13-September-10	7.85	Call	Currency Future	776	801	776	801	409.00
30/10/2009	\$ / R On 13-September-10	7.85	Put	Currency Future	415	426	415	426	0.00
30/10/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	647	669	647	669	0.00
30/10/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	36	46	36	46	5,100.00
30/10/2009	\$ / R On 13-December-10	7.95	Call	Currency Future	870	902	870	902	0.00
30/10/2009	\$ / R On 13-December-10	7.95	Put	Currency Future	486	504	486	504	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	1003	1019	1003	1019	0.00
30/10/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	58	62	58	62	4,005.00
30/10/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	594	616	594	616	15,890.00
30/10/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	200	209	200	209	0.00
30/10/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	694	714	694	714	0.00
30/10/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	317	323	317	323	0.00
30/10/2009	\$ / R On 13-September-10	7.80	Call	Currency Future	802	827	802	827	0.00
30/10/2009	\$ / R On 13-September-10	7.80	Put	Currency Future	391	402	391	402	0.00
30/10/2009	\$ / R On 14-December-09	7.40	Call	Currency Future	481	506	481	506	13,513.00
30/10/2009	\$ / R On 14-December-09	7.40	Put	Currency Future	70	83	70	83	0.00
30/10/2009	\$ / R On 13-December-10	7.90	Call	Currency Future	895	927	895	927	0.00
30/10/2009	\$ / R On 13-December-10	7.90	Put	Currency Future	461	479	461	479	0.00
30/10/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	1137	1153	1137	1153	0.00
30/10/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	43	47	43	47	5,000.00
30/10/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	594	616	594	616	0.00
30/10/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	200	209	200	209	0.00
30/10/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	339	363	339	363	5,000.00
30/10/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	445	456	445	456	0.00
30/10/2009	\$ / R On 14-June-10	7.65	Call	Currency Future	723	742	723	742	0.00
30/10/2009	\$ / R On 14-June-10	7.65	Put	Currency Future	295	301	295	301	0.00
30/10/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	659	680	659	680	0.00
30/10/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	165	174	165	174	0.00
30/10/2009	\$ / R On 13-September-10	7.70	Call	Currency Future	856	880	856	880	0.00
30/10/2009	\$ / R On 13-September-10	7.70	Put	Currency Future	345	356	345	356	0.00
30/10/2009	\$ / R On 13-December-10	7.85	Call	Currency Future	920	952	920	952	0.00
30/10/2009	\$ / R On 13-December-10	7.85	Put	Currency Future	436	454	436	454	0.00
30/10/2009	\$ / R On 13-September-10	7.75	Call	Currency Future	829	853	829	853	0.00
30/10/2009	\$ / R On 13-September-10	7.75	Put	Currency Future	368	378	368	378	0.00
30/10/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	174	190	174	190	0.00
30/10/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	930	933	930	933	0.00
30/10/2009	\$ / R On 14-June-10	9.10	Call	Currency Future	242	254	242	254	0.00
30/10/2009	\$ / R On 14-June-10	9.10	Put	Currency Future	1264	1264	1264	1264	0.00
30/10/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	82	102	82	102	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	521	529	521	529	0.00
30/10/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	443	468	443	468	21.00
30/10/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	82	95	82	95	10.00
30/10/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	640	660	640	660	21,795.00
30/10/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	362	369	362	369	0.00
30/10/2009	\$ / R On 13-September-10	7.95	Call	Currency Future	726	752	726	752	0.00
30/10/2009	\$ / R On 13-September-10	7.95	Put	Currency Future	465	477	465	477	0.00
30/10/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	371	397	371	397	0.00
30/10/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	109	124	109	124	0.00
30/10/2009	\$ / R On 13-December-10	8.00	Call	Currency Future	846	878	846	878	0.00
30/10/2009	\$ / R On 13-December-10	8.00	Put	Currency Future	512	530	512	530	0.00
30/10/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	450	474	450	474	0.00
30/10/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	306	317	306	317	0.00
30/10/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	565	586	565	586	0.00
30/10/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	438	445	438	445	0.00
30/10/2009	\$ / R On 13-September-10	8.05	Call	Currency Future	679	705	679	705	0.00
30/10/2009	\$ / R On 13-September-10	8.05	Put	Currency Future	518	530	518	530	0.00
30/10/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	305	331	305	331	0.00
30/10/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	143	158	143	158	0.00
30/10/2009	\$ / R On 13-December-10	8.20	Call	Currency Future	757	789	757	789	0.00
30/10/2009	\$ / R On 13-December-10	8.20	Put	Currency Future	623	641	623	641	0.00
30/10/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	246	272	246	272	0.00
30/10/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	184	199	184	199	0.00
30/10/2009	\$ / R On 13-December-10	8.30	Call	Currency Future	716	748	716	748	0.00
30/10/2009	\$ / R On 13-December-10	8.30	Put	Currency Future	682	700	682	700	0.00
30/10/2009	\$ / R On 13-September-10	7.85	Call	Currency Future	776	801	776	801	0.00
30/10/2009	\$ / R On 13-September-10	7.85	Put	Currency Future	415	426	415	426	0.00
30/10/2009	\$ / R On 13-December-10	8.10	Call	Currency Future	800	832	800	832	0.00
30/10/2009	\$ / R On 13-December-10	8.10	Put	Currency Future	566	584	566	584	0.00
30/10/2009	\$ / R On 14-June-10	8.25	Call	Currency Future	444	464	444	464	0.00
30/10/2009	\$ / R On 14-June-10	8.25	Put	Currency Future	616	624	616	624	0.00
30/10/2009	\$ / R On 14-June-10	8.30	Call	Currency Future	428	447	428	447	140.00
30/10/2009	\$ / R On 14-June-10	8.30	Put	Currency Future	650	657	650	657	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	66	84	66	84	50.00
30/10/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	604	611	604	611	0.00
30/10/2009	\$ / R On 13-December-10	8.55	Call	Currency Future	626	658	626	658	0.00
30/10/2009	\$ / R On 13-December-10	8.55	Put	Currency Future	842	860	842	860	0.00
30/10/2009	\$ / R On 13-December-10	8.60	Call	Currency Future	610	641	610	641	117.00
30/10/2009	\$ / R On 13-December-10	8.60	Put	Currency Future	876	893	876	893	0.00
30/10/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	305	328	305	328	279.00
30/10/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	511	521	511	521	0.00
30/10/2009	\$ / R On 13-September-10	8.40	Call	Currency Future	542	568	542	568	585.00
30/10/2009	\$ / R On 13-September-10	8.40	Put	Currency Future	731	743	731	743	0.00
30/10/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	129	150	129	150	100.00
30/10/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	367	377	367	377	0.00
30/10/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	565	586	565	586	0.00
30/10/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	438	445	438	445	0.00
30/10/2009	\$ / R On 13-September-10	8.10	Call	Currency Future	657	683	657	683	0.00
30/10/2009	\$ / R On 13-September-10	8.10	Put	Currency Future	546	558	546	558	0.00
30/10/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	274	301	274	301	0.00
30/10/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	163	178	163	178	0.00
30/10/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	10	18	10	18	100.00
30/10/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1399	1395	1399	1395	0.00
30/10/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	504	528	504	528	0.00
30/10/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	260	271	260	271	0.00
30/10/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	29	16	29	16	0.00
30/10/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	5351	5325	5351	5325	0.00
30/10/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	4	2	4	2	0.00
30/10/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	9426	9411	9426	9411	0.00
30/10/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	4389	4378	4389	4378	0.00
30/10/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	5589	5577	5589	5577	0.00
30/10/2009	\$ / R On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	14.60	Put	Currency Future	6789	6777	6789	6777	0.00
30/10/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	19	30	19	30	15,512.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1108	1107	1108	1107	0.00
30/10/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	248	268	248	268	0.00
30/10/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	654	661	654	661	0.00
30/10/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	76	82	76	82	0.00
30/10/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1782	1775	1782	1775	0.00
30/10/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	141	147	141	147	0.00
30/10/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	2063	2057	2063	2057	0.00
30/10/2009	\$ / R On 14-June-10	8.40	Call	Currency Future	397	416	397	416	0.00
30/10/2009	\$ / R On 14-June-10	8.40	Put	Currency Future	719	725	719	725	0.00
30/10/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	479	500	479	500	0.00
30/10/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	552	560	552	560	0.00
30/10/2009	\$ / R On 13-September-10	8.30	Call	Currency Future	577	603	577	603	0.00
30/10/2009	\$ / R On 13-September-10	8.30	Put	Currency Future	666	678	666	678	0.00
30/10/2009	\$ / R On 13-December-10	8.40	Call	Currency Future	678	710	678	710	0.00
30/10/2009	\$ / R On 13-December-10	8.40	Put	Currency Future	744	762	744	762	0.00
30/10/2009	\$ / R On 13-December-10	8.50	Call	Currency Future	643	675	643	675	0.00
30/10/2009	\$ / R On 13-December-10	8.50	Put	Currency Future	809	827	809	827	0.00
30/10/2009	\$ / R On 14-June-10	8.20	Call	Currency Future	461	482	461	482	0.00
30/10/2009	\$ / R On 14-June-10	8.20	Put	Currency Future	584	591	584	591	0.00
30/10/2009	\$ / R On 13-December-10	8.45	Call	Currency Future	660	692	660	692	0.00
30/10/2009	\$ / R On 13-December-10	8.45	Put	Currency Future	776	794	776	794	0.00
30/10/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	322	345	322	345	0.00
30/10/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	477	488	477	488	0.00
30/10/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	160	182	160	182	0.00
30/10/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	299	309	299	309	0.00
30/10/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	290	311	290	311	0.00
30/10/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	545	555	545	555	0.00
30/10/2009	\$ / R On 14-June-10	8.35	Call	Currency Future	412	431	412	431	0.00
30/10/2009	\$ / R On 14-June-10	8.35	Put	Currency Future	684	691	684	691	0.00
30/10/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	115	136	115	136	0.00
30/10/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	404	413	404	413	0.00
30/10/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	92	112	92	112	87.00
30/10/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	481	489	481	489	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	342	359	342	359	0.00
30/10/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	865	869	865	869	0.00
30/10/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	235	255	235	255	0.00
30/10/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	691	698	691	698	0.00
30/10/2009	\$ / R On 14-June-10	8.45	Call	Currency Future	382	401	382	401	0.00
30/10/2009	\$ / R On 14-June-10	8.45	Put	Currency Future	754	760	754	760	0.00
30/10/2009	\$ / R On 14-June-10	8.55	Call	Currency Future	355	373	355	373	0.00
30/10/2009	\$ / R On 14-June-10	8.55	Put	Currency Future	827	832	827	832	0.00
30/10/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	92	112	92	112	0.00
30/10/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	481	489	481	489	0.00
30/10/2009	\$ / R On 14-June-10	8.65	Call	Currency Future	330	347	330	347	0.00
30/10/2009	\$ / R On 14-June-10	8.65	Put	Currency Future	902	906	902	906	0.00
30/10/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	0	0	0	0	9,676.00
30/10/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	5189	5177	5189	5177	0.00
30/10/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	1	3	1	3	260.00
30/10/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2740	2730	2740	2730	0.00
30/10/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	0	1	0	1	1,184.00
30/10/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4489	4478	4489	4478	0.00
30/10/2009	\$ / R On 14-June-10	9.20	Call	Currency Future	226	238	226	238	21,795.00
30/10/2009	\$ / R On 14-June-10	9.20	Put	Currency Future	1349	1347	1349	1347	0.00
30/10/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	129	150	129	150	0.00
30/10/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	367	377	367	377	0.00
30/10/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	24	36	24	36	75.00
30/10/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1012	1013	1012	1013	0.00
30/10/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	30	44	30	44	0.00
30/10/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	918	921	918	921	0.00
30/10/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	74	93	74	93	0.00
30/10/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	562	570	562	570	0.00
30/10/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	202	219	202	219	0.00
30/10/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	808	813	808	813	0.00
30/10/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	59	77	59	77	247.00
30/10/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	647	654	647	654	0.00
30/10/2009	\$ / R On 14-June-10	8.80	Call	Currency Future	297	312	297	312	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-June-10	8.80	Put	Currency Future	1019	1021	1019	1021	0.00
30/10/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	47	63	47	63	0.00
30/10/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	735	740	735	740	0.00
30/10/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	42	58	42	58	0.00
30/10/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	780	785	780	785	0.00
30/10/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	192	209	192	209	0.00
30/10/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	848	852	848	852	0.00
30/10/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	52	70	52	70	0.00
30/10/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	691	697	691	697	0.00
30/10/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	74	93	74	93	0.00
30/10/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	562	570	562	570	0.00
30/10/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	52	70	52	70	0.00
30/10/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	691	697	691	697	0.00
30/10/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	66	84	66	84	0.00
30/10/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	604	611	604	611	0.00
30/10/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	5	11	5	11	3,000.00
30/10/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	1694	1688	1694	1688	0.00
30/10/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	42	58	42	58	0.00
30/10/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	780	785	780	785	0.00
30/10/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	37	52	37	52	0.00
30/10/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	826	829	826	829	0.00
30/10/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	166	181	166	181	0.00
30/10/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	972	974	972	974	0.00
30/10/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	37	52	37	52	0.00
30/10/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	826	829	826	829	0.00
30/10/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	144	157	144	157	0.00
30/10/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1100	1100	1100	1100	0.00
30/10/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	27	40	27	40	0.00
30/10/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	965	967	965	967	0.00
30/10/2009	\$ / R On 14-June-10	8.90	Call	Currency Future	277	291	277	291	0.00
30/10/2009	\$ / R On 14-June-10	8.90	Put	Currency Future	1099	1100	1099	1100	0.00
30/10/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	33	48	33	48	0.00
30/10/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	872	875	872	875	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-June-10	9.05	Call	Currency Future	250	263	250	263	0.00
30/10/2009	\$ / R On 14-June-10	9.05	Put	Currency Future	1222	1222	1222	1222	0.00
30/10/2009	\$ / R On 15-March-10	9.05	Call	Currency Future	125	137	125	137	0.00
30/10/2009	\$ / R On 15-March-10	9.05	Put	Currency Future	1231	1230	1231	1230	0.00
30/10/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	17	28	17	28	0.00
30/10/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1156	1155	1156	1155	0.00
30/10/2009	\$ / R On 14-June-10	9.15	Call	Currency Future	234	246	234	246	21,978.00
30/10/2009	\$ / R On 14-June-10	9.15	Put	Currency Future	1306	1305	1306	1305	0.00
30/10/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	19	30	19	30	0.00
30/10/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1108	1107	1108	1107	0.00
30/10/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	137	150	137	150	0.00
30/10/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1143	1143	1143	1143	0.00
30/10/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	21	33	21	33	0.00
30/10/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1060	1060	1060	1060	0.00
30/10/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	151	164	151	164	0.00
30/10/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1057	1058	1057	1058	0.00
30/10/2009	\$ / R On 14-June-10	8.95	Call	Currency Future	267	281	267	281	0.00
30/10/2009	\$ / R On 14-June-10	8.95	Put	Currency Future	1140	1141	1140	1141	0.00
30/10/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	30	44	30	44	0.00
30/10/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	918	921	918	921	0.00
30/10/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	15	26	15	26	0.00
30/10/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1204	1203	1204	1203	0.00
30/10/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	101	110	101	110	0.00
30/10/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1456	1453	1456	1453	0.00
30/10/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	11	20	11	20	0.00
30/10/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	1350	1347	1350	1347	0.00
30/10/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	93	101	93	101	0.00
30/10/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1548	1544	1548	1544	0.00
30/10/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	187	197	187	197	0.00
30/10/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	1610	1606	1610	1606	0.00
30/10/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	8	16	8	16	0.00
30/10/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1497	1493	1497	1493	0.00
30/10/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	82	89	82	89	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1688	1682	1688	1682	0.00
30/10/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	171	180	171	180	0.00
30/10/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	1744	1739	1744	1739	0.00
30/10/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	7	13	7	13	0.00
30/10/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	1595	1590	1595	1590	0.00
30/10/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	6	12	6	12	0.00
30/10/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1645	1639	1645	1639	0.00
30/10/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	89	96	89	96	0.00
30/10/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1595	1590	1595	1590	0.00
30/10/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	182	191	182	191	0.00
30/10/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1654	1650	1654	1650	0.00
30/10/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	8	16	8	16	0.00
30/10/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1497	1493	1497	1493	0.00
30/10/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	76	82	76	82	0.00
30/10/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	1782	1775	1782	1775	0.00
30/10/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	162	170	162	170	0.00
30/10/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	1834	1829	1834	1829	0.00
30/10/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	5	11	5	11	0.00
30/10/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	1744	1738	1744	1738	0.00
30/10/2009	\$ / R On 14-June-10	9.60	Call	Currency Future	177	185	177	185	0.00
30/10/2009	\$ / R On 14-June-10	9.60	Put	Currency Future	1699	1695	1699	1695	0.00
30/10/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	16	14	16	14	0.00
30/10/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3572	3557	3572	3557	0.00
30/10/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	56	54	56	54	21,978.00
30/10/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	3878	3863	3878	3863	0.00
30/10/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	6	12	6	12	0.00
30/10/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1645	1639	1645	1639	0.00
30/10/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	79	85	79	85	0.00
30/10/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1735	1729	1735	1729	0.00
30/10/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	167	175	167	175	0.00
30/10/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	1789	1784	1789	1784	0.00
30/10/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	63	68	63	68	0.00
30/10/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	2019	2011	2019	2011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	3	7	3	7	0.00
30/10/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	1992	1984	1992	1984	0.00
30/10/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	55	59	55	59	0.00
30/10/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2161	2152	2161	2152	0.00
30/10/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	130	135	130	135	0.00
30/10/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	2202	2195	2202	2195	0.00
30/10/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	44	46	44	46	0.00
30/10/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2400	2389	2400	2389	0.00
30/10/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	113	116	113	116	0.00
30/10/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2435	2426	2435	2426	0.00
30/10/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	2	4	2	4	0.00
30/10/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2340	2331	2340	2331	0.00
30/10/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	53	56	53	56	0.00
30/10/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2209	2199	2209	2199	0.00
30/10/2009	\$ / R On 14-June-10	10.20	Call	Currency Future	126	131	126	131	0.00
30/10/2009	\$ / R On 14-June-10	10.20	Put	Currency Future	2248	2241	2248	2241	0.00
30/10/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	2	6	2	6	0.00
30/10/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	2191	2183	2191	2183	0.00
30/10/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	61	65	61	65	0.00
30/10/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2067	2059	2067	2059	0.00
30/10/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	137	143	137	143	0.00
30/10/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2110	2103	2110	2103	0.00
30/10/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	3	7	3	7	0.00
30/10/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	2041	2034	2041	2034	0.00
30/10/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	199	209	199	209	26,596.00
30/10/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1522	1519	1522	1519	0.00
30/10/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	61	65	61	65	0.00
30/10/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2067	2059	2067	2059	0.00
30/10/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	3	7	3	7	0.00
30/10/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	2041	2034	2041	2034	0.00
30/10/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	50	53	50	53	0.00
30/10/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2256	2246	2256	2246	0.00
30/10/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	2	5	2	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	2241	2232	2241	2232	0.00
30/10/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	50	53	50	53	0.00
30/10/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2256	2246	2256	2246	0.00
30/10/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	37	37	37	37	0.00
30/10/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	2593	2581	2593	2581	0.00
30/10/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	1	3	1	3	0.00
30/10/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	2540	2530	2540	2530	0.00
30/10/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	35	35	35	35	0.00
30/10/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2641	2629	2641	2629	0.00
30/10/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	1	3	1	3	0.00
30/10/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	2640	2630	2640	2630	0.00
30/10/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	38	39	38	39	0.00
30/10/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	2544	2532	2544	2532	0.00
30/10/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	34	34	34	34	0.00
30/10/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2689	2677	2689	2677	0.00
30/10/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	1	3	1	3	0.00
30/10/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	2690	2680	2690	2680	0.00
30/10/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	30	29	30	29	0.00
30/10/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	2835	2822	2835	2822	0.00
30/10/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	2789	2779	2789	2779	0.00
30/10/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	24	23	24	23	0.00
30/10/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3080	3066	3080	3066	0.00
30/10/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2989	2979	2989	2979	0.00
30/10/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	20	18	20	18	0.00
30/10/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3325	3311	3325	3311	0.00
30/10/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3239	3228	3239	3228	0.00
30/10/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	20	19	20	19	0.00
30/10/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3276	3262	3276	3262	0.00
30/10/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	3189	3179	3189	3179	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	22	21	22	21	0.00
30/10/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3178	3164	3178	3164	0.00
30/10/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	3089	3079	3089	3079	0.00
30/10/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	21	20	21	20	0.00
30/10/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3227	3213	3227	3213	0.00
30/10/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	27	26	27	26	0.00
30/10/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2933	2920	2933	2920	0.00
30/10/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	1	4	1	4	0.00
30/10/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	2490	2481	2490	2481	0.00
30/10/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	1	3	1	3	0.00
30/10/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	2590	2580	2590	2580	0.00
30/10/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	28	28	28	28	0.00
30/10/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2884	2871	2884	2871	0.00
30/10/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	2839	2829	2839	2829	0.00
30/10/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	2939	2929	2939	2929	0.00
30/10/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	2989	2979	2989	2979	0.00
30/10/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	25	24	25	24	0.00
30/10/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	3031	3017	3031	3017	0.00
30/10/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	23	22	23	22	0.00
30/10/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3129	3115	3129	3115	0.00
30/10/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	26	25	26	25	0.00
30/10/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2982	2968	2982	2968	0.00
30/10/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	31	31	31	31	0.00
30/10/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	2787	2774	2787	2774	0.00
30/10/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	2	4	2	4	0.00
30/10/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2390	2381	2390	2381	0.00
30/10/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	34	34	34	34	0.00
30/10/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2689	2677	2689	2677	0.00
30/10/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	2	5	2	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2290	2282	2290	2282	0.00
30/10/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	28	28	28	28	0.00
30/10/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	2884	2871	2884	2871	0.00
30/10/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	19	17	19	17	0.00
30/10/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3375	3360	3375	3360	0.00
30/10/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	17	15	17	15	0.00
30/10/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	3513	3498	3513	3498	0.00
30/10/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	18	16	18	16	0.00
30/10/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3424	3410	3424	3410	0.00
30/10/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	1	3	1	3	9,530.00
30/10/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	2740	2730	2740	2730	0.00
30/10/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	18	16	18	16	0.00
30/10/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3424	3410	3424	3410	0.00
30/10/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	2889	2879	2889	2879	0.00
30/10/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	17	15	17	15	0.00
30/10/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3473	3459	3473	3459	0.00
30/10/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	14	12	14	12	0.00
30/10/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3720	3706	3720	3706	0.00
30/10/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	17	15	17	15	0.00
30/10/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3523	3508	3523	3508	0.00
30/10/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	13	11	13	11	0.00
30/10/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	3819	3804	3819	3804	0.00
30/10/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	16	13	16	13	0.00
30/10/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3621	3607	3621	3607	0.00
30/10/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	15	13	15	13	0.00
30/10/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3671	3656	3671	3656	0.00
30/10/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	2	5	2	5	0.00
30/10/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2290	2282	2290	2282	0.00
30/10/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	3339	3328	3339	3328	0.00
30/10/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	3289	3278	3289	3278	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3489	3478	3489	3478	0.00
30/10/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	3389	3378	3389	3378	0.00
30/10/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	0	1	0	1	10,100.00
30/10/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4489	4478	4489	4478	0.00
30/10/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	3789	3778	3789	3778	0.00
30/10/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	3689	3678	3689	3678	0.00
30/10/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	4189	4178	4189	4178	0.00
30/10/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	4589	4577	4589	4577	0.00
30/10/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4989	4977	4989	4977	0.00
30/10/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	5389	5377	5389	5377	0.00
30/10/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	4089	4078	4089	4078	0.00
30/10/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	4889	4877	4889	4877	0.00
30/10/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5289	5277	5289	5277	0.00
30/10/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	12	22	12	22	0.00
30/10/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1301	1299	1301	1299	0.00
30/10/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	4	9	4	9	0.00
30/10/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	1892	1886	1892	1886	0.00
30/10/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4289	4278	4289	4278	0.00
30/10/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	5489	5477	5489	5477	0.00
30/10/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	4	10	4	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
30/10/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	1793	1787	1793	1787	0.00
30/10/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	2	4	2	4	0.00
30/10/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2390	2381	2390	2381	0.00
30/10/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	3589	3578	3589	3578	0.00
30/10/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	4789	4777	4789	4777	0.00
30/10/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	24	36	24	36	0.00
30/10/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1012	1013	1012	1013	0.00
30/10/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3989	3978	3989	3978	0.00
30/10/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	5789	5777	5789	5777	0.00
30/10/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	4689	4677	4689	4677	0.00
30/10/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5289	5277	5289	5277	0.00
30/10/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	5889	5877	5889	5877	0.00
30/10/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	3889	3878	3889	3878	0.00
30/10/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	5089	5077	5089	5077	0.00
30/10/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	5689	5677	5689	5677	0.00
30/10/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	4989	4977	4989	4977	0.00
30/10/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	7	14	7	14	0.00
30/10/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	1546	1541	1546	1541	0.00
30/10/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	2	6	2	6	0.00
30/10/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2141	2133	2141	2133	0.00
30/10/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	3939	3928	3939	3928	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4539	4528	4539	4528	0.00
30/10/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	5139	5127	5139	5127	0.00
30/10/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	5739	5727	5739	5727	0.00
30/10/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	3989	3978	3989	3978	0.00
30/10/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	9	17	9	17	0.00
30/10/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1448	1444	1448	1444	0.00
30/10/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3239	3228	3239	3228	0.00
30/10/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3839	3828	3839	3828	0.00
30/10/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	4439	4428	4439	4428	0.00
30/10/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	5039	5027	5039	5027	0.00
30/10/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	12	22	12	22	0.00
30/10/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1301	1299	1301	1299	0.00
30/10/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4289	4278	4289	4278	0.00
30/10/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	70	76	70	76	0.00
30/10/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	1876	1869	1876	1869	0.00
30/10/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	55	59	55	59	0.00
30/10/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2161	2152	2161	2152	0.00
30/10/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	46	48	46	48	0.00
30/10/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	2352	2341	2352	2341	0.00
30/10/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	42	43	42	43	0.00
30/10/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2448	2437	2448	2437	0.00
30/10/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	6	6	6	6	0.00
30/10/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4612	4600	4612	4600	0.00
30/10/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	3	8	3	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	1942	1935	1942	1935	0.00
30/10/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	3139	3129	3139	3129	0.00
30/10/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3739	3728	3739	3728	0.00
30/10/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	4339	4328	4339	4328	0.00
30/10/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	5439	5427	5439	5427	0.00
30/10/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	85	93	85	93	0.00
30/10/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1641	1636	1641	1636	0.00
30/10/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	15	13	15	13	0.00
30/10/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3671	3656	3671	3656	0.00
30/10/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	2	4	2	4	0.00
30/10/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	5758	5747	5758	5747	0.00
30/10/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3489	3478	3489	3478	0.00
30/10/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	97	105	97	105	0.00
30/10/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1502	1498	1502	1498	0.00
30/10/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	27	26	27	26	0.00
30/10/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	2933	2920	2933	2920	0.00
30/10/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	2	4	2	4	0.00
30/10/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	5608	5597	5608	5597	0.00
30/10/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	105	114	105	114	0.00
30/10/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1411	1408	1411	1408	0.00
30/10/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	3	4	3	4	0.00
30/10/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	5508	5497	5508	5497	0.00
30/10/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	21	33	21	33	0.00
30/10/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1060	1060	1060	1060	0.00
30/10/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	3439	3428	3439	3428	0.00
30/10/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	4039	4028	4039	4028	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	110	119	110	119	0.00
30/10/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1366	1363	1366	1363	0.00
30/10/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	22	21	22	21	0.00
30/10/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3178	3164	3178	3164	0.00
30/10/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	3	4	3	4	0.00
30/10/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	5458	5447	5458	5447	0.00
30/10/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	120	131	120	131	0.00
30/10/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1276	1274	1276	1274	0.00
30/10/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	3	4	3	4	0.00
30/10/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	5359	5348	5359	5348	0.00
30/10/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	10	18	10	18	0.00
30/10/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1399	1395	1399	1395	0.00
30/10/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	3539	3528	3539	3528	0.00
30/10/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	4139	4128	4139	4128	0.00
30/10/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	4739	4727	4739	4727	0.00
30/10/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	5939	5927	5939	5927	0.00
30/10/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	12	10	12	10	0.00
30/10/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3918	3903	3918	3903	0.00
30/10/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	2	3	2	3	0.00
30/10/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	6007	5997	6007	5997	0.00
30/10/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	4089	4078	4089	4078	0.00
30/10/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	73	79	73	79	0.00
30/10/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1829	1822	1829	1822	0.00
30/10/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	14	12	14	12	0.00
30/10/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	3770	3755	3770	3755	0.00
30/10/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	13	11	13	11	0.00
30/10/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3869	3854	3869	3854	0.00
30/10/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	2	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	5957	5947	5957	5947	0.00
30/10/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	6089	6077	6089	6077	0.00
30/10/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	12	10	12	10	0.00
30/10/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	3918	3903	3918	3903	0.00
30/10/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	12	9	12	9	0.00
30/10/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	4017	4003	4017	4003	0.00
30/10/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	11	9	11	9	0.00
30/10/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	4116	4102	4116	4102	0.00
30/10/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	1	3	1	3	0.00
30/10/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	6207	6196	6207	6196	0.00
30/10/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	5989	5977	5989	5977	0.00
30/10/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	68	73	68	73	0.00
30/10/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1924	1916	1924	1916	0.00
30/10/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	19	17	19	17	0.00
30/10/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3375	3360	3375	3360	0.00
30/10/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	13	11	13	11	0.00
30/10/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	3869	3854	3869	3854	0.00
30/10/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	12	10	12	10	0.00
30/10/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	3968	3953	3968	3953	0.00
30/10/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	1	3	1	3	0.00
30/10/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	6057	6047	6057	6047	0.00
30/10/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	4039	4028	4039	4028	0.00
30/10/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	4639	4627	4639	4627	0.00
30/10/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	5839	5827	5839	5827	0.00
30/10/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	2	4	2	4	0.00
30/10/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	5858	5847	5858	5847	0.00
30/10/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	6189	6177	6189	6177	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	101	110	101	110	0.00
30/10/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1456	1453	1456	1453	0.00
30/10/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	2	4	2	4	0.00
30/10/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	5558	5547	5558	5547	0.00
30/10/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	158	172	158	172	0.00
30/10/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1014	1016	1014	1016	0.00
30/10/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	3	5	3	5	0.00
30/10/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	5259	5248	5259	5248	0.00
30/10/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	137	150	137	150	0.00
30/10/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1143	1143	1143	1143	0.00
30/10/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	32	32	32	32	0.00
30/10/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2738	2725	2738	2725	0.00
30/10/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	21	20	21	20	0.00
30/10/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3227	3213	3227	3213	0.00
30/10/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	3	4	3	4	0.00
30/10/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	5409	5398	5409	5398	0.00
30/10/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	26	25	26	25	0.00
30/10/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	2982	2968	2982	2968	0.00
30/10/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	17	15	17	15	0.00
30/10/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3473	3459	3473	3459	0.00
30/10/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	2	4	2	4	0.00
30/10/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	5658	5647	5658	5647	0.00
30/10/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	35	35	35	35	0.00
30/10/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2641	2629	2641	2629	0.00
30/10/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	32	32	32	32	0.00
30/10/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2738	2725	2738	2725	0.00
30/10/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	3	4	3	4	0.00
30/10/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	5309	5298	5309	5298	0.00
30/10/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	131	143	131	143	0.00
30/10/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1187	1186	1187	1186	0.00
30/10/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	2	4	2	4	0.00
30/10/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	5708	5697	5708	5697	0.00
30/10/2009	\$ / R On 14-December-09	11.65	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
30/10/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	3839	3828	3839	3828	0.00
30/10/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	5039	5027	5039	5027	0.00
30/10/2009	\$ / R On 14-December-09	14.05	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	14.05	Put	Currency Future	6239	6227	6239	6227	0.00
30/10/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	3	5	3	5	0.00
30/10/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	5209	5198	5209	5198	0.00
30/10/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	40	41	40	41	0.00
30/10/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	2496	2485	2496	2485	0.00
30/10/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	4	5	4	5	0.00
30/10/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	5060	5048	5060	5048	0.00
30/10/2009	\$ / R On 14-December-09	13.45	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	13.45	Put	Currency Future	5639	5627	5639	5627	0.00
30/10/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	42	43	42	43	0.00
30/10/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2448	2437	2448	2437	0.00
30/10/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	4	5	4	5	0.00
30/10/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	5010	4998	5010	4998	0.00
30/10/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5539	5527	5539	5527	0.00
30/10/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	5	5	5	5	0.00
30/10/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	4910	4899	4910	4899	0.00
30/10/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	48	51	48	51	0.00
30/10/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2304	2294	2304	2294	0.00
30/10/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	44	46	44	46	0.00
30/10/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2400	2389	2400	2389	0.00
30/10/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	4	5	4	5	0.00
30/10/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	4960	4949	4960	4949	0.00
30/10/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	58	62	58	62	0.00
30/10/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	2114	2105	2114	2105	0.00
30/10/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	7	7	7	7	0.00
30/10/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4562	4550	4562	4550	0.00
30/10/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	33	48	33	48	0.00
30/10/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	872	875	872	875	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4839	4827	4839	4827	0.00
30/10/2009	\$ / R On 14-December-09	13.05	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	13.05	Put	Currency Future	5239	5227	5239	5227	0.00
30/10/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	68	73	68	73	0.00
30/10/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	1924	1916	1924	1916	0.00
30/10/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	7	7	7	7	0.00
30/10/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	4463	4450	4463	4450	0.00
30/10/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	647	669	647	669	0.00
30/10/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	36	46	36	46	0.00
30/10/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	377	402	377	402	0.00
30/10/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	383	395	383	395	0.00
30/10/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	8	7	8	7	0.00
30/10/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4414	4401	4414	4401	0.00
30/10/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	157	165	157	165	0.00
30/10/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1879	1874	1879	1874	0.00
30/10/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	149	156	149	156	0.00
30/10/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1971	1965	1971	1965	0.00
30/10/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	134	140	134	140	0.00
30/10/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	2156	2149	2156	2149	0.00
30/10/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	119	124	119	124	0.00
30/10/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2341	2333	2341	2333	0.00
30/10/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	45	38	45	38	0.00
30/10/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	4367	4348	4367	4348	0.00
30/10/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	153	160	153	160	0.00
30/10/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1925	1919	1925	1919	0.00
30/10/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	145	151	145	151	0.00
30/10/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2017	2011	2017	2011	0.00
30/10/2009	\$ / R On 14-June-10	10.25	Call	Currency Future	123	127	123	127	0.00
30/10/2009	\$ / R On 14-June-10	10.25	Put	Currency Future	2295	2287	2295	2287	0.00
30/10/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	116	120	116	120	0.00
30/10/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2388	2379	2388	2379	0.00
30/10/2009	\$ / R On 14-June-10	12.45	Call	Currency Future	44	37	44	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
30/10/2009	\$ / R On 14-June-10	12.45	Put	Currency Future	4416	4396	4416	4396	0.00
30/10/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	149	156	149	156	0.00
30/10/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	1971	1965	1971	1965	0.00
30/10/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	119	124	119	124	0.00
30/10/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2341	2333	2341	2333	0.00
30/10/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	107	110	107	110	0.00
30/10/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	2529	2519	2529	2519	0.00
30/10/2009	\$ / R On 14-June-10	12.60	Call	Currency Future	41	32	41	32	0.00
30/10/2009	\$ / R On 14-June-10	12.60	Put	Currency Future	4563	4542	4563	4542	0.00
30/10/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	17	28	17	28	0.00
30/10/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1156	1155	1156	1155	0.00
30/10/2009	\$ / R On 14-December-09	10.85	Call	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 14-December-09	10.85	Put	Currency Future	3039	3029	3039	3029	0.00
30/10/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	3739	3728	3739	3728	0.00
30/10/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5539	5527	5539	5527	0.00
30/10/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	53	56	53	56	0.00
30/10/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2209	2199	2209	2199	0.00
30/10/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	48	51	48	51	0.00
30/10/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2304	2294	2304	2294	0.00
30/10/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	5	6	5	6	0.00
30/10/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	4761	4749	4761	4749	0.00
30/10/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	137	143	137	143	0.00
30/10/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2110	2103	2110	2103	0.00
30/10/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	116	120	116	120	0.00
30/10/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2388	2379	2388	2379	0.00
30/10/2009	\$ / R On 14-June-10	10.45	Call	Currency Future	110	113	110	113	0.00
30/10/2009	\$ / R On 14-June-10	10.45	Put	Currency Future	2482	2472	2482	2472	0.00
30/10/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	104	107	104	107	0.00
30/10/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	2576	2566	2576	2566	0.00
30/10/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	98	101	98	101	0.00
30/10/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	2671	2660	2671	2660	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	38	29	38	29	0.00
30/10/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	4710	4688	4710	4688	0.00
30/10/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	65	70	65	70	0.00
30/10/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	1971	1964	1971	1964	0.00
30/10/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	7	7	7	7	0.00
30/10/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4513	4500	4513	4500	0.00
30/10/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	153	160	153	160	0.00
30/10/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	1925	1919	1925	1919	0.00
30/10/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	42	34	42	34	0.00
30/10/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	4514	4493	4514	4493	0.00
30/10/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	73	79	73	79	0.00
30/10/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	1829	1822	1829	1822	0.00
30/10/2009	\$ / R On 14-December-09	6.90	Call	Currency Future	922	940	922	940	0.00
30/10/2009	\$ / R On 14-December-09	6.90	Put	Currency Future	11	17	11	17	0.00
30/10/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	274	301	274	301	0.00
30/10/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	163	178	163	178	0.00
30/10/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	89	96	89	96	0.00
30/10/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1595	1590	1595	1590	0.00
30/10/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	8	7	8	7	0.00
30/10/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4414	4401	4414	4401	0.00
30/10/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	193	203	193	203	0.00
30/10/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1565	1562	1565	1562	0.00
30/10/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	145	151	145	151	0.00
30/10/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2017	2011	2017	2011	0.00
30/10/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	157	165	157	165	0.00
30/10/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	1879	1874	1879	1874	0.00
30/10/2009	\$ / R On 14-June-10	12.20	Call	Currency Future	49	45	49	45	0.00
30/10/2009	\$ / R On 14-June-10	12.20	Put	Currency Future	4171	4155	4171	4155	0.00
30/10/2009	\$ / R On 14-December-09	6.85	Call	Currency Future	970	987	970	987	0.00
30/10/2009	\$ / R On 14-December-09	6.85	Put	Currency Future	9	14	9	14	0.00
30/10/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	2	4	2	4	0.00
30/10/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2340	2331	2340	2331	0.00
30/10/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	97	105	97	105	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1502	1498	1502	1498	0.00
30/10/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	9	8	9	8	0.00
30/10/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	4314	4301	4314	4301	0.00
30/10/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	206	216	206	216	0.00
30/10/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	1478	1476	1478	1476	0.00
30/10/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	193	203	193	203	0.00
30/10/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1565	1562	1565	1562	0.00
30/10/2009	\$ / R On 14-June-10	12.25	Call	Currency Future	48	44	48	44	0.00
30/10/2009	\$ / R On 14-June-10	12.25	Put	Currency Future	4220	4203	4220	4203	0.00
30/10/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	875	893	875	893	0.00
30/10/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	14	20	14	20	0.00
30/10/2009	\$ / R On 14-December-09	10.25	Call	Currency Future	1	4	1	4	0.00
30/10/2009	\$ / R On 14-December-09	10.25	Put	Currency Future	2440	2431	2440	2431	0.00
30/10/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4539	4528	4539	4528	0.00
30/10/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	875	893	875	893	0.00
30/10/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	14	20	14	20	0.00
30/10/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	1018	1035	1018	1035	0.00
30/10/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	7	12	7	12	0.00
30/10/2009	\$ / R On 14-June-10	9.30	Call	Currency Future	212	223	212	223	0.00
30/10/2009	\$ / R On 14-June-10	9.30	Put	Currency Future	1434	1432	1434	1432	0.00
30/10/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	4261	4273	4261	4273	0.00
30/10/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	5.05	Call	Currency Future	2761	2773	2761	2773	0.00
30/10/2009	\$ / R On 14-December-09	5.05	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	1265	1280	1265	1280	0.00
30/10/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	4	7	4	7	0.00
30/10/2009	\$ / R On 14-December-09	15.55	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	15.55	Put	Currency Future	7739	7727	7739	7727	0.00
30/10/2009	\$ / R On 15-March-10	3.65	Call	Currency Future	4294	4307	4294	4307	0.00
30/10/2009	\$ / R On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	2796	2810	2796	2810	0.00
30/10/2009	\$ / R On 15-March-10	5.15	Put	Currency Future	2	4	2	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
30/10/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1324	1341	1324	1341	0.00
30/10/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	30	35	30	35	0.00
30/10/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	6	6	6	6	0.00
30/10/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	4711	4699	4711	4699	0.00
30/10/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	1	1	1	1	0.00
30/10/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	7706	7695	7706	7695	0.00
30/10/2009	\$ / R On 14-June-10	3.75	Call	Currency Future	4328	4341	4328	4341	0.00
30/10/2009	\$ / R On 14-June-10	3.75	Put	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-June-10	5.25	Call	Currency Future	2833	2850	2833	2850	0.00
30/10/2009	\$ / R On 14-June-10	5.25	Put	Currency Future	6	10	6	10	0.00
30/10/2009	\$ / R On 14-June-10	6.75	Call	Currency Future	1390	1410	1390	1410	0.00
30/10/2009	\$ / R On 14-June-10	6.75	Put	Currency Future	62	69	62	69	0.00
30/10/2009	\$ / R On 14-June-10	11.25	Call	Currency Future	73	73	73	73	0.00
30/10/2009	\$ / R On 14-June-10	11.25	Put	Currency Future	3245	3233	3245	3233	0.00
30/10/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	21	8	21	8	0.00
30/10/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	6193	6167	6193	6167	0.00
30/10/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	10	5	10	5	0.00
30/10/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	7682	7664	7682	7664	0.00
30/10/2009	\$ / R On 14-December-09	3.30	Call	Currency Future	4511	4523	4511	4523	0.00
30/10/2009	\$ / R On 14-December-09	3.30	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	3011	3023	3011	3023	0.00
30/10/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	6.30	Call	Currency Future	1513	1527	1513	1527	0.00
30/10/2009	\$ / R On 14-December-09	6.30	Put	Currency Future	2	4	2	4	0.00
30/10/2009	\$ / R On 14-December-09	15.30	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	15.30	Put	Currency Future	7489	7477	7489	7477	0.00
30/10/2009	\$ / R On 15-March-10	3.40	Call	Currency Future	4544	4557	4544	4557	0.00
30/10/2009	\$ / R On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	3045	3059	3045	3059	0.00
30/10/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1563	1581	1563	1581	0.00
30/10/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	19	24	19	24	0.00
30/10/2009	\$ / R On 15-March-10	15.40	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
30/10/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	7456	7445	7456	7445	0.00
30/10/2009	\$ / R On 14-June-10	3.50	Call	Currency Future	4578	4591	4578	4591	0.00
30/10/2009	\$ / R On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-June-10	5.00	Call	Currency Future	3082	3098	3082	3098	0.00
30/10/2009	\$ / R On 14-June-10	5.00	Put	Currency Future	4	7	4	7	0.00
30/10/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1616	1637	1616	1637	0.00
30/10/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	38	46	38	46	0.00
30/10/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	82	83	82	83	0.00
30/10/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	3005	2993	3005	2993	0.00
30/10/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	43	35	43	35	0.00
30/10/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	4465	4445	4465	4445	0.00
30/10/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	24	9	24	9	0.00
30/10/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	5946	5919	5946	5919	0.00
30/10/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	11	5	11	5	0.00
30/10/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	7433	7415	7433	7415	0.00
30/10/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	4839	4827	4839	4827	0.00
30/10/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	765	784	765	784	0.00
30/10/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	121	128	121	128	0.00
30/10/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	120	131	120	131	0.00
30/10/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1276	1274	1276	1274	0.00
30/10/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	110	119	110	119	0.00
30/10/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1366	1363	1366	1363	0.00
30/10/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	79	85	79	85	0.00
30/10/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1735	1729	1735	1729	0.00
30/10/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	11	9	11	9	0.00
30/10/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	4067	4052	4067	4052	0.00
30/10/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	219	230	219	230	0.00
30/10/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1391	1390	1391	1390	0.00
30/10/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	182	191	182	191	0.00
30/10/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1654	1650	1654	1650	0.00
30/10/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	57	55	57	55	0.00
30/10/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	3829	3814	3829	3814	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-December-09	5.00	Call	Currency Future	2811	2823	2811	2823	0.00
30/10/2009	\$ / R On 14-December-09	5.00	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	6.00	Call	Currency Future	1812	1825	1812	1825	0.00
30/10/2009	\$ / R On 14-December-09	6.00	Put	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 15-March-10	5.10	Call	Currency Future	2846	2860	2846	2860	0.00
30/10/2009	\$ / R On 15-March-10	5.10	Put	Currency Future	2	3	2	3	0.00
30/10/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	1855	1872	1855	1872	0.00
30/10/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	11	15	11	15	0.00
30/10/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	10	8	10	8	0.00
30/10/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	4166	4152	4166	4152	0.00
30/10/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	4	5	4	5	0.00
30/10/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	5159	5148	5159	5148	0.00
30/10/2009	\$ / R On 14-June-10	5.20	Call	Currency Future	2883	2900	2883	2900	0.00
30/10/2009	\$ / R On 14-June-10	5.20	Put	Currency Future	5	9	5	9	0.00
30/10/2009	\$ / R On 14-June-10	6.20	Call	Currency Future	1898	1918	1898	1918	0.00
30/10/2009	\$ / R On 14-June-10	6.20	Put	Currency Future	20	27	20	27	0.00
30/10/2009	\$ / R On 14-June-10	11.20	Call	Currency Future	75	75	75	75	0.00
30/10/2009	\$ / R On 14-June-10	11.20	Put	Currency Future	3197	3184	3197	3184	0.00
30/10/2009	\$ / R On 14-June-10	13.20	Call	Currency Future	32	19	32	19	0.00
30/10/2009	\$ / R On 14-June-10	13.20	Put	Currency Future	5154	5129	5154	5129	0.00
30/10/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	2012	2024	2012	2024	0.00
30/10/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	1	1	1	1	0.00
30/10/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	2996	3009	2996	3009	0.00
30/10/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	1	3	1	3	0.00
30/10/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	2002	2019	2002	2019	0.00
30/10/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	8	12	8	12	0.00
30/10/2009	\$ / R On 14-June-10	6.00	Call	Currency Future	2092	2111	2092	2111	0.00
30/10/2009	\$ / R On 14-June-10	6.00	Put	Currency Future	14	20	14	20	0.00
30/10/2009	\$ / R On 14-June-10	7.00	Call	Currency Future	1175	1192	1175	1192	0.00
30/10/2009	\$ / R On 14-June-10	7.00	Put	Currency Future	98	102	98	102	0.00
30/10/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	53	52	53	52	0.00
30/10/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	3976	3961	3976	3961	0.00
30/10/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	34	23	34	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
30/10/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	4957	4932	4957	4932	0.00
30/10/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	2051	2068	2051	2068	0.00
30/10/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	7	11	7	11	0.00
30/10/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	1091	1107	1091	1107	0.00
30/10/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	47	50	47	50	0.00
30/10/2009	\$ / R On 14-December-09	15.15	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	15.15	Put	Currency Future	7339	7327	7339	7327	0.00
30/10/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	70	70	70	70	0.00
30/10/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	3342	3329	3342	3329	0.00
30/10/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	46	40	46	40	0.00
30/10/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	4318	4299	4318	4299	0.00
30/10/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	30	17	30	17	0.00
30/10/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	5302	5276	5302	5276	0.00
30/10/2009	\$ / R On 14-December-09	4.75	Call	Currency Future	3061	3073	3061	3073	0.00
30/10/2009	\$ / R On 14-December-09	4.75	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	5.75	Call	Currency Future	2062	2074	2062	2074	0.00
30/10/2009	\$ / R On 14-December-09	5.75	Put	Currency Future	1	1	1	1	0.00
30/10/2009	\$ / R On 14-December-09	6.75	Call	Currency Future	1068	1084	1068	1084	0.00
30/10/2009	\$ / R On 14-December-09	6.75	Put	Currency Future	6	11	6	11	0.00
30/10/2009	\$ / R On 14-December-09	15.25	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	15.25	Put	Currency Future	7439	7427	7439	7427	0.00
30/10/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	3095	3109	3095	3109	0.00
30/10/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	2101	2117	2101	2117	0.00
30/10/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	7	10	7	10	0.00
30/10/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	3132	3147	3132	3147	0.00
30/10/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	4	7	4	7	0.00
30/10/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	2141	2160	2141	2160	0.00
30/10/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	13	20	13	20	0.00
30/10/2009	\$ / R On 14-June-10	11.45	Call	Currency Future	67	66	67	66	0.00
30/10/2009	\$ / R On 14-June-10	11.45	Put	Currency Future	3439	3426	3439	3426	0.00
30/10/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	29	15	29	15	0.00
30/10/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	5401	5375	5401	5375	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-December-09	4.85	Call	Currency Future	2961	2973	2961	2973	0.00
30/10/2009	\$ / R On 14-December-09	4.85	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	5.85	Call	Currency Future	1962	1975	1962	1975	0.00
30/10/2009	\$ / R On 14-December-09	5.85	Put	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 14-December-09	15.35	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	15.35	Put	Currency Future	7539	7527	7539	7527	0.00
30/10/2009	\$ / R On 14-June-10	5.10	Call	Currency Future	2982	2999	2982	2999	0.00
30/10/2009	\$ / R On 14-June-10	5.10	Put	Currency Future	5	8	5	8	0.00
30/10/2009	\$ / R On 14-June-10	6.10	Call	Currency Future	1993	2013	1993	2013	0.00
30/10/2009	\$ / R On 14-June-10	6.10	Put	Currency Future	16	23	16	23	0.00
30/10/2009	\$ / R On 14-June-10	10.60	Call	Currency Future	101	104	101	104	0.00
30/10/2009	\$ / R On 14-June-10	10.60	Put	Currency Future	2623	2613	2623	2613	0.00
30/10/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	63	62	63	62	0.00
30/10/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	3585	3571	3585	3571	0.00
30/10/2009	\$ / R On 14-June-10	13.60	Call	Currency Future	27	13	27	13	0.00
30/10/2009	\$ / R On 14-June-10	13.60	Put	Currency Future	5549	5523	5549	5523	0.00
30/10/2009	\$ / R On 14-December-09	4.90	Call	Currency Future	2911	2923	2911	2923	0.00
30/10/2009	\$ / R On 14-December-09	4.90	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	5.90	Call	Currency Future	1912	1925	1912	1925	0.00
30/10/2009	\$ / R On 14-December-09	5.90	Put	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 14-December-09	15.40	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	15.40	Put	Currency Future	7589	7577	7589	7577	0.00
30/10/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	2896	2910	2896	2910	0.00
30/10/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	2	3	2	3	0.00
30/10/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	1904	1921	1904	1921	0.00
30/10/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	10	14	10	14	0.00
30/10/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	961	978	961	978	0.00
30/10/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	67	71	67	71	0.00
30/10/2009	\$ / R On 14-June-10	5.15	Call	Currency Future	2933	2949	2933	2949	0.00
30/10/2009	\$ / R On 14-June-10	5.15	Put	Currency Future	5	9	5	9	0.00
30/10/2009	\$ / R On 14-June-10	6.15	Call	Currency Future	1945	1965	1945	1965	0.00
30/10/2009	\$ / R On 14-June-10	6.15	Put	Currency Future	18	25	18	25	0.00
30/10/2009	\$ / R On 14-June-10	11.65	Call	Currency Future	61	60	61	60	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-June-10	11.65	Put	Currency Future	3634	3620	3634	3620	0.00
30/10/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	40	31	40	31	0.00
30/10/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	4612	4590	4612	4590	0.00
30/10/2009	\$ / R On 14-June-10	13.65	Call	Currency Future	27	13	27	13	0.00
30/10/2009	\$ / R On 14-June-10	13.65	Put	Currency Future	5599	5572	5599	5572	0.00
30/10/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	96	98	96	98	0.00
30/10/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2718	2707	2718	2707	0.00
30/10/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	60	59	60	59	0.00
30/10/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	3682	3668	3682	3668	0.00
30/10/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	39	30	39	30	0.00
30/10/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4661	4639	4661	4639	0.00
30/10/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	26	12	26	12	0.00
30/10/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	5648	5622	5648	5622	0.00
30/10/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	65	65	65	65	0.00
30/10/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	3488	3474	3488	3474	0.00
30/10/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	28	15	28	15	0.00
30/10/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	5450	5424	5450	5424	0.00
30/10/2009	\$ / R On 14-December-09	4.65	Call	Currency Future	3161	3173	3161	3173	0.00
30/10/2009	\$ / R On 14-December-09	4.65	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	5.65	Call	Currency Future	2162	2174	2162	2174	0.00
30/10/2009	\$ / R On 14-December-09	5.65	Put	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	6.65	Call	Currency Future	1166	1182	1166	1182	0.00
30/10/2009	\$ / R On 14-December-09	6.65	Put	Currency Future	5	9	5	9	0.00
30/10/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	3195	3209	3195	3209	0.00
30/10/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	2200	2216	2200	2216	0.00
30/10/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	6	9	6	9	0.00
30/10/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	1230	1247	1230	1247	0.00
30/10/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	36	40	36	40	0.00
30/10/2009	\$ / R On 14-June-10	4.90	Call	Currency Future	3181	3197	3181	3197	0.00
30/10/2009	\$ / R On 14-June-10	4.90	Put	Currency Future	3	6	3	6	0.00
30/10/2009	\$ / R On 14-June-10	5.90	Call	Currency Future	2190	2209	2190	2209	0.00
30/10/2009	\$ / R On 14-June-10	5.90	Put	Currency Future	12	19	12	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-June-10	6.90	Call	Currency Future	1260	1278	1260	1278	0.00
30/10/2009	\$ / R On 14-June-10	6.90	Put	Currency Future	82	87	82	87	0.00
30/10/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	113	116	113	116	0.00
30/10/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2435	2426	2435	2426	0.00
30/10/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	68	68	68	68	0.00
30/10/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	3391	3377	3391	3377	0.00
30/10/2009	\$ / R On 14-December-09	4.60	Call	Currency Future	3211	3223	3211	3223	0.00
30/10/2009	\$ / R On 14-December-09	4.60	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	5.60	Call	Currency Future	2212	2224	2212	2224	0.00
30/10/2009	\$ / R On 14-December-09	5.60	Put	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	6.60	Call	Currency Future	1216	1231	1216	1231	0.00
30/10/2009	\$ / R On 14-December-09	6.60	Put	Currency Future	4	8	4	8	0.00
30/10/2009	\$ / R On 14-December-09	15.10	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	15.10	Put	Currency Future	7289	7277	7289	7277	0.00
30/10/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	3245	3258	3245	3258	0.00
30/10/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	2249	2265	2249	2265	0.00
30/10/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	5	8	5	8	0.00
30/10/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1277	1294	1277	1294	0.00
30/10/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	32	37	32	37	0.00
30/10/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	9	8	9	8	0.00
30/10/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	4265	4251	4265	4251	0.00
30/10/2009	\$ / R On 14-June-10	4.85	Call	Currency Future	3231	3246	3231	3246	0.00
30/10/2009	\$ / R On 14-June-10	4.85	Put	Currency Future	3	6	3	6	0.00
30/10/2009	\$ / R On 14-June-10	5.85	Call	Currency Future	2239	2258	2239	2258	0.00
30/10/2009	\$ / R On 14-June-10	5.85	Put	Currency Future	12	18	12	18	0.00
30/10/2009	\$ / R On 14-June-10	6.85	Call	Currency Future	1303	1321	1303	1321	0.00
30/10/2009	\$ / R On 14-June-10	6.85	Put	Currency Future	75	81	75	81	0.00
30/10/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	3281	3296	3281	3296	0.00
30/10/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	3	5	3	5	0.00
30/10/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2289	2307	2289	2307	0.00
30/10/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	11	17	11	17	0.00
30/10/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1346	1365	1346	1365	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	68	75	68	75	0.00
30/10/2009	\$ / R On 14-June-10	11.30	Call	Currency Future	71	71	71	71	0.00
30/10/2009	\$ / R On 14-June-10	11.30	Put	Currency Future	3294	3281	3294	3281	0.00
30/10/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	47	42	47	42	0.00
30/10/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	4269	4251	4269	4251	0.00
30/10/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	30	18	30	18	0.00
30/10/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	5253	5227	5253	5227	0.00
30/10/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3361	3373	3361	3373	0.00
30/10/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2362	2373	2362	2373	0.00
30/10/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1364	1379	1364	1379	0.00
30/10/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	3	6	3	6	0.00
30/10/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	2	6	2	6	0.00
30/10/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2141	2133	2141	2133	0.00
30/10/2009	\$ / R On 14-December-09	14.95	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	14.95	Put	Currency Future	7139	7127	7139	7127	0.00
30/10/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3395	3408	3395	3408	0.00
30/10/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	1	1	1	1	0.00
30/10/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2398	2413	2398	2413	0.00
30/10/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	4	7	4	7	0.00
30/10/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1419	1437	1419	1437	0.00
30/10/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	25	30	25	30	0.00
30/10/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	4	5	4	5	0.00
30/10/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	5110	5098	5110	5098	0.00
30/10/2009	\$ / R On 14-June-10	4.65	Call	Currency Future	3430	3445	3430	3445	0.00
30/10/2009	\$ / R On 14-June-10	4.65	Put	Currency Future	2	4	2	4	0.00
30/10/2009	\$ / R On 14-June-10	5.65	Call	Currency Future	2437	2455	2437	2455	0.00
30/10/2009	\$ / R On 14-June-10	5.65	Put	Currency Future	9	15	9	15	0.00
30/10/2009	\$ / R On 14-June-10	6.65	Call	Currency Future	1479	1499	1479	1499	0.00
30/10/2009	\$ / R On 14-June-10	6.65	Put	Currency Future	51	59	51	59	0.00
30/10/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	77	77	77	77	0.00
30/10/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	3149	3136	3149	3136	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	32	20	32	20	0.00
30/10/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	5105	5079	5105	5079	0.00
30/10/2009	\$ / R On 14-December-09	4.35	Call	Currency Future	3461	3473	3461	3473	0.00
30/10/2009	\$ / R On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	5.35	Call	Currency Future	2461	2473	2461	2473	0.00
30/10/2009	\$ / R On 14-December-09	5.35	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	6.35	Call	Currency Future	1464	1478	1464	1478	0.00
30/10/2009	\$ / R On 14-December-09	6.35	Put	Currency Future	2	5	2	5	0.00
30/10/2009	\$ / R On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	14.85	Put	Currency Future	7039	7027	7039	7027	0.00
30/10/2009	\$ / R On 15-March-10	4.50	Call	Currency Future	3445	3458	3445	3458	0.00
30/10/2009	\$ / R On 15-March-10	4.50	Put	Currency Future	1	1	1	1	0.00
30/10/2009	\$ / R On 15-March-10	5.50	Call	Currency Future	2448	2463	2448	2463	0.00
30/10/2009	\$ / R On 15-March-10	5.50	Put	Currency Future	4	6	4	6	0.00
30/10/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1467	1484	1467	1484	0.00
30/10/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	23	28	23	28	0.00
30/10/2009	\$ / R On 14-June-10	4.60	Call	Currency Future	3480	3495	3480	3495	0.00
30/10/2009	\$ / R On 14-June-10	4.60	Put	Currency Future	2	4	2	4	0.00
30/10/2009	\$ / R On 14-June-10	5.60	Call	Currency Future	2486	2504	2486	2504	0.00
30/10/2009	\$ / R On 14-June-10	5.60	Put	Currency Future	9	14	9	14	0.00
30/10/2009	\$ / R On 14-June-10	6.60	Call	Currency Future	1524	1545	1524	1545	0.00
30/10/2009	\$ / R On 14-June-10	6.60	Put	Currency Future	47	54	47	54	0.00
30/10/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	78	79	78	79	0.00
30/10/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	3101	3088	3101	3088	0.00
30/10/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	51	49	51	49	0.00
30/10/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	4074	4059	4074	4059	0.00
30/10/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	33	21	33	21	0.00
30/10/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	5055	5030	5055	5030	0.00
30/10/2009	\$ / R On 14-December-09	4.30	Call	Currency Future	3511	3523	3511	3523	0.00
30/10/2009	\$ / R On 14-December-09	4.30	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	5.30	Call	Currency Future	2511	2523	2511	2523	0.00
30/10/2009	\$ / R On 14-December-09	5.30	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	14.80	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
30/10/2009	\$ / R On 14-December-09	14.80	Put	Currency Future	6989	6977	6989	6977	0.00
30/10/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	3545	3558	3545	3558	0.00
30/10/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	1	1	1	1	0.00
30/10/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	2547	2562	2547	2562	0.00
30/10/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	3	5	3	5	0.00
30/10/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	694	714	694	714	0.00
30/10/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	149	157	149	157	0.00
30/10/2009	\$ / R On 14-June-10	4.55	Call	Currency Future	3530	3544	3530	3544	0.00
30/10/2009	\$ / R On 14-June-10	4.55	Put	Currency Future	2	4	2	4	0.00
30/10/2009	\$ / R On 14-June-10	5.55	Call	Currency Future	2536	2554	2536	2554	0.00
30/10/2009	\$ / R On 14-June-10	5.55	Put	Currency Future	8	13	8	13	0.00
30/10/2009	\$ / R On 14-June-10	6.55	Call	Currency Future	1570	1591	1570	1591	0.00
30/10/2009	\$ / R On 14-June-10	6.55	Put	Currency Future	42	50	42	50	0.00
30/10/2009	\$ / R On 14-June-10	7.55	Call	Currency Future	782	800	782	800	0.00
30/10/2009	\$ / R On 14-June-10	7.55	Put	Currency Future	254	260	254	260	0.00
30/10/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	80	81	80	81	0.00
30/10/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	3053	3040	3053	3040	0.00
30/10/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	52	50	52	50	0.00
30/10/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	4025	4010	4025	4010	0.00
30/10/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	34	22	34	22	0.00
30/10/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	5006	4981	5006	4981	0.00
30/10/2009	\$ / R On 14-December-09	4.25	Call	Currency Future	3561	3573	3561	3573	0.00
30/10/2009	\$ / R On 14-December-09	4.25	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	5.25	Call	Currency Future	2561	2573	2561	2573	0.00
30/10/2009	\$ / R On 14-December-09	5.25	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	6.25	Call	Currency Future	1563	1577	1563	1577	0.00
30/10/2009	\$ / R On 14-December-09	6.25	Put	Currency Future	2	4	2	4	0.00
30/10/2009	\$ / R On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	14.75	Put	Currency Future	6939	6927	6939	6927	0.00
30/10/2009	\$ / R On 14-June-10	4.50	Call	Currency Future	3580	3594	3580	3594	0.00
30/10/2009	\$ / R On 14-June-10	4.50	Put	Currency Future	2	4	2	4	0.00
30/10/2009	\$ / R On 14-June-10	5.50	Call	Currency Future	2585	2603	2585	2603	0.00
30/10/2009	\$ / R On 14-June-10	5.50	Put	Currency Future	8	13	8	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-June-10	7.50	Call	Currency Future	813	831	813	831	0.00
30/10/2009	\$ / R On 14-June-10	7.50	Put	Currency Future	236	241	236	241	0.00
30/10/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3495	3508	3495	3508	0.00
30/10/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	1	1	1	1	0.00
30/10/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2498	2512	2498	2512	0.00
30/10/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	3	6	3	6	0.00
30/10/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1515	1532	1515	1532	0.00
30/10/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	21	26	21	26	0.00
30/10/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	659	680	659	680	0.00
30/10/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	165	174	165	174	0.00
30/10/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	3345	3358	3345	3358	0.00
30/10/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	1	1	1	1	0.00
30/10/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	2349	2364	2349	2364	0.00
30/10/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	4	7	4	7	0.00
30/10/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1371	1389	1371	1389	0.00
30/10/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	27	32	27	32	0.00
30/10/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3380	3395	3380	3395	0.00
30/10/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	3	5	3	5	0.00
30/10/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2388	2406	2388	2406	0.00
30/10/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	10	15	10	15	0.00
30/10/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1434	1454	1434	1454	0.00
30/10/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	57	64	57	64	0.00
30/10/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	3595	3608	3595	3608	0.00
30/10/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	2597	2612	2597	2612	0.00
30/10/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	3	5	3	5	0.00
30/10/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1611	1629	1611	1629	0.00
30/10/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	17	22	17	22	0.00
30/10/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	18	7	18	7	0.00
30/10/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	6441	6417	6441	6417	0.00
30/10/2009	\$ / R On 14-June-10	11.55	Call	Currency Future	64	63	64	63	0.00
30/10/2009	\$ / R On 14-June-10	11.55	Put	Currency Future	3536	3523	3536	3523	0.00
30/10/2009	\$ / R On 14-June-10	14.55	Call	Currency Future	18	7	18	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
30/10/2009	\$ / R On 14-June-10	14.55	Put	Currency Future	6490	6467	6490	6467	0.00
30/10/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	18	7	18	7	0.00
30/10/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	6540	6516	6540	6516	0.00
30/10/2009	\$ / R On 14-December-09	4.40	Call	Currency Future	3411	3423	3411	3423	0.00
30/10/2009	\$ / R On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	5.40	Call	Currency Future	2411	2423	2411	2423	0.00
30/10/2009	\$ / R On 14-December-09	5.40	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	6.40	Call	Currency Future	1414	1428	1414	1428	0.00
30/10/2009	\$ / R On 14-December-09	6.40	Put	Currency Future	3	5	3	5	0.00
30/10/2009	\$ / R On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	14.90	Put	Currency Future	7089	7077	7089	7077	0.00
30/10/2009	\$ / R On 14-December-09	4.05	Call	Currency Future	3761	3773	3761	3773	0.00
30/10/2009	\$ / R On 14-December-09	4.05	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	6.05	Call	Currency Future	1763	1775	1763	1775	0.00
30/10/2009	\$ / R On 14-December-09	6.05	Put	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 14-December-09	7.05	Call	Currency Future	782	801	782	801	0.00
30/10/2009	\$ / R On 14-December-09	7.05	Put	Currency Future	20	28	20	28	0.00
30/10/2009	\$ / R On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	14.55	Put	Currency Future	6739	6727	6739	6727	0.00
30/10/2009	\$ / R On 15-March-10	4.20	Call	Currency Future	3745	3757	3745	3757	0.00
30/10/2009	\$ / R On 15-March-10	4.20	Put	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 15-March-10	5.20	Call	Currency Future	2746	2761	2746	2761	0.00
30/10/2009	\$ / R On 15-March-10	5.20	Put	Currency Future	2	4	2	4	0.00
30/10/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1757	1774	1757	1774	0.00
30/10/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	13	18	13	18	0.00
30/10/2009	\$ / R On 14-June-10	4.30	Call	Currency Future	3779	3793	3779	3793	0.00
30/10/2009	\$ / R On 14-June-10	4.30	Put	Currency Future	1	3	1	3	0.00
30/10/2009	\$ / R On 14-June-10	5.30	Call	Currency Future	2784	2801	2784	2801	0.00
30/10/2009	\$ / R On 14-June-10	5.30	Put	Currency Future	6	10	6	10	0.00
30/10/2009	\$ / R On 14-June-10	6.30	Call	Currency Future	1803	1823	1803	1823	0.00
30/10/2009	\$ / R On 14-June-10	6.30	Put	Currency Future	25	32	25	32	0.00
30/10/2009	\$ / R On 14-June-10	7.30	Call	Currency Future	946	963	946	963	0.00
30/10/2009	\$ / R On 14-June-10	7.30	Put	Currency Future	169	172	169	172	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	37	27	37	27	0.00
30/10/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	4760	4737	4760	4737	0.00
30/10/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	20	8	20	8	0.00
30/10/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	6243	6217	6243	6217	0.00
30/10/2009	\$ / R On 14-December-09	3.95	Call	Currency Future	3861	3873	3861	3873	0.00
30/10/2009	\$ / R On 14-December-09	3.95	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	4.95	Call	Currency Future	2861	2873	2861	2873	0.00
30/10/2009	\$ / R On 14-December-09	4.95	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	5.95	Call	Currency Future	1862	1875	1862	1875	0.00
30/10/2009	\$ / R On 14-December-09	5.95	Put	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 14-December-09	11.45	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	11.45	Put	Currency Future	3639	3628	3639	3628	0.00
30/10/2009	\$ / R On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	14.45	Put	Currency Future	6639	6627	6639	6627	0.00
30/10/2009	\$ / R On 15-March-10	4.10	Call	Currency Future	3844	3857	3844	3857	0.00
30/10/2009	\$ / R On 15-March-10	4.10	Put	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	6	6	6	6	0.00
30/10/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	4662	4650	4662	4650	0.00
30/10/2009	\$ / R On 14-June-10	4.25	Call	Currency Future	3829	3843	3829	3843	0.00
30/10/2009	\$ / R On 14-June-10	4.25	Put	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 14-June-10	6.25	Call	Currency Future	1850	1870	1850	1870	0.00
30/10/2009	\$ / R On 14-June-10	6.25	Put	Currency Future	22	30	22	30	0.00
30/10/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	982	998	982	998	0.00
30/10/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	154	157	154	157	0.00
30/10/2009	\$ / R On 14-December-09	13.95	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	13.95	Put	Currency Future	6139	6127	6139	6127	0.00
30/10/2009	\$ / R On 14-December-09	15.95	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	15.95	Put	Currency Future	8139	8127	8139	8127	0.00
30/10/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	1	3	1	3	0.00
30/10/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	6157	6146	6157	6146	0.00
30/10/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	8156	8144	8156	8144	0.00
30/10/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	8	4	8	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
30/10/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	8180	8163	8180	8163	0.00
30/10/2009	\$ / R On 14-December-09	12.05	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	12.05	Put	Currency Future	4239	4228	4239	4228	0.00
30/10/2009	\$ / R On 14-December-09	16.05	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	16.05	Put	Currency Future	8239	8227	8239	8227	0.00
30/10/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	1	3	1	3	0.00
30/10/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	6257	6246	6257	6246	0.00
30/10/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	8256	8244	8256	8244	0.00
30/10/2009	\$ / R On 14-June-10	4.35	Call	Currency Future	3729	3743	3729	3743	0.00
30/10/2009	\$ / R On 14-June-10	4.35	Put	Currency Future	1	3	1	3	0.00
30/10/2009	\$ / R On 14-June-10	5.35	Call	Currency Future	2734	2751	2734	2751	0.00
30/10/2009	\$ / R On 14-June-10	5.35	Put	Currency Future	6	11	6	11	0.00
30/10/2009	\$ / R On 14-June-10	6.35	Call	Currency Future	1756	1776	1756	1776	0.00
30/10/2009	\$ / R On 14-June-10	6.35	Put	Currency Future	28	35	28	35	0.00
30/10/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	20	8	20	8	0.00
30/10/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	6292	6267	6292	6267	0.00
30/10/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	7	4	7	4	0.00
30/10/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	8279	8263	8279	8263	0.00
30/10/2009	\$ / R On 14-December-09	4.15	Call	Currency Future	3661	3673	3661	3673	0.00
30/10/2009	\$ / R On 14-December-09	4.15	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	5.15	Call	Currency Future	2661	2673	2661	2673	0.00
30/10/2009	\$ / R On 14-December-09	5.15	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	6.15	Call	Currency Future	1663	1676	1663	1676	0.00
30/10/2009	\$ / R On 14-December-09	6.15	Put	Currency Future	1	3	1	3	0.00
30/10/2009	\$ / R On 14-December-09	14.15	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	14.15	Put	Currency Future	6339	6327	6339	6327	0.00
30/10/2009	\$ / R On 14-December-09	16.15	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	16.15	Put	Currency Future	8339	8327	8339	8327	0.00
30/10/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	3645	3658	3645	3658	0.00
30/10/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	2647	2661	2647	2661	0.00
30/10/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	3	5	3	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1660	1677	1660	1677	0.00
30/10/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	16	21	16	21	0.00
30/10/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	1	3	1	3	0.00
30/10/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	6357	6346	6357	6346	0.00
30/10/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	8356	8344	8356	8344	0.00
30/10/2009	\$ / R On 14-June-10	4.45	Call	Currency Future	3629	3644	3629	3644	0.00
30/10/2009	\$ / R On 14-June-10	4.45	Put	Currency Future	2	3	2	3	0.00
30/10/2009	\$ / R On 14-June-10	5.45	Call	Currency Future	2635	2652	2635	2652	0.00
30/10/2009	\$ / R On 14-June-10	5.45	Put	Currency Future	7	12	7	12	0.00
30/10/2009	\$ / R On 14-June-10	6.45	Call	Currency Future	1662	1683	1662	1683	0.00
30/10/2009	\$ / R On 14-June-10	6.45	Put	Currency Future	34	42	34	42	0.00
30/10/2009	\$ / R On 14-June-10	7.45	Call	Currency Future	845	863	845	863	0.00
30/10/2009	\$ / R On 14-June-10	7.45	Put	Currency Future	217	222	217	222	0.00
30/10/2009	\$ / R On 14-June-10	14.45	Call	Currency Future	19	7	19	7	0.00
30/10/2009	\$ / R On 14-June-10	14.45	Put	Currency Future	6391	6367	6391	6367	0.00
30/10/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	7	3	7	3	0.00
30/10/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	8379	8363	8379	8363	0.00
30/10/2009	\$ / R On 14-December-09	14.25	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	14.25	Put	Currency Future	6439	6427	6439	6427	0.00
30/10/2009	\$ / R On 14-December-09	16.25	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	16.25	Put	Currency Future	8439	8427	8439	8427	0.00
30/10/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	1	3	1	3	0.00
30/10/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	6457	6446	6457	6446	0.00
30/10/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	8456	8444	8456	8444	0.00
30/10/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	6	3	6	3	0.00
30/10/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	8479	8463	8479	8463	0.00
30/10/2009	\$ / R On 14-December-09	4.20	Call	Currency Future	3611	3623	3611	3623	0.00
30/10/2009	\$ / R On 14-December-09	4.20	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	5.20	Call	Currency Future	2611	2623	2611	2623	0.00
30/10/2009	\$ / R On 14-December-09	5.20	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	6.20	Call	Currency Future	1613	1626	1613	1626	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-December-09	6.20	Put	Currency Future	2	3	2	3	0.00
30/10/2009	\$ / R On 14-December-09	14.20	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	14.20	Put	Currency Future	6389	6377	6389	6377	0.00
30/10/2009	\$ / R On 14-December-09	16.20	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	16.20	Put	Currency Future	8389	8377	8389	8377	0.00
30/10/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	1	3	1	3	0.00
30/10/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	6407	6396	6407	6396	0.00
30/10/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	8406	8394	8406	8394	0.00
30/10/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	7	3	7	3	0.00
30/10/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	8429	8413	8429	8413	0.00
30/10/2009	\$ / R On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	14.40	Put	Currency Future	6589	6577	6589	6577	0.00
30/10/2009	\$ / R On 14-December-09	16.40	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	16.40	Put	Currency Future	8589	8577	8589	8577	0.00
30/10/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	6607	6596	6607	6596	0.00
30/10/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	8606	8594	8606	8594	0.00
30/10/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	96	98	96	98	0.00
30/10/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2718	2707	2718	2707	0.00
30/10/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	39	30	39	30	0.00
30/10/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4661	4639	4661	4639	0.00
30/10/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	17	7	17	7	0.00
30/10/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6639	6616	6639	6616	0.00
30/10/2009	\$ / R On 14-June-10	16.70	Call	Currency Future	6	3	6	3	0.00
30/10/2009	\$ / R On 14-June-10	16.70	Put	Currency Future	8628	8612	8628	8612	0.00
30/10/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	17	7	17	7	0.00
30/10/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6639	6616	6639	6616	0.00
30/10/2009	\$ / R On 14-December-09	16.45	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	16.45	Put	Currency Future	8639	8627	8639	8627	0.00
30/10/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	6657	6646	6657	6646	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	8656	8644	8656	8644	0.00
30/10/2009	\$ / R On 14-June-10	4.75	Call	Currency Future	3331	3346	3331	3346	0.00
30/10/2009	\$ / R On 14-June-10	4.75	Put	Currency Future	3	5	3	5	0.00
30/10/2009	\$ / R On 14-June-10	5.75	Call	Currency Future	2338	2357	2338	2357	0.00
30/10/2009	\$ / R On 14-June-10	5.75	Put	Currency Future	10	16	10	16	0.00
30/10/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	93	95	93	95	0.00
30/10/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	2766	2755	2766	2755	0.00
30/10/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	16	7	16	7	0.00
30/10/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	6688	6666	6688	6666	0.00
30/10/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	6	3	6	3	0.00
30/10/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	8678	8662	8678	8662	0.00
30/10/2009	\$ / R On 14-December-09	4.50	Call	Currency Future	3311	3323	3311	3323	0.00
30/10/2009	\$ / R On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	5.50	Call	Currency Future	2312	2323	2312	2323	0.00
30/10/2009	\$ / R On 14-December-09	5.50	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	6.50	Call	Currency Future	1315	1329	1315	1329	0.00
30/10/2009	\$ / R On 14-December-09	6.50	Put	Currency Future	3	6	3	6	0.00
30/10/2009	\$ / R On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	14.50	Put	Currency Future	6689	6677	6689	6677	0.00
30/10/2009	\$ / R On 14-December-09	16.50	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	16.50	Put	Currency Future	8689	8677	8689	8677	0.00
30/10/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	3295	3308	3295	3308	0.00
30/10/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	2299	2314	2299	2314	0.00
30/10/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	5	8	5	8	0.00
30/10/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	6707	6696	6707	6696	0.00
30/10/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	8706	8694	8706	8694	0.00
30/10/2009	\$ / R On 14-June-10	10.80	Call	Currency Future	91	93	91	93	0.00
30/10/2009	\$ / R On 14-June-10	10.80	Put	Currency Future	2813	2802	2813	2802	0.00
30/10/2009	\$ / R On 14-June-10	14.80	Call	Currency Future	16	6	16	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-June-10	14.80	Put	Currency Future	6738	6716	6738	6716	0.00
30/10/2009	\$ / R On 14-June-10	16.80	Call	Currency Future	5	3	5	3	0.00
30/10/2009	\$ / R On 14-June-10	16.80	Put	Currency Future	8728	8712	8728	8712	0.00
30/10/2009	\$ / R On 14-December-09	14.30	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	14.30	Put	Currency Future	6489	6477	6489	6477	0.00
30/10/2009	\$ / R On 14-December-09	16.30	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	16.30	Put	Currency Future	8489	8477	8489	8477	0.00
30/10/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	1	3	1	3	0.00
30/10/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	6507	6496	6507	6496	0.00
30/10/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	8506	8494	8506	8494	0.00
30/10/2009	\$ / R On 14-June-10	16.60	Call	Currency Future	6	3	6	3	0.00
30/10/2009	\$ / R On 14-June-10	16.60	Put	Currency Future	8528	8512	8528	8512	0.00
30/10/2009	\$ / R On 14-December-09	4.00	Call	Currency Future	3811	3823	3811	3823	0.00
30/10/2009	\$ / R On 14-December-09	4.00	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	16.00	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	16.00	Put	Currency Future	8189	8177	8189	8177	0.00
30/10/2009	\$ / R On 15-March-10	4.15	Call	Currency Future	3795	3807	3795	3807	0.00
30/10/2009	\$ / R On 15-March-10	4.15	Put	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1806	1823	1806	1823	0.00
30/10/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	12	16	12	16	0.00
30/10/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	9	8	9	8	0.00
30/10/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	4215	4201	4215	4201	0.00
30/10/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	8206	8194	8206	8194	0.00
30/10/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	7	4	7	4	0.00
30/10/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	8230	8213	8230	8213	0.00
30/10/2009	\$ / R On 15-March-10	4.05	Call	Currency Future	3894	3907	3894	3907	0.00
30/10/2009	\$ / R On 15-March-10	4.05	Put	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	1	3	1	3	0.00
30/10/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	6107	6096	6107	6096	0.00
30/10/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	8106	8094	8106	8094	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-June-10	4.20	Call	Currency Future	3879	3893	3879	3893	0.00
30/10/2009	\$ / R On 14-June-10	4.20	Put	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 14-June-10	14.20	Call	Currency Future	22	8	22	8	0.00
30/10/2009	\$ / R On 14-June-10	14.20	Put	Currency Future	6144	6118	6144	6118	0.00
30/10/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	8	4	8	4	0.00
30/10/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	8130	8113	8130	8113	0.00
30/10/2009	\$ / R On 14-December-09	3.85	Call	Currency Future	3961	3973	3961	3973	0.00
30/10/2009	\$ / R On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	13.85	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	13.85	Put	Currency Future	6039	6027	6039	6027	0.00
30/10/2009	\$ / R On 14-December-09	15.85	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	15.85	Put	Currency Future	8039	8027	8039	8027	0.00
30/10/2009	\$ / R On 15-March-10	4.00	Call	Currency Future	3944	3957	3944	3957	0.00
30/10/2009	\$ / R On 15-March-10	4.00	Put	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	2946	2960	2946	2960	0.00
30/10/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	2	3	2	3	0.00
30/10/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	1953	1970	1953	1970	0.00
30/10/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	9	13	9	13	0.00
30/10/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	1	1	1	1	0.00
30/10/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	8056	8045	8056	8045	0.00
30/10/2009	\$ / R On 14-June-10	4.15	Call	Currency Future	3929	3943	3929	3943	0.00
30/10/2009	\$ / R On 14-June-10	4.15	Put	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	22	8	22	8	0.00
30/10/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	6094	6068	6094	6068	0.00
30/10/2009	\$ / R On 14-June-10	16.15	Call	Currency Future	8	4	8	4	0.00
30/10/2009	\$ / R On 14-June-10	16.15	Put	Currency Future	8080	8064	8080	8064	0.00
30/10/2009	\$ / R On 14-December-09	4.10	Call	Currency Future	3711	3723	3711	3723	0.00
30/10/2009	\$ / R On 14-December-09	4.10	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	5.10	Call	Currency Future	2711	2723	2711	2723	0.00
30/10/2009	\$ / R On 14-December-09	5.10	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	6.10	Call	Currency Future	1713	1726	1713	1726	0.00
30/10/2009	\$ / R On 14-December-09	6.10	Put	Currency Future	1	3	1	3	0.00
30/10/2009	\$ / R On 14-December-09	7.10	Call	Currency Future	736	756	736	756	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-December-09	7.10	Put	Currency Future	25	33	25	33	0.00
30/10/2009	\$ / R On 14-December-09	14.10	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	14.10	Put	Currency Future	6289	6277	6289	6277	0.00
30/10/2009	\$ / R On 14-December-09	16.10	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	16.10	Put	Currency Future	8289	8277	8289	8277	0.00
30/10/2009	\$ / R On 15-March-10	4.25	Call	Currency Future	3695	3708	3695	3708	0.00
30/10/2009	\$ / R On 15-March-10	4.25	Put	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	2697	2711	2697	2711	0.00
30/10/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	2	4	2	4	0.00
30/10/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	1708	1726	1708	1726	0.00
30/10/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	14	19	14	19	0.00
30/10/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	802	821	802	821	0.00
30/10/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	108	115	108	115	0.00
30/10/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	1	3	1	3	0.00
30/10/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	6307	6296	6307	6296	0.00
30/10/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	8306	8294	8306	8294	0.00
30/10/2009	\$ / R On 14-December-09	3.90	Call	Currency Future	3911	3923	3911	3923	0.00
30/10/2009	\$ / R On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	15.90	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	15.90	Put	Currency Future	8089	8077	8089	8077	0.00
30/10/2009	\$ / R On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	14.35	Put	Currency Future	6539	6527	6539	6527	0.00
30/10/2009	\$ / R On 14-December-09	16.35	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	16.35	Put	Currency Future	8539	8527	8539	8527	0.00
30/10/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	6557	6546	6557	6546	0.00
30/10/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	8556	8544	8556	8544	0.00
30/10/2009	\$ / R On 13-September-10	4.40	Call	Currency Future	3814	3830	3814	3830	0.00
30/10/2009	\$ / R On 13-September-10	4.40	Put	Currency Future	3	5	3	5	0.00
30/10/2009	\$ / R On 13-September-10	5.40	Call	Currency Future	2822	2840	2822	2840	0.00
30/10/2009	\$ / R On 13-September-10	5.40	Put	Currency Future	11	16	11	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 13-September-10	6.40	Call	Currency Future	1858	1869	1858	1869	0.00
30/10/2009	\$ / R On 13-September-10	6.40	Put	Currency Future	47	45	47	45	0.00
30/10/2009	\$ / R On 13-September-10	7.40	Call	Currency Future	1039	1060	1039	1060	0.00
30/10/2009	\$ / R On 13-September-10	7.40	Put	Currency Future	228	236	228	236	0.00
30/10/2009	\$ / R On 13-September-10	10.40	Call	Currency Future	190	201	190	201	0.00
30/10/2009	\$ / R On 13-September-10	10.40	Put	Currency Future	2379	2376	2379	2376	0.00
30/10/2009	\$ / R On 13-September-10	12.40	Call	Currency Future	88	91	88	91	0.00
30/10/2009	\$ / R On 13-September-10	12.40	Put	Currency Future	4277	4266	4277	4266	0.00
30/10/2009	\$ / R On 13-September-10	14.40	Call	Currency Future	48	45	48	45	0.00
30/10/2009	\$ / R On 13-September-10	14.40	Put	Currency Future	6237	6220	6237	6220	0.00
30/10/2009	\$ / R On 13-September-10	16.40	Call	Currency Future	26	18	26	18	0.00
30/10/2009	\$ / R On 13-September-10	16.40	Put	Currency Future	8215	8193	8215	8193	0.00
30/10/2009	\$ / R On 13-December-10	4.50	Call	Currency Future	3842	3858	3842	3858	0.00
30/10/2009	\$ / R On 13-December-10	4.50	Put	Currency Future	8	10	8	10	0.00
30/10/2009	\$ / R On 13-December-10	5.50	Call	Currency Future	2854	2872	2854	2872	0.00
30/10/2009	\$ / R On 13-December-10	5.50	Put	Currency Future	20	24	20	24	0.00
30/10/2009	\$ / R On 13-December-10	6.50	Call	Currency Future	1904	1924	1904	1924	0.00
30/10/2009	\$ / R On 13-December-10	6.50	Put	Currency Future	70	76	70	76	0.00
30/10/2009	\$ / R On 13-December-10	7.50	Call	Currency Future	1118	1148	1118	1148	0.00
30/10/2009	\$ / R On 13-December-10	7.50	Put	Currency Future	284	300	284	300	0.00
30/10/2009	\$ / R On 13-December-10	10.50	Call	Currency Future	261	279	261	279	0.00
30/10/2009	\$ / R On 13-December-10	10.50	Put	Currency Future	2427	2431	2427	2431	0.00
30/10/2009	\$ / R On 13-December-10	12.50	Call	Currency Future	133	144	133	144	0.00
30/10/2009	\$ / R On 13-December-10	12.50	Put	Currency Future	4299	4296	4299	4296	0.00
30/10/2009	\$ / R On 13-December-10	14.50	Call	Currency Future	78	84	78	84	0.00
30/10/2009	\$ / R On 13-December-10	14.50	Put	Currency Future	6244	6236	6244	6236	0.00
30/10/2009	\$ / R On 13-December-10	16.50	Call	Currency Future	47	50	47	50	0.00
30/10/2009	\$ / R On 13-December-10	16.50	Put	Currency Future	8213	8202	8213	8202	0.00
30/10/2009	\$ / R On 13-September-10	4.25	Call	Currency Future	3963	3979	3963	3979	0.00
30/10/2009	\$ / R On 13-September-10	4.25	Put	Currency Future	2	4	2	4	0.00
30/10/2009	\$ / R On 13-September-10	5.25	Call	Currency Future	2970	2989	2970	2989	0.00
30/10/2009	\$ / R On 13-September-10	5.25	Put	Currency Future	9	14	9	14	0.00
30/10/2009	\$ / R On 13-September-10	6.25	Call	Currency Future	1997	2007	1997	2007	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 13-September-10	6.25	Put	Currency Future	36	33	36	33	0.00
30/10/2009	\$ / R On 13-September-10	7.25	Call	Currency Future	1140	1161	1140	1161	0.00
30/10/2009	\$ / R On 13-September-10	7.25	Put	Currency Future	179	186	179	186	0.00
30/10/2009	\$ / R On 13-September-10	10.25	Call	Currency Future	204	216	204	216	0.00
30/10/2009	\$ / R On 13-September-10	10.25	Put	Currency Future	2243	2241	2243	2241	0.00
30/10/2009	\$ / R On 13-September-10	12.25	Call	Currency Future	93	96	93	96	0.00
30/10/2009	\$ / R On 13-September-10	12.25	Put	Currency Future	4132	4122	4132	4122	0.00
30/10/2009	\$ / R On 13-September-10	14.25	Call	Currency Future	50	48	50	48	0.00
30/10/2009	\$ / R On 13-September-10	14.25	Put	Currency Future	6089	6073	6089	6073	0.00
30/10/2009	\$ / R On 13-September-10	16.25	Call	Currency Future	28	20	28	20	0.00
30/10/2009	\$ / R On 13-September-10	16.25	Put	Currency Future	8067	8045	8067	8045	0.00
30/10/2009	\$ / R On 13-September-10	4.30	Call	Currency Future	3914	3929	3914	3929	0.00
30/10/2009	\$ / R On 13-September-10	4.30	Put	Currency Future	3	5	3	5	0.00
30/10/2009	\$ / R On 13-September-10	5.30	Call	Currency Future	2921	2939	2921	2939	0.00
30/10/2009	\$ / R On 13-September-10	5.30	Put	Currency Future	10	14	10	14	0.00
30/10/2009	\$ / R On 13-September-10	6.30	Call	Currency Future	1950	1961	1950	1961	0.00
30/10/2009	\$ / R On 13-September-10	6.30	Put	Currency Future	39	36	39	36	0.00
30/10/2009	\$ / R On 13-September-10	7.30	Call	Currency Future	1106	1127	1106	1127	0.00
30/10/2009	\$ / R On 13-September-10	7.30	Put	Currency Future	195	202	195	202	0.00
30/10/2009	\$ / R On 13-September-10	10.30	Call	Currency Future	199	211	199	211	0.00
30/10/2009	\$ / R On 13-September-10	10.30	Put	Currency Future	2288	2286	2288	2286	0.00
30/10/2009	\$ / R On 13-September-10	12.30	Call	Currency Future	92	95	92	95	0.00
30/10/2009	\$ / R On 13-September-10	12.30	Put	Currency Future	4181	4170	4181	4170	0.00
30/10/2009	\$ / R On 13-September-10	14.30	Call	Currency Future	49	47	49	47	0.00
30/10/2009	\$ / R On 13-September-10	14.30	Put	Currency Future	6138	6122	6138	6122	0.00
30/10/2009	\$ / R On 13-September-10	16.30	Call	Currency Future	27	19	27	19	0.00
30/10/2009	\$ / R On 13-September-10	16.30	Put	Currency Future	8116	8094	8116	8094	0.00
30/10/2009	\$ / R On 13-December-10	4.40	Call	Currency Future	3941	3957	3941	3957	0.00
30/10/2009	\$ / R On 13-December-10	4.40	Put	Currency Future	7	9	7	9	0.00
30/10/2009	\$ / R On 13-December-10	5.40	Call	Currency Future	2952	2969	2952	2969	0.00
30/10/2009	\$ / R On 13-December-10	5.40	Put	Currency Future	18	21	18	21	0.00
30/10/2009	\$ / R On 13-December-10	6.40	Call	Currency Future	1993	2012	1993	2012	0.00
30/10/2009	\$ / R On 13-December-10	6.40	Put	Currency Future	59	64	59	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
30/10/2009	\$ / R On 13-December-10	7.40	Call	Currency Future	1181	1210	1181	1210	0.00
30/10/2009	\$ / R On 13-December-10	7.40	Put	Currency Future	247	262	247	262	0.00
30/10/2009	\$ / R On 13-December-10	10.40	Call	Currency Future	272	291	272	291	0.00
30/10/2009	\$ / R On 13-December-10	10.40	Put	Currency Future	2338	2343	2338	2343	0.00
30/10/2009	\$ / R On 13-December-10	12.40	Call	Currency Future	138	148	138	148	0.00
30/10/2009	\$ / R On 13-December-10	12.40	Put	Currency Future	4204	4200	4204	4200	0.00
30/10/2009	\$ / R On 13-December-10	14.40	Call	Currency Future	80	87	80	87	0.00
30/10/2009	\$ / R On 13-December-10	14.40	Put	Currency Future	6146	6139	6146	6139	0.00
30/10/2009	\$ / R On 13-December-10	16.40	Call	Currency Future	49	52	49	52	0.00
30/10/2009	\$ / R On 13-December-10	16.40	Put	Currency Future	8115	8104	8115	8104	0.00
30/10/2009	\$ / R On 13-December-10	4.45	Call	Currency Future	3891	3907	3891	3907	0.00
30/10/2009	\$ / R On 13-December-10	4.45	Put	Currency Future	7	9	7	9	0.00
30/10/2009	\$ / R On 13-December-10	5.45	Call	Currency Future	2903	2920	2903	2920	0.00
30/10/2009	\$ / R On 13-December-10	5.45	Put	Currency Future	19	22	19	22	0.00
30/10/2009	\$ / R On 13-December-10	6.45	Call	Currency Future	1948	1968	1948	1968	0.00
30/10/2009	\$ / R On 13-December-10	6.45	Put	Currency Future	64	70	64	70	0.00
30/10/2009	\$ / R On 13-December-10	7.45	Call	Currency Future	1149	1179	1149	1179	0.00
30/10/2009	\$ / R On 13-December-10	7.45	Put	Currency Future	265	281	265	281	0.00
30/10/2009	\$ / R On 13-December-10	10.45	Call	Currency Future	266	285	266	285	0.00
30/10/2009	\$ / R On 13-December-10	10.45	Put	Currency Future	2382	2387	2382	2387	0.00
30/10/2009	\$ / R On 13-December-10	12.45	Call	Currency Future	135	146	135	146	0.00
30/10/2009	\$ / R On 13-December-10	12.45	Put	Currency Future	4251	4248	4251	4248	0.00
30/10/2009	\$ / R On 13-December-10	14.45	Call	Currency Future	79	85	79	85	0.00
30/10/2009	\$ / R On 13-December-10	14.45	Put	Currency Future	6195	6187	6195	6187	0.00
30/10/2009	\$ / R On 13-December-10	16.45	Call	Currency Future	48	51	48	51	0.00
30/10/2009	\$ / R On 13-December-10	16.45	Put	Currency Future	8164	8153	8164	8153	0.00
30/10/2009	\$ / R On 14-December-09	3.80	Call	Currency Future	4011	4023	4011	4023	0.00
30/10/2009	\$ / R On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	3011	3023	3011	3023	0.00
30/10/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	2012	2024	2012	2024	0.00
30/10/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	1	1	1	1	0.00
30/10/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	1018	1035	1018	1035	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	7	12	7	12	0.00
30/10/2009	\$ / R On 14-December-09	15.80	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	15.80	Put	Currency Future	7989	7977	7989	7977	0.00
30/10/2009	\$ / R On 15-March-10	3.90	Call	Currency Future	4044	4057	4044	4057	0.00
30/10/2009	\$ / R On 15-March-10	3.90	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	1	1	1	1	0.00
30/10/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	7956	7945	7956	7945	0.00
30/10/2009	\$ / R On 14-June-10	4.05	Call	Currency Future	4029	4042	4029	4042	0.00
30/10/2009	\$ / R On 14-June-10	4.05	Put	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 14-June-10	5.05	Call	Currency Future	3032	3048	3032	3048	0.00
30/10/2009	\$ / R On 14-June-10	5.05	Put	Currency Future	4	8	4	8	0.00
30/10/2009	\$ / R On 14-June-10	6.05	Call	Currency Future	2043	2062	2043	2062	0.00
30/10/2009	\$ / R On 14-June-10	6.05	Put	Currency Future	15	22	15	22	0.00
30/10/2009	\$ / R On 14-June-10	7.05	Call	Currency Future	1134	1150	1134	1150	0.00
30/10/2009	\$ / R On 14-June-10	7.05	Put	Currency Future	106	109	106	109	0.00
30/10/2009	\$ / R On 14-June-10	14.05	Call	Currency Future	23	9	23	9	0.00
30/10/2009	\$ / R On 14-June-10	14.05	Put	Currency Future	5995	5968	5995	5968	0.00
30/10/2009	\$ / R On 14-June-10	16.05	Call	Currency Future	9	4	9	4	0.00
30/10/2009	\$ / R On 14-June-10	16.05	Put	Currency Future	7981	7964	7981	7964	0.00
30/10/2009	\$ / R On 13-September-10	4.15	Call	Currency Future	4063	4078	4063	4078	0.00
30/10/2009	\$ / R On 13-September-10	4.15	Put	Currency Future	2	3	2	3	0.00
30/10/2009	\$ / R On 13-September-10	5.15	Call	Currency Future	3069	3087	3069	3087	0.00
30/10/2009	\$ / R On 13-September-10	5.15	Put	Currency Future	8	13	8	13	0.00
30/10/2009	\$ / R On 13-September-10	6.15	Call	Currency Future	2091	2103	2091	2103	0.00
30/10/2009	\$ / R On 13-September-10	6.15	Put	Currency Future	30	28	30	28	0.00
30/10/2009	\$ / R On 13-September-10	7.15	Call	Currency Future	1215	1234	1215	1234	0.00
30/10/2009	\$ / R On 13-September-10	7.15	Put	Currency Future	154	159	154	159	0.00
30/10/2009	\$ / R On 13-September-10	10.15	Call	Currency Future	214	226	214	226	0.00
30/10/2009	\$ / R On 13-September-10	10.15	Put	Currency Future	2153	2151	2153	2151	0.00
30/10/2009	\$ / R On 13-September-10	12.15	Call	Currency Future	97	100	97	100	0.00
30/10/2009	\$ / R On 13-September-10	12.15	Put	Currency Future	4036	4025	4036	4025	0.00
30/10/2009	\$ / R On 13-September-10	14.15	Call	Currency Future	51	50	51	50	0.00
30/10/2009	\$ / R On 13-September-10	14.15	Put	Currency Future	5990	5975	5990	5975	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 13-September-10	16.15	Call	Currency Future	29	21	29	21	0.00
30/10/2009	\$ / R On 13-September-10	16.15	Put	Currency Future	7968	7946	7968	7946	0.00
30/10/2009	\$ / R On 13-December-10	4.25	Call	Currency Future	4089	4105	4089	4105	0.00
30/10/2009	\$ / R On 13-December-10	4.25	Put	Currency Future	5	7	5	7	0.00
30/10/2009	\$ / R On 13-December-10	5.25	Call	Currency Future	3099	3117	3099	3117	0.00
30/10/2009	\$ / R On 13-December-10	5.25	Put	Currency Future	15	19	15	19	0.00
30/10/2009	\$ / R On 13-December-10	6.25	Call	Currency Future	2132	2151	2132	2151	0.00
30/10/2009	\$ / R On 13-December-10	6.25	Put	Currency Future	48	53	48	53	0.00
30/10/2009	\$ / R On 13-December-10	7.25	Call	Currency Future	1287	1315	1287	1315	0.00
30/10/2009	\$ / R On 13-December-10	7.25	Put	Currency Future	203	217	203	217	0.00
30/10/2009	\$ / R On 13-December-10	10.25	Call	Currency Future	288	308	288	308	0.00
30/10/2009	\$ / R On 13-December-10	10.25	Put	Currency Future	2204	2210	2204	2210	0.00
30/10/2009	\$ / R On 13-December-10	12.25	Call	Currency Future	144	155	144	155	0.00
30/10/2009	\$ / R On 13-December-10	12.25	Put	Currency Future	4060	4057	4060	4057	0.00
30/10/2009	\$ / R On 13-December-10	14.25	Call	Currency Future	83	90	83	90	0.00
30/10/2009	\$ / R On 13-December-10	14.25	Put	Currency Future	5999	5992	5999	5992	0.00
30/10/2009	\$ / R On 13-December-10	16.25	Call	Currency Future	51	55	51	55	0.00
30/10/2009	\$ / R On 13-December-10	16.25	Put	Currency Future	7967	7957	7967	7957	0.00
30/10/2009	\$ / R On 14-December-09	3.75	Call	Currency Future	4061	4073	4061	4073	0.00
30/10/2009	\$ / R On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	15.75	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	15.75	Put	Currency Future	7939	7927	7939	7927	0.00
30/10/2009	\$ / R On 15-March-10	3.85	Call	Currency Future	4094	4107	4094	4107	0.00
30/10/2009	\$ / R On 15-March-10	3.85	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	2	3	2	3	0.00
30/10/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	5908	5897	5908	5897	0.00
30/10/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	1	1	1	1	0.00
30/10/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	7906	7895	7906	7895	0.00
30/10/2009	\$ / R On 14-June-10	4.00	Call	Currency Future	4078	4092	4078	4092	0.00
30/10/2009	\$ / R On 14-June-10	4.00	Put	Currency Future	1	1	1	1	0.00
30/10/2009	\$ / R On 14-June-10	16.00	Call	Currency Future	9	5	9	5	0.00
30/10/2009	\$ / R On 14-June-10	16.00	Put	Currency Future	7931	7914	7931	7914	0.00
30/10/2009	\$ / R On 13-September-10	4.10	Call	Currency Future	4113	4128	4113	4128	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 13-September-10	4.10	Put	Currency Future	2	3	2	3	0.00
30/10/2009	\$ / R On 13-September-10	5.10	Call	Currency Future	3118	3137	3118	3137	0.00
30/10/2009	\$ / R On 13-September-10	5.10	Put	Currency Future	7	12	7	12	0.00
30/10/2009	\$ / R On 13-September-10	6.10	Call	Currency Future	2140	2152	2140	2152	0.00
30/10/2009	\$ / R On 13-September-10	6.10	Put	Currency Future	29	27	29	27	0.00
30/10/2009	\$ / R On 13-September-10	7.10	Call	Currency Future	1255	1273	1255	1273	0.00
30/10/2009	\$ / R On 13-September-10	7.10	Put	Currency Future	144	148	144	148	0.00
30/10/2009	\$ / R On 13-September-10	10.10	Call	Currency Future	218	231	218	231	0.00
30/10/2009	\$ / R On 13-September-10	10.10	Put	Currency Future	2107	2106	2107	2106	0.00
30/10/2009	\$ / R On 13-September-10	12.10	Call	Currency Future	98	102	98	102	0.00
30/10/2009	\$ / R On 13-September-10	12.10	Put	Currency Future	3987	3977	3987	3977	0.00
30/10/2009	\$ / R On 13-September-10	14.10	Call	Currency Future	52	50	52	50	0.00
30/10/2009	\$ / R On 13-September-10	14.10	Put	Currency Future	5941	5926	5941	5926	0.00
30/10/2009	\$ / R On 13-September-10	16.10	Call	Currency Future	29	21	29	21	0.00
30/10/2009	\$ / R On 13-September-10	16.10	Put	Currency Future	7918	7896	7918	7896	0.00
30/10/2009	\$ / R On 13-December-10	4.20	Call	Currency Future	4139	4154	4139	4154	0.00
30/10/2009	\$ / R On 13-December-10	4.20	Put	Currency Future	5	6	5	6	0.00
30/10/2009	\$ / R On 13-December-10	5.20	Call	Currency Future	3149	3166	3149	3166	0.00
30/10/2009	\$ / R On 13-December-10	5.20	Put	Currency Future	15	18	15	18	0.00
30/10/2009	\$ / R On 13-December-10	6.20	Call	Currency Future	2180	2199	2180	2199	0.00
30/10/2009	\$ / R On 13-December-10	6.20	Put	Currency Future	46	51	46	51	0.00
30/10/2009	\$ / R On 13-December-10	7.20	Call	Currency Future	1325	1352	1325	1352	0.00
30/10/2009	\$ / R On 13-December-10	7.20	Put	Currency Future	191	204	191	204	0.00
30/10/2009	\$ / R On 13-December-10	10.20	Call	Currency Future	294	314	294	314	0.00
30/10/2009	\$ / R On 13-December-10	10.20	Put	Currency Future	2160	2166	2160	2166	0.00
30/10/2009	\$ / R On 13-December-10	12.20	Call	Currency Future	146	157	146	157	0.00
30/10/2009	\$ / R On 13-December-10	12.20	Put	Currency Future	4012	4009	4012	4009	0.00
30/10/2009	\$ / R On 13-December-10	14.20	Call	Currency Future	84	91	84	91	0.00
30/10/2009	\$ / R On 13-December-10	14.20	Put	Currency Future	5950	5943	5950	5943	0.00
30/10/2009	\$ / R On 13-December-10	16.20	Call	Currency Future	51	55	51	55	0.00
30/10/2009	\$ / R On 13-December-10	16.20	Put	Currency Future	7917	7907	7917	7907	0.00
30/10/2009	\$ / R On 14-December-09	3.65	Call	Currency Future	4161	4173	4161	4173	0.00
30/10/2009	\$ / R On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-December-09	9.65	Call	Currency Future	4	9	4	9	0.00
30/10/2009	\$ / R On 14-December-09	9.65	Put	Currency Future	1843	1836	1843	1836	0.00
30/10/2009	\$ / R On 14-December-09	15.65	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	15.65	Put	Currency Future	7839	7827	7839	7827	0.00
30/10/2009	\$ / R On 15-March-10	3.80	Call	Currency Future	4144	4157	4144	4157	0.00
30/10/2009	\$ / R On 15-March-10	3.80	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 15-March-10	4.80	Call	Currency Future	3145	3159	3145	3159	0.00
30/10/2009	\$ / R On 15-March-10	4.80	Put	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	2150	2166	2150	2166	0.00
30/10/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	6	10	6	10	0.00
30/10/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	1183	1200	1183	1200	0.00
30/10/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	39	43	39	43	0.00
30/10/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	1	1	1	1	0.00
30/10/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	7856	7845	7856	7845	0.00
30/10/2009	\$ / R On 14-June-10	3.90	Call	Currency Future	4178	4192	4178	4192	0.00
30/10/2009	\$ / R On 14-June-10	3.90	Put	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	24	10	24	10	0.00
30/10/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	5847	5820	5847	5820	0.00
30/10/2009	\$ / R On 14-June-10	15.90	Call	Currency Future	9	5	9	5	0.00
30/10/2009	\$ / R On 14-June-10	15.90	Put	Currency Future	7832	7814	7832	7814	0.00
30/10/2009	\$ / R On 13-September-10	4.05	Call	Currency Future	4162	4177	4162	4177	0.00
30/10/2009	\$ / R On 13-September-10	4.05	Put	Currency Future	1	3	1	3	0.00
30/10/2009	\$ / R On 13-September-10	5.05	Call	Currency Future	3168	3186	3168	3186	0.00
30/10/2009	\$ / R On 13-September-10	5.05	Put	Currency Future	7	11	7	11	0.00
30/10/2009	\$ / R On 13-September-10	6.05	Call	Currency Future	2188	2201	2188	2201	0.00
30/10/2009	\$ / R On 13-September-10	6.05	Put	Currency Future	27	26	27	26	0.00
30/10/2009	\$ / R On 13-September-10	7.05	Call	Currency Future	1295	1312	1295	1312	0.00
30/10/2009	\$ / R On 13-September-10	7.05	Put	Currency Future	134	138	134	138	0.00
30/10/2009	\$ / R On 13-September-10	10.05	Call	Currency Future	223	236	223	236	0.00
30/10/2009	\$ / R On 13-September-10	10.05	Put	Currency Future	2062	2061	2062	2061	0.00
30/10/2009	\$ / R On 13-September-10	12.05	Call	Currency Future	100	103	100	103	0.00
30/10/2009	\$ / R On 13-September-10	12.05	Put	Currency Future	3939	3929	3939	3929	0.00
30/10/2009	\$ / R On 13-September-10	14.05	Call	Currency Future	53	51	53	51	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 13-September-10	14.05	Put	Currency Future	5892	5877	5892	5877	0.00
30/10/2009	\$ / R On 13-September-10	16.05	Call	Currency Future	30	21	30	21	0.00
30/10/2009	\$ / R On 13-September-10	16.05	Put	Currency Future	7869	7847	7869	7847	0.00
30/10/2009	\$ / R On 13-December-10	4.15	Call	Currency Future	4188	4203	4188	4203	0.00
30/10/2009	\$ / R On 13-December-10	4.15	Put	Currency Future	4	5	4	5	0.00
30/10/2009	\$ / R On 13-December-10	5.15	Call	Currency Future	3198	3215	3198	3215	0.00
30/10/2009	\$ / R On 13-December-10	5.15	Put	Currency Future	14	17	14	17	0.00
30/10/2009	\$ / R On 13-December-10	6.15	Call	Currency Future	2227	2246	2227	2246	0.00
30/10/2009	\$ / R On 13-December-10	6.15	Put	Currency Future	43	48	43	48	0.00
30/10/2009	\$ / R On 13-December-10	7.15	Call	Currency Future	1363	1390	1363	1390	0.00
30/10/2009	\$ / R On 13-December-10	7.15	Put	Currency Future	179	192	179	192	0.00
30/10/2009	\$ / R On 13-December-10	10.15	Call	Currency Future	299	320	299	320	0.00
30/10/2009	\$ / R On 13-December-10	10.15	Put	Currency Future	2115	2122	2115	2122	0.00
30/10/2009	\$ / R On 13-December-10	12.15	Call	Currency Future	148	159	148	159	0.00
30/10/2009	\$ / R On 13-December-10	12.15	Put	Currency Future	3964	3961	3964	3961	0.00
30/10/2009	\$ / R On 13-December-10	14.15	Call	Currency Future	85	92	85	92	0.00
30/10/2009	\$ / R On 13-December-10	14.15	Put	Currency Future	5901	5894	5901	5894	0.00
30/10/2009	\$ / R On 13-December-10	16.15	Call	Currency Future	52	56	52	56	0.00
30/10/2009	\$ / R On 13-December-10	16.15	Put	Currency Future	7868	7858	7868	7858	0.00
30/10/2009	\$ / R On 14-December-09	3.60	Call	Currency Future	4211	4223	4211	4223	0.00
30/10/2009	\$ / R On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	4	10	4	10	0.00
30/10/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	1793	1787	1793	1787	0.00
30/10/2009	\$ / R On 14-December-09	15.60	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	15.60	Put	Currency Future	7789	7777	7789	7777	0.00
30/10/2009	\$ / R On 15-March-10	3.70	Call	Currency Future	4244	4257	4244	4257	0.00
30/10/2009	\$ / R On 15-March-10	3.70	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	3245	3258	3245	3258	0.00
30/10/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	2249	2265	2249	2265	0.00
30/10/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	5	8	5	8	0.00
30/10/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1277	1294	1277	1294	0.00
30/10/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	32	37	32	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
30/10/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	1	1	1	1	0.00
30/10/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	7756	7745	7756	7745	0.00
30/10/2009	\$ / R On 14-June-10	3.85	Call	Currency Future	4228	4241	4228	4241	0.00
30/10/2009	\$ / R On 14-June-10	3.85	Put	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	25	11	25	11	0.00
30/10/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	5797	5770	5797	5770	0.00
30/10/2009	\$ / R On 14-June-10	15.85	Call	Currency Future	10	5	10	5	0.00
30/10/2009	\$ / R On 14-June-10	15.85	Put	Currency Future	7782	7764	7782	7764	0.00
30/10/2009	\$ / R On 13-September-10	3.95	Call	Currency Future	4262	4277	4262	4277	0.00
30/10/2009	\$ / R On 13-September-10	3.95	Put	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 13-September-10	4.95	Call	Currency Future	3267	3285	3267	3285	0.00
30/10/2009	\$ / R On 13-September-10	4.95	Put	Currency Future	6	10	6	10	0.00
30/10/2009	\$ / R On 13-September-10	5.95	Call	Currency Future	2285	2299	2285	2299	0.00
30/10/2009	\$ / R On 13-September-10	5.95	Put	Currency Future	24	24	24	24	0.00
30/10/2009	\$ / R On 13-September-10	6.95	Call	Currency Future	1377	1393	1377	1393	0.00
30/10/2009	\$ / R On 13-September-10	6.95	Put	Currency Future	116	118	116	118	0.00
30/10/2009	\$ / R On 13-September-10	9.95	Call	Currency Future	234	247	234	247	0.00
30/10/2009	\$ / R On 13-September-10	9.95	Put	Currency Future	1973	1972	1973	1972	0.00
30/10/2009	\$ / R On 13-September-10	11.95	Call	Currency Future	103	107	103	107	0.00
30/10/2009	\$ / R On 13-September-10	11.95	Put	Currency Future	3842	3832	3842	3832	0.00
30/10/2009	\$ / R On 13-September-10	13.95	Call	Currency Future	54	53	54	53	0.00
30/10/2009	\$ / R On 13-September-10	13.95	Put	Currency Future	5793	5778	5793	5778	0.00
30/10/2009	\$ / R On 13-September-10	15.95	Call	Currency Future	31	22	31	22	0.00
30/10/2009	\$ / R On 13-September-10	15.95	Put	Currency Future	7770	7748	7770	7748	0.00
30/10/2009	\$ / R On 13-December-10	4.10	Call	Currency Future	4237	4253	4237	4253	0.00
30/10/2009	\$ / R On 13-December-10	4.10	Put	Currency Future	3	5	3	5	0.00
30/10/2009	\$ / R On 13-December-10	5.10	Call	Currency Future	3248	3264	3248	3264	0.00
30/10/2009	\$ / R On 13-December-10	5.10	Put	Currency Future	14	16	14	16	0.00
30/10/2009	\$ / R On 13-December-10	6.10	Call	Currency Future	2275	2294	2275	2294	0.00
30/10/2009	\$ / R On 13-December-10	6.10	Put	Currency Future	41	46	41	46	0.00
30/10/2009	\$ / R On 13-December-10	7.10	Call	Currency Future	1402	1428	1402	1428	0.00
30/10/2009	\$ / R On 13-December-10	7.10	Put	Currency Future	168	180	168	180	0.00
30/10/2009	\$ / R On 13-December-10	10.10	Call	Currency Future	305	326	305	326	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 13-December-10	10.10	Put	Currency Future	2071	2078	2071	2078	0.00
30/10/2009	\$ / R On 13-December-10	12.10	Call	Currency Future	150	162	150	162	0.00
30/10/2009	\$ / R On 13-December-10	12.10	Put	Currency Future	3916	3914	3916	3914	0.00
30/10/2009	\$ / R On 13-December-10	14.10	Call	Currency Future	86	93	86	93	0.00
30/10/2009	\$ / R On 13-December-10	14.10	Put	Currency Future	5852	5845	5852	5845	0.00
30/10/2009	\$ / R On 13-December-10	16.10	Call	Currency Future	52	56	52	56	0.00
30/10/2009	\$ / R On 13-December-10	16.10	Put	Currency Future	7818	7808	7818	7808	0.00
30/10/2009	\$ / R On 14-December-09	3.70	Call	Currency Future	4111	4123	4111	4123	0.00
30/10/2009	\$ / R On 14-December-09	3.70	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	4.70	Call	Currency Future	3111	3123	3111	3123	0.00
30/10/2009	\$ / R On 14-December-09	4.70	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	5.70	Call	Currency Future	2112	2124	2112	2124	0.00
30/10/2009	\$ / R On 14-December-09	5.70	Put	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-December-09	6.70	Call	Currency Future	1117	1133	1117	1133	0.00
30/10/2009	\$ / R On 14-December-09	6.70	Put	Currency Future	5	10	5	10	0.00
30/10/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	4	9	4	9	0.00
30/10/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	1892	1886	1892	1886	0.00
30/10/2009	\$ / R On 14-December-09	15.70	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	15.70	Put	Currency Future	7889	7877	7889	7877	0.00
30/10/2009	\$ / R On 14-June-10	3.95	Call	Currency Future	4128	4142	4128	4142	0.00
30/10/2009	\$ / R On 14-June-10	3.95	Put	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	3132	3147	3132	3147	0.00
30/10/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	4	7	4	7	0.00
30/10/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	2141	2160	2141	2160	0.00
30/10/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	13	20	13	20	0.00
30/10/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	1217	1235	1217	1235	0.00
30/10/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	89	94	89	94	0.00
30/10/2009	\$ / R On 14-June-10	11.95	Call	Currency Future	54	53	54	53	0.00
30/10/2009	\$ / R On 14-June-10	11.95	Put	Currency Future	3927	3912	3927	3912	0.00
30/10/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	24	10	24	10	0.00
30/10/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	5896	5869	5896	5869	0.00
30/10/2009	\$ / R On 14-June-10	15.95	Call	Currency Future	9	5	9	5	0.00
30/10/2009	\$ / R On 14-June-10	15.95	Put	Currency Future	7881	7864	7881	7864	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	4261	4273	4261	4273	0.00
30/10/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	4.55	Call	Currency Future	3261	3273	3261	3273	0.00
30/10/2009	\$ / R On 14-December-09	4.55	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	5.55	Call	Currency Future	2262	2273	2262	2273	0.00
30/10/2009	\$ / R On 14-December-09	5.55	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	1265	1280	1265	1280	0.00
30/10/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	4	7	4	7	0.00
30/10/2009	\$ / R On 14-June-10	3.80	Call	Currency Future	4278	4291	4278	4291	0.00
30/10/2009	\$ / R On 14-June-10	3.80	Put	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	3281	3296	3281	3296	0.00
30/10/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	3	5	3	5	0.00
30/10/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2289	2307	2289	2307	0.00
30/10/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	11	17	11	17	0.00
30/10/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1346	1365	1346	1365	0.00
30/10/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	68	75	68	75	0.00
30/10/2009	\$ / R On 14-June-10	11.80	Call	Currency Future	58	56	58	56	0.00
30/10/2009	\$ / R On 14-June-10	11.80	Put	Currency Future	3780	3766	3780	3766	0.00
30/10/2009	\$ / R On 14-June-10	13.80	Call	Currency Future	25	11	25	11	0.00
30/10/2009	\$ / R On 14-June-10	13.80	Put	Currency Future	5747	5721	5747	5721	0.00
30/10/2009	\$ / R On 14-June-10	15.80	Call	Currency Future	10	5	10	5	0.00
30/10/2009	\$ / R On 14-June-10	15.80	Put	Currency Future	7732	7714	7732	7714	0.00
30/10/2009	\$ / R On 13-December-10	4.05	Call	Currency Future	4287	4302	4287	4302	0.00
30/10/2009	\$ / R On 13-December-10	4.05	Put	Currency Future	3	4	3	4	0.00
30/10/2009	\$ / R On 13-December-10	5.05	Call	Currency Future	3297	3314	3297	3314	0.00
30/10/2009	\$ / R On 13-December-10	5.05	Put	Currency Future	13	16	13	16	0.00
30/10/2009	\$ / R On 13-December-10	6.05	Call	Currency Future	2323	2341	2323	2341	0.00
30/10/2009	\$ / R On 13-December-10	6.05	Put	Currency Future	39	43	39	43	0.00
30/10/2009	\$ / R On 13-December-10	7.05	Call	Currency Future	1441	1467	1441	1467	0.00
30/10/2009	\$ / R On 13-December-10	7.05	Put	Currency Future	157	169	157	169	0.00
30/10/2009	\$ / R On 13-December-10	10.05	Call	Currency Future	312	333	312	333	0.00
30/10/2009	\$ / R On 13-December-10	10.05	Put	Currency Future	2028	2035	2028	2035	0.00
30/10/2009	\$ / R On 13-December-10	12.05	Call	Currency Future	152	164	152	164	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 13-December-10	12.05	Put	Currency Future	3868	3866	3868	3866	0.00
30/10/2009	\$ / R On 13-December-10	14.05	Call	Currency Future	87	94	87	94	0.00
30/10/2009	\$ / R On 13-December-10	14.05	Put	Currency Future	5803	5796	5803	5796	0.00
30/10/2009	\$ / R On 13-December-10	16.05	Call	Currency Future	53	57	53	57	0.00
30/10/2009	\$ / R On 13-December-10	16.05	Put	Currency Future	7769	7759	7769	7759	0.00
30/10/2009	\$ / R On 14-December-09	3.50	Call	Currency Future	4311	4323	4311	4323	0.00
30/10/2009	\$ / R On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	15.50	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	15.50	Put	Currency Future	7689	7677	7689	7677	0.00
30/10/2009	\$ / R On 14-June-10	11.75	Call	Currency Future	59	58	59	58	0.00
30/10/2009	\$ / R On 14-June-10	11.75	Put	Currency Future	3731	3717	3731	3717	0.00
30/10/2009	\$ / R On 14-June-10	13.75	Call	Currency Future	26	12	26	12	0.00
30/10/2009	\$ / R On 14-June-10	13.75	Put	Currency Future	5698	5671	5698	5671	0.00
30/10/2009	\$ / R On 13-September-10	3.90	Call	Currency Future	4312	4326	4312	4326	0.00
30/10/2009	\$ / R On 13-September-10	3.90	Put	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 13-September-10	4.90	Call	Currency Future	3317	3334	3317	3334	0.00
30/10/2009	\$ / R On 13-September-10	4.90	Put	Currency Future	6	10	6	10	0.00
30/10/2009	\$ / R On 13-September-10	5.90	Call	Currency Future	2333	2348	2333	2348	0.00
30/10/2009	\$ / R On 13-September-10	5.90	Put	Currency Future	22	23	22	23	0.00
30/10/2009	\$ / R On 13-September-10	6.90	Call	Currency Future	1418	1434	1418	1434	0.00
30/10/2009	\$ / R On 13-September-10	6.90	Put	Currency Future	107	109	107	109	0.00
30/10/2009	\$ / R On 13-September-10	9.90	Call	Currency Future	239	253	239	253	0.00
30/10/2009	\$ / R On 13-September-10	9.90	Put	Currency Future	1928	1928	1928	1928	0.00
30/10/2009	\$ / R On 13-September-10	11.90	Call	Currency Future	105	109	105	109	0.00
30/10/2009	\$ / R On 13-September-10	11.90	Put	Currency Future	3794	3784	3794	3784	0.00
30/10/2009	\$ / R On 13-September-10	13.90	Call	Currency Future	55	54	55	54	0.00
30/10/2009	\$ / R On 13-September-10	13.90	Put	Currency Future	5744	5729	5744	5729	0.00
30/10/2009	\$ / R On 13-September-10	15.90	Call	Currency Future	31	23	31	23	0.00
30/10/2009	\$ / R On 13-September-10	15.90	Put	Currency Future	7720	7698	7720	7698	0.00
30/10/2009	\$ / R On 13-December-10	4.00	Call	Currency Future	4337	4352	4337	4352	0.00
30/10/2009	\$ / R On 13-December-10	4.00	Put	Currency Future	3	4	3	4	0.00
30/10/2009	\$ / R On 13-December-10	5.00	Call	Currency Future	3346	3363	3346	3363	0.00
30/10/2009	\$ / R On 13-December-10	5.00	Put	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
30/10/2009	\$ / R On 13-December-10	6.00	Call	Currency Future	2371	2389	2371	2389	0.00
30/10/2009	\$ / R On 13-December-10	6.00	Put	Currency Future	37	41	37	41	0.00
30/10/2009	\$ / R On 13-December-10	7.00	Call	Currency Future	1481	1506	1481	1506	0.00
30/10/2009	\$ / R On 13-December-10	7.00	Put	Currency Future	147	158	147	158	0.00
30/10/2009	\$ / R On 13-December-10	10.00	Call	Currency Future	318	340	318	340	0.00
30/10/2009	\$ / R On 13-December-10	10.00	Put	Currency Future	1984	1992	1984	1992	0.00
30/10/2009	\$ / R On 13-December-10	12.00	Call	Currency Future	154	166	154	166	0.00
30/10/2009	\$ / R On 13-December-10	12.00	Put	Currency Future	3820	3818	3820	3818	0.00
30/10/2009	\$ / R On 13-December-10	14.00	Call	Currency Future	88	95	88	95	0.00
30/10/2009	\$ / R On 13-December-10	14.00	Put	Currency Future	5754	5747	5754	5747	0.00
30/10/2009	\$ / R On 13-December-10	16.00	Call	Currency Future	54	58	54	58	0.00
30/10/2009	\$ / R On 13-December-10	16.00	Put	Currency Future	7720	7710	7720	7710	0.00
30/10/2009	\$ / R On 14-December-09	3.45	Call	Currency Future	4361	4373	4361	4373	0.00
30/10/2009	\$ / R On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3361	3373	3361	3373	0.00
30/10/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2362	2373	2362	2373	0.00
30/10/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1364	1379	1364	1379	0.00
30/10/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	3	6	3	6	0.00
30/10/2009	\$ / R On 14-December-09	15.45	Call	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-December-09	15.45	Put	Currency Future	7639	7627	7639	7627	0.00
30/10/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	4394	4407	4394	4407	0.00
30/10/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3395	3408	3395	3408	0.00
30/10/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	1	1	1	1	0.00
30/10/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2398	2413	2398	2413	0.00
30/10/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	4	7	4	7	0.00
30/10/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1419	1437	1419	1437	0.00
30/10/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	25	30	25	30	0.00
30/10/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	7606	7595	7606	7595	0.00
30/10/2009	\$ / R On 14-June-10	3.70	Call	Currency Future	4378	4391	4378	4391	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 14-June-10	3.70	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3380	3395	3380	3395	0.00
30/10/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	3	5	3	5	0.00
30/10/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2388	2406	2388	2406	0.00
30/10/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	10	15	10	15	0.00
30/10/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1434	1454	1434	1454	0.00
30/10/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	57	64	57	64	0.00
30/10/2009	\$ / R On 14-June-10	15.70	Call	Currency Future	10	5	10	5	0.00
30/10/2009	\$ / R On 14-June-10	15.70	Put	Currency Future	7632	7614	7632	7614	0.00
30/10/2009	\$ / R On 13-September-10	3.80	Call	Currency Future	4412	4426	4412	4426	0.00
30/10/2009	\$ / R On 13-September-10	3.80	Put	Currency Future	1	1	1	1	0.00
30/10/2009	\$ / R On 13-September-10	4.80	Call	Currency Future	3416	3433	3416	3433	0.00
30/10/2009	\$ / R On 13-September-10	4.80	Put	Currency Future	5	8	5	8	0.00
30/10/2009	\$ / R On 13-September-10	5.80	Call	Currency Future	2430	2446	2430	2446	0.00
30/10/2009	\$ / R On 13-September-10	5.80	Put	Currency Future	19	22	19	22	0.00
30/10/2009	\$ / R On 13-September-10	6.80	Call	Currency Future	1503	1517	1503	1517	0.00
30/10/2009	\$ / R On 13-September-10	6.80	Put	Currency Future	92	92	92	92	0.00
30/10/2009	\$ / R On 13-September-10	9.80	Call	Currency Future	251	265	251	265	0.00
30/10/2009	\$ / R On 13-September-10	9.80	Put	Currency Future	1840	1841	1840	1841	0.00
30/10/2009	\$ / R On 13-September-10	11.80	Call	Currency Future	108	113	108	113	0.00
30/10/2009	\$ / R On 13-September-10	11.80	Put	Currency Future	3697	3688	3697	3688	0.00
30/10/2009	\$ / R On 13-September-10	13.80	Call	Currency Future	56	55	56	55	0.00
30/10/2009	\$ / R On 13-September-10	13.80	Put	Currency Future	5645	5631	5645	5631	0.00
30/10/2009	\$ / R On 13-September-10	15.80	Call	Currency Future	32	24	32	24	0.00
30/10/2009	\$ / R On 13-September-10	15.80	Put	Currency Future	7621	7599	7621	7599	0.00
30/10/2009	\$ / R On 13-December-10	3.95	Call	Currency Future	4386	4401	4386	4401	0.00
30/10/2009	\$ / R On 13-December-10	3.95	Put	Currency Future	2	3	2	3	0.00
30/10/2009	\$ / R On 13-December-10	4.95	Call	Currency Future	3396	3413	3396	3413	0.00
30/10/2009	\$ / R On 13-December-10	4.95	Put	Currency Future	12	15	12	15	0.00
30/10/2009	\$ / R On 13-December-10	5.95	Call	Currency Future	2418	2437	2418	2437	0.00
30/10/2009	\$ / R On 13-December-10	5.95	Put	Currency Future	34	39	34	39	0.00
30/10/2009	\$ / R On 13-December-10	6.95	Call	Currency Future	1521	1546	1521	1546	0.00
30/10/2009	\$ / R On 13-December-10	6.95	Put	Currency Future	137	148	137	148	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 13-December-10	9.95	Call	Currency Future	324	347	324	347	0.00
30/10/2009	\$ / R On 13-December-10	9.95	Put	Currency Future	1940	1949	1940	1949	0.00
30/10/2009	\$ / R On 13-December-10	11.95	Call	Currency Future	157	169	157	169	0.00
30/10/2009	\$ / R On 13-December-10	11.95	Put	Currency Future	3773	3771	3773	3771	0.00
30/10/2009	\$ / R On 13-December-10	13.95	Call	Currency Future	89	96	89	96	0.00
30/10/2009	\$ / R On 13-December-10	13.95	Put	Currency Future	5705	5698	5705	5698	0.00
30/10/2009	\$ / R On 13-December-10	15.95	Call	Currency Future	54	58	54	58	0.00
30/10/2009	\$ / R On 13-December-10	15.95	Put	Currency Future	7670	7660	7670	7660	0.00
30/10/2009	\$ / R On 15-March-10	3.60	Call	Currency Future	4344	4357	4344	4357	0.00
30/10/2009	\$ / R On 15-March-10	3.60	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	1	1	1	1	0.00
30/10/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	7656	7645	7656	7645	0.00
30/10/2009	\$ / R On 13-September-10	3.85	Call	Currency Future	4362	4376	4362	4376	0.00
30/10/2009	\$ / R On 13-September-10	3.85	Put	Currency Future	1	1	1	1	0.00
30/10/2009	\$ / R On 13-September-10	4.85	Call	Currency Future	3366	3384	3366	3384	0.00
30/10/2009	\$ / R On 13-September-10	4.85	Put	Currency Future	5	9	5	9	0.00
30/10/2009	\$ / R On 13-September-10	5.85	Call	Currency Future	2382	2397	2382	2397	0.00
30/10/2009	\$ / R On 13-September-10	5.85	Put	Currency Future	21	22	21	22	0.00
30/10/2009	\$ / R On 13-September-10	6.85	Call	Currency Future	1460	1475	1460	1475	0.00
30/10/2009	\$ / R On 13-September-10	6.85	Put	Currency Future	99	100	99	100	0.00
30/10/2009	\$ / R On 13-September-10	9.85	Call	Currency Future	245	259	245	259	0.00
30/10/2009	\$ / R On 13-September-10	9.85	Put	Currency Future	1884	1884	1884	1884	0.00
30/10/2009	\$ / R On 13-September-10	11.85	Call	Currency Future	107	111	107	111	0.00
30/10/2009	\$ / R On 13-September-10	11.85	Put	Currency Future	3746	3736	3746	3736	0.00
30/10/2009	\$ / R On 13-September-10	13.85	Call	Currency Future	56	54	56	54	0.00
30/10/2009	\$ / R On 13-September-10	13.85	Put	Currency Future	5695	5680	5695	5680	0.00
30/10/2009	\$ / R On 13-September-10	15.85	Call	Currency Future	31	23	31	23	0.00
30/10/2009	\$ / R On 13-September-10	15.85	Put	Currency Future	7670	7649	7670	7649	0.00
30/10/2009	\$ / R On 13-December-10	4.30	Call	Currency Future	4040	4056	4040	4056	0.00
30/10/2009	\$ / R On 13-December-10	4.30	Put	Currency Future	6	8	6	8	0.00
30/10/2009	\$ / R On 13-December-10	5.30	Call	Currency Future	3050	3067	3050	3067	0.00
30/10/2009	\$ / R On 13-December-10	5.30	Put	Currency Future	16	19	16	19	0.00
30/10/2009	\$ / R On 13-December-10	6.30	Call	Currency Future	2085	2104	2085	2104	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 13-December-10	6.30	Put	Currency Future	51	56	51	56	0.00
30/10/2009	\$ / R On 13-December-10	7.30	Call	Currency Future	1250	1278	1250	1278	0.00
30/10/2009	\$ / R On 13-December-10	7.30	Put	Currency Future	216	230	216	230	0.00
30/10/2009	\$ / R On 13-December-10	10.30	Call	Currency Future	283	302	283	302	0.00
30/10/2009	\$ / R On 13-December-10	10.30	Put	Currency Future	2249	2254	2249	2254	0.00
30/10/2009	\$ / R On 13-December-10	12.30	Call	Currency Future	142	153	142	153	0.00
30/10/2009	\$ / R On 13-December-10	12.30	Put	Currency Future	4108	4105	4108	4105	0.00
30/10/2009	\$ / R On 13-December-10	14.30	Call	Currency Future	82	89	82	89	0.00
30/10/2009	\$ / R On 13-December-10	14.30	Put	Currency Future	6048	6041	6048	6041	0.00
30/10/2009	\$ / R On 13-December-10	16.30	Call	Currency Future	50	54	50	54	0.00
30/10/2009	\$ / R On 13-December-10	16.30	Put	Currency Future	8016	8006	8016	8006	0.00
30/10/2009	\$ / R On 14-December-09	3.40	Call	Currency Future	4411	4423	4411	4423	0.00
30/10/2009	\$ / R On 14-December-09	3.40	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 15-March-10	3.50	Call	Currency Future	4444	4457	4444	4457	0.00
30/10/2009	\$ / R On 15-March-10	3.50	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	7556	7545	7556	7545	0.00
30/10/2009	\$ / R On 14-June-10	3.65	Call	Currency Future	4428	4441	4428	4441	0.00
30/10/2009	\$ / R On 14-June-10	3.65	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-June-10	15.65	Call	Currency Future	10	5	10	5	0.00
30/10/2009	\$ / R On 14-June-10	15.65	Put	Currency Future	7583	7564	7583	7564	0.00
30/10/2009	\$ / R On 13-September-10	3.75	Call	Currency Future	4461	4476	4461	4476	0.00
30/10/2009	\$ / R On 13-September-10	3.75	Put	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 13-September-10	4.75	Call	Currency Future	3466	3483	3466	3483	0.00
30/10/2009	\$ / R On 13-September-10	4.75	Put	Currency Future	5	8	5	8	0.00
30/10/2009	\$ / R On 13-September-10	5.75	Call	Currency Future	2479	2495	2479	2495	0.00
30/10/2009	\$ / R On 13-September-10	5.75	Put	Currency Future	18	21	18	21	0.00
30/10/2009	\$ / R On 13-September-10	6.75	Call	Currency Future	1546	1560	1546	1560	0.00
30/10/2009	\$ / R On 13-September-10	6.75	Put	Currency Future	85	85	85	85	0.00
30/10/2009	\$ / R On 13-September-10	9.75	Call	Currency Future	257	272	257	272	0.00
30/10/2009	\$ / R On 13-September-10	9.75	Put	Currency Future	1796	1797	1796	1797	0.00
30/10/2009	\$ / R On 13-September-10	11.75	Call	Currency Future	110	115	110	115	0.00
30/10/2009	\$ / R On 13-September-10	11.75	Put	Currency Future	3649	3640	3649	3640	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 13-September-10	13.75	Call	Currency Future	57	56	57	56	0.00
30/10/2009	\$ / R On 13-September-10	13.75	Put	Currency Future	5596	5582	5596	5582	0.00
30/10/2009	\$ / R On 13-September-10	15.75	Call	Currency Future	32	24	32	24	0.00
30/10/2009	\$ / R On 13-September-10	15.75	Put	Currency Future	7571	7550	7571	7550	0.00
30/10/2009	\$ / R On 13-December-10	3.90	Call	Currency Future	4436	4451	4436	4451	0.00
30/10/2009	\$ / R On 13-December-10	3.90	Put	Currency Future	2	3	2	3	0.00
30/10/2009	\$ / R On 13-December-10	4.90	Call	Currency Future	3445	3462	3445	3462	0.00
30/10/2009	\$ / R On 13-December-10	4.90	Put	Currency Future	11	14	11	14	0.00
30/10/2009	\$ / R On 13-December-10	5.90	Call	Currency Future	2467	2485	2467	2485	0.00
30/10/2009	\$ / R On 13-December-10	5.90	Put	Currency Future	33	37	33	37	0.00
30/10/2009	\$ / R On 13-December-10	6.90	Call	Currency Future	1562	1586	1562	1586	0.00
30/10/2009	\$ / R On 13-December-10	6.90	Put	Currency Future	128	138	128	138	0.00
30/10/2009	\$ / R On 13-December-10	9.90	Call	Currency Future	331	354	331	354	0.00
30/10/2009	\$ / R On 13-December-10	9.90	Put	Currency Future	1897	1906	1897	1906	0.00
30/10/2009	\$ / R On 13-December-10	11.90	Call	Currency Future	159	171	159	171	0.00
30/10/2009	\$ / R On 13-December-10	11.90	Put	Currency Future	3725	3723	3725	3723	0.00
30/10/2009	\$ / R On 13-December-10	13.90	Call	Currency Future	90	97	90	97	0.00
30/10/2009	\$ / R On 13-December-10	13.90	Put	Currency Future	5656	5649	5656	5649	0.00
30/10/2009	\$ / R On 13-December-10	15.90	Call	Currency Future	55	59	55	59	0.00
30/10/2009	\$ / R On 13-December-10	15.90	Put	Currency Future	7621	7611	7621	7611	0.00
30/10/2009	\$ / R On 14-December-09	3.35	Call	Currency Future	4461	4473	4461	4473	0.00
30/10/2009	\$ / R On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-June-10	3.60	Call	Currency Future	4478	4491	4478	4491	0.00
30/10/2009	\$ / R On 14-June-10	3.60	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 14-June-10	15.60	Call	Currency Future	11	5	11	5	0.00
30/10/2009	\$ / R On 14-June-10	15.60	Put	Currency Future	7533	7514	7533	7514	0.00
30/10/2009	\$ / R On 13-December-10	3.85	Call	Currency Future	4486	4500	4486	4500	0.00
30/10/2009	\$ / R On 13-December-10	3.85	Put	Currency Future	2	2	2	2	0.00
30/10/2009	\$ / R On 13-December-10	4.85	Call	Currency Future	3495	3511	3495	3511	0.00
30/10/2009	\$ / R On 13-December-10	4.85	Put	Currency Future	11	13	11	13	0.00
30/10/2009	\$ / R On 13-December-10	5.85	Call	Currency Future	2515	2533	2515	2533	0.00
30/10/2009	\$ / R On 13-December-10	5.85	Put	Currency Future	31	35	31	35	0.00
30/10/2009	\$ / R On 13-December-10	6.85	Call	Currency Future	1603	1626	1603	1626	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 13-December-10	6.85	Put	Currency Future	119	128	119	128	0.00
30/10/2009	\$ / R On 13-December-10	9.85	Call	Currency Future	338	361	338	361	0.00
30/10/2009	\$ / R On 13-December-10	9.85	Put	Currency Future	1854	1863	1854	1863	0.00
30/10/2009	\$ / R On 13-December-10	11.85	Call	Currency Future	162	174	162	174	0.00
30/10/2009	\$ / R On 13-December-10	11.85	Put	Currency Future	3678	3676	3678	3676	0.00
30/10/2009	\$ / R On 13-December-10	13.85	Call	Currency Future	91	99	91	99	0.00
30/10/2009	\$ / R On 13-December-10	13.85	Put	Currency Future	5607	5601	5607	5601	0.00
30/10/2009	\$ / R On 13-December-10	15.85	Call	Currency Future	55	60	55	60	0.00
30/10/2009	\$ / R On 13-December-10	15.85	Put	Currency Future	7571	7562	7571	7562	0.00
30/10/2009	\$ / R On 15-March-10	3.45	Call	Currency Future	4494	4507	4494	4507	0.00
30/10/2009	\$ / R On 15-March-10	3.45	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3495	3508	3495	3508	0.00
30/10/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	1	1	1	1	0.00
30/10/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2498	2512	2498	2512	0.00
30/10/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	3	6	3	6	0.00
30/10/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1515	1532	1515	1532	0.00
30/10/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	21	26	21	26	0.00
30/10/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	7506	7495	7506	7495	0.00
30/10/2009	\$ / R On 13-September-10	3.70	Call	Currency Future	4511	4526	4511	4526	0.00
30/10/2009	\$ / R On 13-September-10	3.70	Put	Currency Future	0	1	0	1	0.00
30/10/2009	\$ / R On 13-September-10	4.70	Call	Currency Future	3515	3532	3515	3532	0.00
30/10/2009	\$ / R On 13-September-10	4.70	Put	Currency Future	4	8	4	8	0.00
30/10/2009	\$ / R On 13-September-10	5.70	Call	Currency Future	2528	2545	2528	2545	0.00
30/10/2009	\$ / R On 13-September-10	5.70	Put	Currency Future	17	20	17	20	0.00
30/10/2009	\$ / R On 13-September-10	6.70	Call	Currency Future	1589	1603	1589	1603	0.00
30/10/2009	\$ / R On 13-September-10	6.70	Put	Currency Future	78	78	78	78	0.00
30/10/2009	\$ / R On 13-September-10	9.70	Call	Currency Future	263	278	263	278	0.00
30/10/2009	\$ / R On 13-September-10	9.70	Put	Currency Future	1752	1754	1752	1754	0.00
30/10/2009	\$ / R On 13-September-10	11.70	Call	Currency Future	112	117	112	117	0.00
30/10/2009	\$ / R On 13-September-10	11.70	Put	Currency Future	3601	3592	3601	3592	0.00
30/10/2009	\$ / R On 13-September-10	13.70	Call	Currency Future	58	57	58	57	0.00
30/10/2009	\$ / R On 13-September-10	13.70	Put	Currency Future	5547	5532	5547	5532	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 13-September-10	15.70	Call	Currency Future	33	25	33	25	0.00
30/10/2009	\$ / R On 13-September-10	15.70	Put	Currency Future	7522	7500	7522	7500	0.00
30/10/2009	\$ / R On 15-March-10	3.75	Call	Currency Future	4194	4207	4194	4207	0.00
30/10/2009	\$ / R On 15-March-10	3.75	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	2	4	2	4	0.00
30/10/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	5808	5797	5808	5797	0.00
30/10/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	1	1	1	1	0.00
30/10/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	7806	7795	7806	7795	0.00
30/10/2009	\$ / R On 13-September-10	4.00	Call	Currency Future	4212	4227	4212	4227	0.00
30/10/2009	\$ / R On 13-September-10	4.00	Put	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 13-September-10	5.00	Call	Currency Future	3218	3235	3218	3235	0.00
30/10/2009	\$ / R On 13-September-10	5.00	Put	Currency Future	7	11	7	11	0.00
30/10/2009	\$ / R On 13-September-10	6.00	Call	Currency Future	2236	2250	2236	2250	0.00
30/10/2009	\$ / R On 13-September-10	6.00	Put	Currency Future	25	25	25	25	0.00
30/10/2009	\$ / R On 13-September-10	7.00	Call	Currency Future	1335	1352	1335	1352	0.00
30/10/2009	\$ / R On 13-September-10	7.00	Put	Currency Future	124	127	124	127	0.00
30/10/2009	\$ / R On 13-September-10	10.00	Call	Currency Future	228	242	228	242	0.00
30/10/2009	\$ / R On 13-September-10	10.00	Put	Currency Future	2017	2017	2017	2017	0.00
30/10/2009	\$ / R On 13-September-10	12.00	Call	Currency Future	101	105	101	105	0.00
30/10/2009	\$ / R On 13-September-10	12.00	Put	Currency Future	3890	3880	3890	3880	0.00
30/10/2009	\$ / R On 13-September-10	14.00	Call	Currency Future	53	52	53	52	0.00
30/10/2009	\$ / R On 13-September-10	14.00	Put	Currency Future	5842	5827	5842	5827	0.00
30/10/2009	\$ / R On 13-September-10	16.00	Call	Currency Future	30	22	30	22	0.00
30/10/2009	\$ / R On 13-September-10	16.00	Put	Currency Future	7819	7797	7819	7797	0.00
30/10/2009	\$ / R On 15-March-10	3.95	Call	Currency Future	3994	4007	3994	4007	0.00
30/10/2009	\$ / R On 15-March-10	3.95	Put	Currency Future	0	0	0	0	0.00
30/10/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	2996	3009	2996	3009	0.00
30/10/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	1	3	1	3	0.00
30/10/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	2002	2019	2002	2019	0.00
30/10/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	8	12	8	12	0.00
30/10/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	1045	1061	1045	1061	0.00
30/10/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	51	54	51	54	0.00
30/10/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	8006	7995	8006	7995	0.00
30/10/2009	\$ / R On 14-June-10	4.10	Call	Currency Future	3979	3992	3979	3992	0.00
30/10/2009	\$ / R On 14-June-10	4.10	Put	Currency Future	1	2	1	2	0.00
30/10/2009	\$ / R On 14-June-10	14.10	Call	Currency Future	23	8	23	8	0.00
30/10/2009	\$ / R On 14-June-10	14.10	Put	Currency Future	6045	6018	6045	6018	0.00
30/10/2009	\$ / R On 14-June-10	16.10	Call	Currency Future	8	4	8	4	0.00
30/10/2009	\$ / R On 14-June-10	16.10	Put	Currency Future	8031	8014	8031	8014	0.00
30/10/2009	\$ / R On 13-December-10	4.35	Call	Currency Future	3991	4007	3991	4007	0.00
30/10/2009	\$ / R On 13-December-10	4.35	Put	Currency Future	7	9	7	9	0.00
30/10/2009	\$ / R On 13-December-10	5.35	Call	Currency Future	3001	3018	3001	3018	0.00
30/10/2009	\$ / R On 13-December-10	5.35	Put	Currency Future	17	20	17	20	0.00
30/10/2009	\$ / R On 13-December-10	6.35	Call	Currency Future	2038	2057	2038	2057	0.00
30/10/2009	\$ / R On 13-December-10	6.35	Put	Currency Future	54	59	54	59	0.00
30/10/2009	\$ / R On 13-December-10	7.35	Call	Currency Future	1214	1242	1214	1242	0.00
30/10/2009	\$ / R On 13-December-10	7.35	Put	Currency Future	230	244	230	244	0.00
30/10/2009	\$ / R On 13-December-10	10.35	Call	Currency Future	277	297	277	297	0.00
30/10/2009	\$ / R On 13-December-10	10.35	Put	Currency Future	2293	2299	2293	2299	0.00
30/10/2009	\$ / R On 13-December-10	12.35	Call	Currency Future	140	151	140	151	0.00
30/10/2009	\$ / R On 13-December-10	12.35	Put	Currency Future	4156	4153	4156	4153	0.00
30/10/2009	\$ / R On 13-December-10	14.35	Call	Currency Future	81	88	81	88	0.00
30/10/2009	\$ / R On 13-December-10	14.35	Put	Currency Future	6097	6090	6097	6090	0.00
30/10/2009	\$ / R On 13-December-10	16.35	Call	Currency Future	50	53	50	53	0.00
30/10/2009	\$ / R On 13-December-10	16.35	Put	Currency Future	8066	8055	8066	8055	0.00
30/10/2009	\$ / R On 13-September-10	4.20	Call	Currency Future	4013	4029	4013	4029	0.00
30/10/2009	\$ / R On 13-September-10	4.20	Put	Currency Future	2	4	2	4	0.00
30/10/2009	\$ / R On 13-September-10	5.20	Call	Currency Future	3019	3038	3019	3038	0.00
30/10/2009	\$ / R On 13-September-10	5.20	Put	Currency Future	8	13	8	13	0.00
30/10/2009	\$ / R On 13-September-10	6.20	Call	Currency Future	2043	2054	2043	2054	0.00
30/10/2009	\$ / R On 13-September-10	6.20	Put	Currency Future	32	29	32	29	0.00
30/10/2009	\$ / R On 13-September-10	7.20	Call	Currency Future	1176	1196	1176	1196	0.00
30/10/2009	\$ / R On 13-September-10	7.20	Put	Currency Future	165	171	165	171	0.00
30/10/2009	\$ / R On 13-September-10	10.20	Call	Currency Future	209	221	209	221	0.00
30/10/2009	\$ / R On 13-September-10	10.20	Put	Currency Future	2198	2196	2198	2196	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	\$ / R On 13-September-10	12.20	Call	Currency Future	95	98	95	98	0.00
30/10/2009	\$ / R On 13-September-10	12.20	Put	Currency Future	4084	4074	4084	4074	0.00
30/10/2009	\$ / R On 13-September-10	14.20	Call	Currency Future	51	49	51	49	0.00
30/10/2009	\$ / R On 13-September-10	14.20	Put	Currency Future	6040	6024	6040	6024	0.00
30/10/2009	\$ / R On 13-September-10	16.20	Call	Currency Future	29	20	29	20	0.00
30/10/2009	\$ / R On 13-September-10	16.20	Put	Currency Future	8018	7995	8018	7995	0.00
30/10/2009	£ / R On 15-March-10			Currency Future	13.1200	13.1775	13.1177	13.1775	769.00
30/10/2009	£ / R On 14-June-10			Currency Future	13.3300	13.3942	13.3325	13.3942	564.00
30/10/2009	£ / R On 14-December-09			Currency Future	12.9000	12.9612	12.9039	12.9612	39,649.00
30/10/2009	£ / R On 15-March-10	13.20	Call	Currency Future	559	592	559	592	0.00
30/10/2009	£ / R On 15-March-10	13.20	Put	Currency Future	641	614	641	614	0.00
30/10/2009	£ / R On 14-June-10	13.40	Call	Currency Future	749	785	749	785	11,323.00
30/10/2009	£ / R On 14-June-10	13.40	Put	Currency Future	817	791	817	791	0.00
30/10/2009	£ / R On 14-December-09	12.95	Call	Currency Future	322	349	322	349	0.00
30/10/2009	£ / R On 14-December-09	12.95	Put	Currency Future	368	338	368	338	0.00
30/10/2009	£ / R On 15-March-10	13.05	Call	Currency Future	621	658	621	658	0.00
30/10/2009	£ / R On 15-March-10	13.05	Put	Currency Future	554	530	554	530	0.00
30/10/2009	£ / R On 14-June-10	13.30	Call	Currency Future	789	826	789	826	0.00
30/10/2009	£ / R On 14-June-10	13.30	Put	Currency Future	756	732	756	732	0.00
30/10/2009	£ / R On 14-June-10	17.50	Call	Currency Future	112	130	112	130	11,279.00
30/10/2009	£ / R On 14-June-10	17.50	Put	Currency Future	4279	4236	4279	4236	0.00
30/10/2009	£ / R On 14-December-09	12.85	Call	Currency Future	369	399	369	399	0.00
30/10/2009	£ / R On 14-December-09	12.85	Put	Currency Future	315	287	315	287	0.00
30/10/2009	£ / R On 15-March-10	12.85	Call	Currency Future	718	756	718	756	0.00
30/10/2009	£ / R On 15-March-10	12.85	Put	Currency Future	451	428	451	428	0.00
30/10/2009	£ / R On 14-June-10	13.05	Call	Currency Future	899	938	899	938	0.00
30/10/2009	£ / R On 14-June-10	13.05	Put	Currency Future	617	594	617	594	0.00
30/10/2009	£ / R On 14-December-09	12.60	Call	Currency Future	515	543	515	543	0.00
30/10/2009	£ / R On 14-December-09	12.60	Put	Currency Future	211	182	211	182	0.00
30/10/2009	£ / R On 15-March-10	12.70	Call	Currency Future	799	837	799	837	0.00
30/10/2009	£ / R On 15-March-10	12.70	Put	Currency Future	381	360	381	360	0.00
30/10/2009	£ / R On 14-June-10	12.90	Call	Currency Future	972	1013	972	1013	0.00
30/10/2009	£ / R On 14-June-10	12.90	Put	Currency Future	540	518	540	518	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-December-09	12.50	Call	Currency Future	581	609	581	609	0.00
30/10/2009	£ / R On 14-December-09	12.50	Put	Currency Future	177	148	177	148	0.00
30/10/2009	£ / R On 15-March-10	12.50	Call	Currency Future	916	956	916	956	0.00
30/10/2009	£ / R On 15-March-10	12.50	Put	Currency Future	298	278	298	278	0.00
30/10/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1078	1120	1078	1120	0.00
30/10/2009	£ / R On 14-June-10	12.70	Put	Currency Future	446	426	446	426	0.00
30/10/2009	£ / R On 14-December-09	12.30	Call	Currency Future	725	755	725	755	0.00
30/10/2009	£ / R On 14-December-09	12.30	Put	Currency Future	121	94	121	94	0.00
30/10/2009	£ / R On 15-March-10	12.60	Call	Currency Future	856	895	856	895	0.00
30/10/2009	£ / R On 15-March-10	12.60	Put	Currency Future	338	317	338	317	0.00
30/10/2009	£ / R On 14-June-10	12.80	Call	Currency Future	1024	1065	1024	1065	0.00
30/10/2009	£ / R On 14-June-10	12.80	Put	Currency Future	492	471	492	471	0.00
30/10/2009	£ / R On 14-December-09	12.40	Call	Currency Future	651	680	651	680	0.00
30/10/2009	£ / R On 14-December-09	12.40	Put	Currency Future	147	119	147	119	0.00
30/10/2009	£ / R On 15-March-10	12.40	Call	Currency Future	979	1020	979	1020	0.00
30/10/2009	£ / R On 15-March-10	12.40	Put	Currency Future	261	242	261	242	0.00
30/10/2009	£ / R On 14-June-10	12.60	Call	Currency Future	1135	1177	1135	1177	0.00
30/10/2009	£ / R On 14-June-10	12.60	Put	Currency Future	402	383	402	383	0.00
30/10/2009	£ / R On 14-December-09	12.20	Call	Currency Future	803	834	803	834	0.00
30/10/2009	£ / R On 14-December-09	12.20	Put	Currency Future	99	73	99	73	0.00
30/10/2009	£ / R On 15-March-10	12.35	Call	Currency Future	1012	1056	1012	1056	0.00
30/10/2009	£ / R On 15-March-10	12.35	Put	Currency Future	244	229	244	229	0.00
30/10/2009	£ / R On 14-June-10	12.55	Call	Currency Future	1164	1210	1164	1210	0.00
30/10/2009	£ / R On 14-June-10	12.55	Put	Currency Future	381	365	381	365	0.00
30/10/2009	£ / R On 14-December-09	12.15	Call	Currency Future	843	875	843	875	0.00
30/10/2009	£ / R On 14-December-09	12.15	Put	Currency Future	89	64	89	64	0.00
30/10/2009	£ / R On 15-March-10	12.15	Call	Currency Future	1150	1208	1150	1208	0.00
30/10/2009	£ / R On 15-March-10	12.15	Put	Currency Future	182	180	182	180	0.00
30/10/2009	£ / R On 14-June-10	12.35	Call	Currency Future	1287	1344	1287	1344	0.00
30/10/2009	£ / R On 14-June-10	12.35	Put	Currency Future	304	300	304	300	0.00
30/10/2009	£ / R On 14-December-09	11.95	Call	Currency Future	1011	1062	1011	1062	0.00
30/10/2009	£ / R On 14-December-09	11.95	Put	Currency Future	57	50	57	50	0.00
30/10/2009	£ / R On 15-March-10	11.95	Call	Currency Future	1312	1368	1312	1368	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 15-March-10	11.95	Put	Currency Future	144	140	144	140	0.00
30/10/2009	£ / R On 14-June-10	12.15	Call	Currency Future	1426	1488	1426	1488	0.00
30/10/2009	£ / R On 14-June-10	12.15	Put	Currency Future	244	243	244	243	0.00
30/10/2009	£ / R On 14-December-09	11.75	Call	Currency Future	1197	1252	1197	1252	0.00
30/10/2009	£ / R On 14-December-09	11.75	Put	Currency Future	43	41	43	41	0.00
30/10/2009	£ / R On 15-March-10	12.00	Call	Currency Future	1269	1327	1269	1327	0.00
30/10/2009	£ / R On 15-March-10	12.00	Put	Currency Future	152	150	152	150	0.00
30/10/2009	£ / R On 14-June-10	12.20	Call	Currency Future	1390	1451	1390	1451	0.00
30/10/2009	£ / R On 14-June-10	12.20	Put	Currency Future	258	257	258	257	0.00
30/10/2009	£ / R On 14-December-09	11.80	Call	Currency Future	1149	1204	1149	1204	0.00
30/10/2009	£ / R On 14-December-09	11.80	Put	Currency Future	45	43	45	43	0.00
30/10/2009	£ / R On 15-March-10	11.85	Call	Currency Future	1397	1451	1397	1451	0.00
30/10/2009	£ / R On 15-March-10	11.85	Put	Currency Future	129	123	129	123	0.00
30/10/2009	£ / R On 14-June-10	12.05	Call	Currency Future	1499	1562	1499	1562	0.00
30/10/2009	£ / R On 14-June-10	12.05	Put	Currency Future	216	218	216	218	0.00
30/10/2009	£ / R On 14-December-09	11.65	Call	Currency Future	1292	1348	1292	1348	0.00
30/10/2009	£ / R On 14-December-09	11.65	Put	Currency Future	38	37	38	37	0.00
30/10/2009	£ / R On 15-March-10	12.10	Call	Currency Future	1186	1247	1186	1247	0.00
30/10/2009	£ / R On 15-March-10	12.10	Put	Currency Future	169	170	169	170	0.00
30/10/2009	£ / R On 14-June-10	12.30	Call	Currency Future	1321	1379	1321	1379	0.00
30/10/2009	£ / R On 14-June-10	12.30	Put	Currency Future	288	285	288	285	0.00
30/10/2009	£ / R On 14-December-09	11.90	Call	Currency Future	1055	1109	1055	1109	0.00
30/10/2009	£ / R On 14-December-09	11.90	Put	Currency Future	51	48	51	48	0.00
30/10/2009	£ / R On 15-March-10	12.20	Call	Currency Future	1114	1169	1114	1169	0.00
30/10/2009	£ / R On 15-March-10	12.20	Put	Currency Future	197	192	197	192	0.00
30/10/2009	£ / R On 14-June-10	12.45	Call	Currency Future	1224	1276	1224	1276	8,032.00
30/10/2009	£ / R On 14-June-10	12.45	Put	Currency Future	342	332	342	332	0.00
30/10/2009	£ / R On 14-December-09	12.00	Call	Currency Future	968	1015	968	1015	0.00
30/10/2009	£ / R On 14-December-09	12.00	Put	Currency Future	64	53	64	53	0.00
30/10/2009	£ / R On 15-March-10	12.45	Call	Currency Future	947	987	947	987	0.00
30/10/2009	£ / R On 15-March-10	12.45	Put	Currency Future	279	260	279	260	0.00
30/10/2009	£ / R On 14-June-10	12.65	Call	Currency Future	1106	1148	1106	1148	0.00
30/10/2009	£ / R On 14-June-10	12.65	Put	Currency Future	424	404	424	404	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-December-09	12.25	Call	Currency Future	764	794	764	794	0.00
30/10/2009	£ / R On 14-December-09	12.25	Put	Currency Future	110	83	110	83	0.00
30/10/2009	£ / R On 14-June-10	12.75	Call	Currency Future	1051	1092	1051	1092	0.00
30/10/2009	£ / R On 14-June-10	12.75	Put	Currency Future	468	448	468	448	0.00
30/10/2009	£ / R On 15-March-10	12.65	Call	Currency Future	827	866	827	866	0.00
30/10/2009	£ / R On 15-March-10	12.65	Put	Currency Future	359	338	359	338	0.00
30/10/2009	£ / R On 14-June-10	12.85	Call	Currency Future	998	1039	998	1039	0.00
30/10/2009	£ / R On 14-June-10	12.85	Put	Currency Future	515	494	515	494	0.00
30/10/2009	£ / R On 14-December-09	12.45	Call	Currency Future	615	644	615	644	0.00
30/10/2009	£ / R On 14-December-09	12.45	Put	Currency Future	162	133	162	133	0.00
30/10/2009	£ / R On 14-June-10	12.70	Call	Currency Future	1078	1120	1078	1120	0.00
30/10/2009	£ / R On 14-June-10	12.70	Put	Currency Future	446	426	446	426	0.00
30/10/2009	£ / R On 14-June-10	12.40	Call	Currency Future	1255	1310	1255	1310	0.00
30/10/2009	£ / R On 14-June-10	12.40	Put	Currency Future	323	316	323	316	0.00
30/10/2009	£ / R On 15-March-10	12.55	Call	Currency Future	886	925	886	925	0.00
30/10/2009	£ / R On 15-March-10	12.55	Put	Currency Future	318	297	318	297	0.00
30/10/2009	£ / R On 14-December-09	12.35	Call	Currency Future	688	717	688	717	0.00
30/10/2009	£ / R On 14-December-09	12.35	Put	Currency Future	134	106	134	106	0.00
30/10/2009	£ / R On 15-March-10	12.80	Call	Currency Future	744	782	744	782	0.00
30/10/2009	£ / R On 15-March-10	12.80	Put	Currency Future	427	405	427	405	0.00
30/10/2009	£ / R On 14-June-10	13.00	Call	Currency Future	923	963	923	963	0.00
30/10/2009	£ / R On 14-June-10	13.00	Put	Currency Future	591	568	591	568	0.00
30/10/2009	£ / R On 14-December-09	12.65	Call	Currency Future	483	512	483	512	0.00
30/10/2009	£ / R On 14-December-09	12.65	Put	Currency Future	229	201	229	201	0.00
30/10/2009	£ / R On 14-June-10	13.25	Call	Currency Future	810	848	810	848	0.00
30/10/2009	£ / R On 14-June-10	13.25	Put	Currency Future	727	703	727	703	0.00
30/10/2009	£ / R On 15-March-10	12.90	Call	Currency Future	693	730	693	730	11,630.00
30/10/2009	£ / R On 15-March-10	12.90	Put	Currency Future	475	453	475	453	0.00
30/10/2009	£ / R On 14-June-10	13.10	Call	Currency Future	876	915	876	915	0.00
30/10/2009	£ / R On 14-June-10	13.10	Put	Currency Future	644	621	644	621	0.00
30/10/2009	£ / R On 14-June-10	14.40	Call	Currency Future	458	483	458	483	8,032.00
30/10/2009	£ / R On 14-June-10	14.40	Put	Currency Future	1525	1489	1525	1489	0.00
30/10/2009	£ / R On 14-December-09	12.70	Call	Currency Future	453	482	453	482	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-December-09	12.70	Put	Currency Future	249	221	249	221	0.00
30/10/2009	£ / R On 15-March-10	12.95	Call	Currency Future	669	706	669	706	0.00
30/10/2009	£ / R On 15-March-10	12.95	Put	Currency Future	501	478	501	478	0.00
30/10/2009	£ / R On 14-June-10	13.15	Call	Currency Future	854	892	854	892	0.00
30/10/2009	£ / R On 14-June-10	13.15	Put	Currency Future	671	648	671	648	0.00
30/10/2009	£ / R On 14-December-09	12.75	Call	Currency Future	424	453	424	453	0.00
30/10/2009	£ / R On 14-December-09	12.75	Put	Currency Future	270	242	270	242	0.00
30/10/2009	£ / R On 15-March-10	13.10	Call	Currency Future	599	635	599	635	0.00
30/10/2009	£ / R On 15-March-10	13.10	Put	Currency Future	581	558	581	558	0.00
30/10/2009	£ / R On 14-December-09	12.90	Call	Currency Future	343	373	343	373	0.00
30/10/2009	£ / R On 14-December-09	12.90	Put	Currency Future	339	312	339	312	0.00
30/10/2009	£ / R On 14-December-09	13.00	Call	Currency Future	302	326	302	326	0.00
30/10/2009	£ / R On 14-December-09	13.00	Put	Currency Future	398	365	398	365	0.00
30/10/2009	£ / R On 15-March-10	13.15	Call	Currency Future	579	613	579	613	0.00
30/10/2009	£ / R On 15-March-10	13.15	Put	Currency Future	611	586	611	586	0.00
30/10/2009	£ / R On 14-June-10	13.35	Call	Currency Future	769	805	769	805	0.00
30/10/2009	£ / R On 14-June-10	13.35	Put	Currency Future	786	761	786	761	0.00
30/10/2009	£ / R On 14-June-10	13.45	Call	Currency Future	731	765	731	765	0.00
30/10/2009	£ / R On 14-June-10	13.45	Put	Currency Future	848	821	848	821	0.00
30/10/2009	£ / R On 15-March-10	13.25	Call	Currency Future	540	571	540	571	0.00
30/10/2009	£ / R On 15-March-10	13.25	Put	Currency Future	673	644	673	644	0.00
30/10/2009	£ / R On 14-December-09	13.05	Call	Currency Future	284	304	284	304	0.00
30/10/2009	£ / R On 14-December-09	13.05	Put	Currency Future	430	393	430	393	0.00
30/10/2009	£ / R On 15-March-10	13.35	Call	Currency Future	504	532	504	532	0.00
30/10/2009	£ / R On 15-March-10	13.35	Put	Currency Future	737	704	737	704	0.00
30/10/2009	£ / R On 14-June-10	13.55	Call	Currency Future	695	727	695	727	0.00
30/10/2009	£ / R On 14-June-10	13.55	Put	Currency Future	912	883	912	883	0.00
30/10/2009	£ / R On 14-December-09	13.15	Call	Currency Future	250	264	250	264	0.00
30/10/2009	£ / R On 14-December-09	13.15	Put	Currency Future	496	453	496	453	0.00
30/10/2009	£ / R On 15-March-10	13.55	Call	Currency Future	439	464	439	464	0.00
30/10/2009	£ / R On 15-March-10	13.55	Put	Currency Future	872	836	872	836	0.00
30/10/2009	£ / R On 14-June-10	13.75	Call	Currency Future	628	659	628	659	0.00
30/10/2009	£ / R On 14-June-10	13.75	Put	Currency Future	1046	1015	1046	1015	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-December-09	13.30	Call	Currency Future	206	218	206	218	0.00
30/10/2009	£ / R On 14-December-09	13.30	Put	Currency Future	602	557	602	557	0.00
30/10/2009	£ / R On 15-March-10	13.75	Call	Currency Future	383	406	383	406	0.00
30/10/2009	£ / R On 15-March-10	13.75	Put	Currency Future	1016	978	1016	978	0.00
30/10/2009	£ / R On 14-June-10	14.00	Call	Currency Future	555	584	555	584	0.00
30/10/2009	£ / R On 14-June-10	14.00	Put	Currency Future	1223	1189	1223	1189	0.00
30/10/2009	£ / R On 14-December-09	13.55	Call	Currency Future	149	160	149	160	0.00
30/10/2009	£ / R On 14-December-09	13.55	Put	Currency Future	795	749	795	749	0.00
30/10/2009	£ / R On 15-March-10	13.80	Call	Currency Future	371	392	371	392	0.00
30/10/2009	£ / R On 15-March-10	13.80	Put	Currency Future	1053	1015	1053	1015	0.00
30/10/2009	£ / R On 14-December-09	13.60	Call	Currency Future	140	150	140	150	0.00
30/10/2009	£ / R On 14-December-09	13.60	Put	Currency Future	836	789	836	789	0.00
30/10/2009	£ / R On 15-March-10	13.85	Call	Currency Future	358	380	358	380	0.00
30/10/2009	£ / R On 15-March-10	13.85	Put	Currency Future	1090	1052	1090	1052	0.00
30/10/2009	£ / R On 14-June-10	14.05	Call	Currency Future	542	570	542	570	0.00
30/10/2009	£ / R On 14-June-10	14.05	Put	Currency Future	1259	1226	1259	1226	0.00
30/10/2009	£ / R On 14-December-09	13.65	Call	Currency Future	131	141	131	141	0.00
30/10/2009	£ / R On 14-December-09	13.65	Put	Currency Future	877	830	877	830	0.00
30/10/2009	£ / R On 14-December-09	13.60	Call	Currency Future	140	150	140	150	0.00
30/10/2009	£ / R On 14-December-09	13.60	Put	Currency Future	836	789	836	789	0.00
30/10/2009	£ / R On 15-March-10	13.90	Call	Currency Future	346	367	346	367	0.00
30/10/2009	£ / R On 15-March-10	13.90	Put	Currency Future	1129	1090	1129	1090	0.00
30/10/2009	£ / R On 14-June-10	14.15	Call	Currency Future	516	543	516	543	0.00
30/10/2009	£ / R On 14-June-10	14.15	Put	Currency Future	1333	1299	1333	1299	0.00
30/10/2009	£ / R On 14-December-09	13.70	Call	Currency Future	123	133	123	133	0.00
30/10/2009	£ / R On 14-December-09	13.70	Put	Currency Future	919	872	919	872	0.00
30/10/2009	£ / R On 15-March-10	14.00	Call	Currency Future	324	344	324	344	0.00
30/10/2009	£ / R On 15-March-10	14.00	Put	Currency Future	1206	1166	1206	1166	0.00
30/10/2009	£ / R On 14-June-10	14.20	Call	Currency Future	504	531	504	531	0.00
30/10/2009	£ / R On 14-June-10	14.20	Put	Currency Future	1371	1336	1371	1336	0.00
30/10/2009	£ / R On 14-December-09	13.75	Call	Currency Future	115	125	115	125	0.00
30/10/2009	£ / R On 14-December-09	13.75	Put	Currency Future	962	914	962	914	0.00
30/10/2009	£ / R On 15-March-10	14.15	Call	Currency Future	293	312	293	312	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 15-March-10	14.15	Put	Currency Future	1325	1284	1325	1284	0.00
30/10/2009	£ / R On 14-June-10	14.35	Call	Currency Future	469	495	469	495	0.00
30/10/2009	£ / R On 14-June-10	14.35	Put	Currency Future	1486	1450	1486	1450	0.00
30/10/2009	£ / R On 14-December-09	13.90	Call	Currency Future	95	104	95	104	0.00
30/10/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1092	1043	1092	1043	0.00
30/10/2009	£ / R On 15-March-10	14.10	Call	Currency Future	303	322	303	322	0.00
30/10/2009	£ / R On 15-March-10	14.10	Put	Currency Future	1285	1245	1285	1245	0.00
30/10/2009	£ / R On 14-June-10	14.30	Call	Currency Future	480	506	480	506	0.00
30/10/2009	£ / R On 14-June-10	14.30	Put	Currency Future	1447	1412	1447	1412	0.00
30/10/2009	£ / R On 14-December-09	13.85	Call	Currency Future	102	111	102	111	0.00
30/10/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1048	1000	1048	1000	0.00
30/10/2009	£ / R On 15-March-10	11.05	Call	Currency Future	2122	2180	2122	2180	0.00
30/10/2009	£ / R On 15-March-10	11.05	Put	Currency Future	54	52	54	52	0.00
30/10/2009	£ / R On 15-March-10	9.15	Call	Currency Future	3979	4037	3979	4037	0.00
30/10/2009	£ / R On 15-March-10	9.15	Put	Currency Future	11	10	11	10	0.00
30/10/2009	£ / R On 15-March-10	13.65	Call	Currency Future	410	434	410	434	0.00
30/10/2009	£ / R On 15-March-10	13.65	Put	Currency Future	943	906	943	906	0.00
30/10/2009	£ / R On 14-June-10	13.85	Call	Currency Future	598	627	598	627	0.00
30/10/2009	£ / R On 14-June-10	13.85	Put	Currency Future	1115	1083	1115	1083	0.00
30/10/2009	£ / R On 14-December-09	13.40	Call	Currency Future	181	193	181	193	0.00
30/10/2009	£ / R On 14-December-09	13.40	Put	Currency Future	677	631	677	631	0.00
30/10/2009	£ / R On 15-March-10	13.40	Call	Currency Future	487	513	487	513	0.00
30/10/2009	£ / R On 15-March-10	13.40	Put	Currency Future	769	736	769	736	0.00
30/10/2009	£ / R On 15-March-10	14.70	Call	Currency Future	206	221	206	221	11,630.00
30/10/2009	£ / R On 15-March-10	14.70	Put	Currency Future	1788	1743	1788	1743	0.00
30/10/2009	£ / R On 14-June-10	13.60	Call	Currency Future	677	709	677	709	0.00
30/10/2009	£ / R On 14-June-10	13.60	Put	Currency Future	945	915	945	915	0.00
30/10/2009	£ / R On 14-December-09	13.20	Call	Currency Future	234	248	234	248	0.00
30/10/2009	£ / R On 14-December-09	13.20	Put	Currency Future	530	486	530	486	0.00
30/10/2009	£ / R On 15-March-10	13.50	Call	Currency Future	455	480	455	480	0.00
30/10/2009	£ / R On 15-March-10	13.50	Put	Currency Future	837	802	837	802	0.00
30/10/2009	£ / R On 14-June-10	13.70	Call	Currency Future	644	675	644	675	0.00
30/10/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1012	981	1012	981	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-June-10	13.65	Call	Currency Future	660	692	660	692	0.00
30/10/2009	£ / R On 14-June-10	13.65	Put	Currency Future	978	948	978	948	0.00
30/10/2009	£ / R On 14-June-10	13.90	Call	Currency Future	583	612	583	612	0.00
30/10/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1151	1118	1151	1118	0.00
30/10/2009	£ / R On 14-December-09	13.45	Call	Currency Future	170	181	170	181	0.00
30/10/2009	£ / R On 14-December-09	13.45	Put	Currency Future	716	670	716	670	0.00
30/10/2009	£ / R On 14-June-10	14.10	Call	Currency Future	529	556	529	556	0.00
30/10/2009	£ / R On 14-June-10	14.10	Put	Currency Future	1296	1262	1296	1262	0.00
30/10/2009	£ / R On 14-December-09	13.65	Call	Currency Future	131	141	131	141	0.00
30/10/2009	£ / R On 14-December-09	13.65	Put	Currency Future	877	830	877	830	0.00
30/10/2009	£ / R On 15-March-10	14.05	Call	Currency Future	313	333	313	333	0.00
30/10/2009	£ / R On 15-March-10	14.05	Put	Currency Future	1245	1205	1245	1205	0.00
30/10/2009	£ / R On 14-June-10	14.25	Call	Currency Future	492	518	492	518	0.00
30/10/2009	£ / R On 14-June-10	14.25	Put	Currency Future	1409	1374	1409	1374	0.00
30/10/2009	£ / R On 14-December-09	13.80	Call	Currency Future	108	118	108	118	0.00
30/10/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1004	957	1004	957	0.00
30/10/2009	£ / R On 14-December-09	13.85	Call	Currency Future	102	111	102	111	0.00
30/10/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1048	1000	1048	1000	0.00
30/10/2009	£ / R On 15-March-10	13.95	Call	Currency Future	335	355	335	355	0.00
30/10/2009	£ / R On 15-March-10	13.95	Put	Currency Future	1167	1128	1167	1128	0.00
30/10/2009	£ / R On 14-December-09	13.75	Call	Currency Future	115	125	115	125	0.00
30/10/2009	£ / R On 14-December-09	13.75	Put	Currency Future	962	914	962	914	0.00
30/10/2009	£ / R On 14-June-10	13.95	Call	Currency Future	569	598	569	598	0.00
30/10/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1186	1154	1186	1154	0.00
30/10/2009	£ / R On 14-December-09	13.50	Call	Currency Future	159	170	159	170	0.00
30/10/2009	£ / R On 14-December-09	13.50	Put	Currency Future	755	709	755	709	0.00
30/10/2009	£ / R On 15-March-10	13.60	Call	Currency Future	425	448	425	448	0.00
30/10/2009	£ / R On 15-March-10	13.60	Put	Currency Future	907	871	907	871	0.00
30/10/2009	£ / R On 14-June-10	13.80	Call	Currency Future	613	643	613	643	0.00
30/10/2009	£ / R On 14-June-10	13.80	Put	Currency Future	1080	1049	1080	1049	0.00
30/10/2009	£ / R On 14-December-09	13.40	Call	Currency Future	181	193	181	193	0.00
30/10/2009	£ / R On 14-December-09	13.40	Put	Currency Future	677	631	677	631	0.00
30/10/2009	£ / R On 14-December-09	13.35	Call	Currency Future	193	205	193	205	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-December-09	13.35	Put	Currency Future	639	594	639	594	0.00
30/10/2009	£ / R On 15-March-10	13.45	Call	Currency Future	471	496	471	496	0.00
30/10/2009	£ / R On 15-March-10	13.45	Put	Currency Future	803	769	803	769	0.00
30/10/2009	£ / R On 14-December-09	13.20	Call	Currency Future	234	248	234	248	0.00
30/10/2009	£ / R On 14-December-09	13.20	Put	Currency Future	530	486	530	486	0.00
30/10/2009	£ / R On 15-March-10	13.30	Call	Currency Future	522	551	522	551	0.00
30/10/2009	£ / R On 15-March-10	13.30	Put	Currency Future	704	674	704	674	0.00
30/10/2009	£ / R On 14-December-09	13.15	Call	Currency Future	250	264	250	264	0.00
30/10/2009	£ / R On 14-December-09	13.15	Put	Currency Future	496	453	496	453	0.00
30/10/2009	£ / R On 14-December-09	13.10	Call	Currency Future	266	283	266	283	0.00
30/10/2009	£ / R On 14-December-09	13.10	Put	Currency Future	462	422	462	422	0.00
30/10/2009	£ / R On 15-March-10	13.70	Call	Currency Future	397	419	397	419	0.00
30/10/2009	£ / R On 15-March-10	13.70	Put	Currency Future	979	942	979	942	0.00
30/10/2009	£ / R On 14-June-10	13.95	Call	Currency Future	569	598	569	598	0.00
30/10/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1186	1154	1186	1154	0.00
30/10/2009	£ / R On 14-December-09	13.70	Call	Currency Future	123	133	123	133	0.00
30/10/2009	£ / R On 14-December-09	13.70	Put	Currency Future	919	872	919	872	0.00
30/10/2009	£ / R On 14-June-10	13.90	Call	Currency Future	583	612	583	612	0.00
30/10/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1151	1118	1151	1118	0.00
30/10/2009	£ / R On 14-June-10	13.70	Call	Currency Future	644	675	644	675	0.00
30/10/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1012	981	1012	981	0.00
30/10/2009	£ / R On 14-December-09	13.45	Call	Currency Future	170	181	170	181	0.00
30/10/2009	£ / R On 14-December-09	13.45	Put	Currency Future	716	670	716	670	0.00
30/10/2009	£ / R On 14-June-10	13.50	Call	Currency Future	712	746	712	746	0.00
30/10/2009	£ / R On 14-June-10	13.50	Put	Currency Future	880	852	880	852	0.00
30/10/2009	£ / R On 14-December-09	13.10	Call	Currency Future	266	283	266	283	0.00
30/10/2009	£ / R On 14-December-09	13.10	Put	Currency Future	462	422	462	422	0.00
30/10/2009	£ / R On 14-December-09	13.60	Call	Currency Future	140	150	140	150	0.00
30/10/2009	£ / R On 14-December-09	13.60	Put	Currency Future	836	789	836	789	0.00
30/10/2009	£ / R On 14-June-10	14.60	Call	Currency Future	417	441	417	441	0.00
30/10/2009	£ / R On 14-June-10	14.60	Put	Currency Future	1684	1647	1684	1647	0.00
30/10/2009	£ / R On 14-December-09	14.30	Call	Currency Future	58	66	58	66	0.00
30/10/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1454	1405	1454	1405	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-December-09	14.00	Call	Currency Future	84	93	84	93	0.00
30/10/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1180	1132	1180	1132	0.00
30/10/2009	£ / R On 14-December-09	14.05	Call	Currency Future	79	88	79	88	0.00
30/10/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1225	1176	1225	1176	0.00
30/10/2009	£ / R On 14-December-09	14.05	Call	Currency Future	79	88	79	88	0.00
30/10/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1225	1176	1225	1176	0.00
30/10/2009	£ / R On 14-December-09	14.10	Call	Currency Future	74	83	74	83	0.00
30/10/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1270	1221	1270	1221	0.00
30/10/2009	£ / R On 14-December-09	14.25	Call	Currency Future	62	70	62	70	0.00
30/10/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1408	1359	1408	1359	0.00
30/10/2009	£ / R On 14-December-09	14.45	Call	Currency Future	49	56	49	56	0.00
30/10/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1595	1545	1595	1545	0.00
30/10/2009	£ / R On 14-December-09	14.35	Call	Currency Future	55	62	55	62	0.00
30/10/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1501	1451	1501	1451	0.00
30/10/2009	£ / R On 14-December-09	14.40	Call	Currency Future	52	59	52	59	0.00
30/10/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1548	1498	1548	1498	0.00
30/10/2009	£ / R On 14-December-09	14.50	Call	Currency Future	46	53	46	53	0.00
30/10/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1642	1592	1642	1592	0.00
30/10/2009	£ / R On 14-December-09	14.90	Call	Currency Future	29	35	29	35	0.00
30/10/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2025	1974	2025	1974	0.00
30/10/2009	£ / R On 14-December-09	14.85	Call	Currency Future	31	37	31	37	0.00
30/10/2009	£ / R On 14-December-09	14.85	Put	Currency Future	1977	1926	1977	1926	0.00
30/10/2009	£ / R On 14-December-09	14.60	Call	Currency Future	41	48	41	48	0.00
30/10/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1737	1687	1737	1687	0.00
30/10/2009	£ / R On 14-December-09	14.70	Call	Currency Future	36	43	36	43	0.00
30/10/2009	£ / R On 14-December-09	14.70	Put	Currency Future	1832	1782	1832	1782	0.00
30/10/2009	£ / R On 14-December-09	14.80	Call	Currency Future	33	39	33	39	0.00
30/10/2009	£ / R On 14-December-09	14.80	Put	Currency Future	1929	1878	1929	1878	0.00
30/10/2009	£ / R On 14-December-09	15.00	Call	Currency Future	26	32	26	32	0.00
30/10/2009	£ / R On 14-December-09	15.00	Put	Currency Future	2123	2071	2123	2071	0.00
30/10/2009	£ / R On 14-December-09	15.10	Call	Currency Future	24	29	24	29	0.00
30/10/2009	£ / R On 14-December-09	15.10	Put	Currency Future	2220	2168	2220	2168	0.00
30/10/2009	£ / R On 14-December-09	15.20	Call	Currency Future	22	27	22	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
30/10/2009	£ / R On 14-December-09	15.20	Put	Currency Future	2318	2265	2318	2265	0.00
30/10/2009	£ / R On 14-December-09	15.60	Call	Currency Future	16	19	16	19	0.00
30/10/2009	£ / R On 14-December-09	15.60	Put	Currency Future	2712	2658	2712	2658	0.00
30/10/2009	£ / R On 14-December-09	14.10	Call	Currency Future	74	83	74	83	0.00
30/10/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1270	1221	1270	1221	0.00
30/10/2009	£ / R On 14-December-09	14.20	Call	Currency Future	66	74	66	74	0.00
30/10/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1362	1313	1362	1313	0.00
30/10/2009	£ / R On 14-December-09	13.90	Call	Currency Future	95	104	95	104	0.00
30/10/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1092	1043	1092	1043	0.00
30/10/2009	£ / R On 14-December-09	14.60	Call	Currency Future	41	48	41	48	0.00
30/10/2009	£ / R On 14-December-09	14.60	Put	Currency Future	1737	1687	1737	1687	0.00
30/10/2009	£ / R On 14-December-09	14.15	Call	Currency Future	70	78	70	78	0.00
30/10/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1316	1267	1316	1267	0.00
30/10/2009	£ / R On 14-December-09	14.55	Call	Currency Future	43	50	43	50	0.00
30/10/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1689	1639	1689	1639	0.00
30/10/2009	£ / R On 14-December-09	14.65	Call	Currency Future	39	45	39	45	0.00
30/10/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1785	1734	1785	1734	0.00
30/10/2009	£ / R On 14-December-09	14.75	Call	Currency Future	34	41	34	41	0.00
30/10/2009	£ / R On 14-December-09	14.75	Put	Currency Future	1880	1830	1880	1830	0.00
30/10/2009	£ / R On 14-December-09	15.15	Call	Currency Future	23	28	23	28	0.00
30/10/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2269	2217	2269	2217	0.00
30/10/2009	£ / R On 14-December-09	13.85	Call	Currency Future	102	111	102	111	0.00
30/10/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1048	1000	1048	1000	0.00
30/10/2009	£ / R On 14-December-09	13.95	Call	Currency Future	90	98	90	98	0.00
30/10/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1136	1087	1136	1087	0.00
30/10/2009	£ / R On 14-December-09	14.15	Call	Currency Future	70	78	70	78	0.00
30/10/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1316	1267	1316	1267	0.00
30/10/2009	£ / R On 14-December-09	14.55	Call	Currency Future	43	50	43	50	0.00
30/10/2009	£ / R On 14-December-09	14.55	Put	Currency Future	1689	1639	1689	1639	0.00
30/10/2009	£ / R On 14-December-09	14.95	Call	Currency Future	28	34	28	34	0.00
30/10/2009	£ / R On 14-December-09	14.95	Put	Currency Future	2074	2022	2074	2022	0.00
30/10/2009	£ / R On 14-December-09	14.65	Call	Currency Future	39	45	39	45	0.00
30/10/2009	£ / R On 14-December-09	14.65	Put	Currency Future	1785	1734	1785	1734	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-December-09	15.05	Call	Currency Future	25	31	25	31	0.00
30/10/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2171	2119	2171	2119	0.00
30/10/2009	£ / R On 14-December-09	14.40	Call	Currency Future	52	59	52	59	0.00
30/10/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1548	1498	1548	1498	0.00
30/10/2009	£ / R On 14-December-09	14.90	Call	Currency Future	29	35	29	35	0.00
30/10/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2025	1974	2025	1974	0.00
30/10/2009	£ / R On 14-December-09	14.35	Call	Currency Future	55	62	55	62	0.00
30/10/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1501	1451	1501	1451	0.00
30/10/2009	£ / R On 14-June-10	15.35	Call	Currency Future	298	319	298	319	0.00
30/10/2009	£ / R On 14-June-10	15.35	Put	Currency Future	2316	2274	2316	2274	0.00
30/10/2009	£ / R On 14-June-10	16.35	Call	Currency Future	187	207	187	207	0.00
30/10/2009	£ / R On 14-June-10	16.35	Put	Currency Future	3205	3162	3205	3162	0.00
30/10/2009	£ / R On 14-June-10	17.35	Call	Currency Future	123	138	123	138	0.00
30/10/2009	£ / R On 14-June-10	17.35	Put	Currency Future	4140	4093	4140	4093	0.00
30/10/2009	£ / R On 14-June-10	18.35	Call	Currency Future	66	79	66	79	0.00
30/10/2009	£ / R On 14-June-10	18.35	Put	Currency Future	5084	5035	5084	5035	0.00
30/10/2009	£ / R On 14-June-10	15.30	Call	Currency Future	305	325	305	325	0.00
30/10/2009	£ / R On 14-June-10	15.30	Put	Currency Future	2272	2231	2272	2231	0.00
30/10/2009	£ / R On 14-June-10	16.30	Call	Currency Future	192	211	192	211	0.00
30/10/2009	£ / R On 14-June-10	16.30	Put	Currency Future	3159	3117	3159	3117	0.00
30/10/2009	£ / R On 14-June-10	17.30	Call	Currency Future	125	140	125	140	0.00
30/10/2009	£ / R On 14-June-10	17.30	Put	Currency Future	4093	4046	4093	4046	0.00
30/10/2009	£ / R On 14-June-10	18.30	Call	Currency Future	68	82	68	82	0.00
30/10/2009	£ / R On 14-June-10	18.30	Put	Currency Future	5036	4987	5036	4987	0.00
30/10/2009	£ / R On 14-December-09	8.30	Call	Currency Future	4604	4661	4604	4661	0.00
30/10/2009	£ / R On 14-December-09	8.30	Put	Currency Future	0	0	0	0	0.00
30/10/2009	£ / R On 14-December-09	9.80	Call	Currency Future	3108	3165	3108	3165	0.00
30/10/2009	£ / R On 14-December-09	9.80	Put	Currency Future	4	4	4	4	0.00
30/10/2009	£ / R On 14-December-09	11.30	Call	Currency Future	1630	1687	1630	1687	0.00
30/10/2009	£ / R On 14-December-09	11.30	Put	Currency Future	26	26	26	26	0.00
30/10/2009	£ / R On 14-December-09	12.80	Call	Currency Future	395	425	395	425	0.00
30/10/2009	£ / R On 14-December-09	12.80	Put	Currency Future	292	264	292	264	0.00
30/10/2009	£ / R On 14-December-09	15.80	Call	Currency Future	14	16	14	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-December-09	15.80	Put	Currency Future	2910	2855	2910	2855	0.00
30/10/2009	£ / R On 14-December-09	17.30	Call	Currency Future	5	6	5	6	0.00
30/10/2009	£ / R On 14-December-09	17.30	Put	Currency Future	4401	4345	4401	4345	0.00
30/10/2009	£ / R On 14-December-09	18.80	Call	Currency Future	2	2	2	2	0.00
30/10/2009	£ / R On 14-December-09	18.80	Put	Currency Future	5898	5841	5898	5841	0.00
30/10/2009	£ / R On 14-December-09	20.30	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	20.30	Put	Currency Future	7397	7340	7397	7340	0.00
30/10/2009	£ / R On 14-June-10	8.60	Call	Currency Future	4740	4801	4740	4801	0.00
30/10/2009	£ / R On 14-June-10	8.60	Put	Currency Future	8	7	8	7	0.00
30/10/2009	£ / R On 14-June-10	10.10	Call	Currency Future	3276	3339	3276	3339	0.00
30/10/2009	£ / R On 14-June-10	10.10	Put	Currency Future	43	44	43	44	0.00
30/10/2009	£ / R On 14-June-10	11.60	Call	Currency Future	1852	1921	1852	1921	0.00
30/10/2009	£ / R On 14-June-10	11.60	Put	Currency Future	120	126	120	126	0.00
30/10/2009	£ / R On 14-June-10	16.10	Call	Currency Future	210	230	210	230	0.00
30/10/2009	£ / R On 14-June-10	16.10	Put	Currency Future	2977	2936	2977	2936	0.00
30/10/2009	£ / R On 14-June-10	17.60	Call	Currency Future	105	125	105	125	0.00
30/10/2009	£ / R On 14-June-10	17.60	Put	Currency Future	4373	4331	4373	4331	0.00
30/10/2009	£ / R On 14-June-10	19.10	Call	Currency Future	41	49	41	49	0.00
30/10/2009	£ / R On 14-June-10	19.10	Put	Currency Future	5809	5755	5809	5755	0.00
30/10/2009	£ / R On 14-June-10	20.60	Call	Currency Future	27	29	27	29	0.00
30/10/2009	£ / R On 14-June-10	20.60	Put	Currency Future	7295	7235	7295	7235	0.00
30/10/2009	£ / R On 14-December-09	7.85	Call	Currency Future	5054	5111	5054	5111	0.00
30/10/2009	£ / R On 14-December-09	7.85	Put	Currency Future	0	0	0	0	0.00
30/10/2009	£ / R On 14-December-09	9.35	Call	Currency Future	3556	3614	3556	3614	0.00
30/10/2009	£ / R On 14-December-09	9.35	Put	Currency Future	2	2	2	2	0.00
30/10/2009	£ / R On 14-December-09	10.85	Call	Currency Future	2070	2126	2070	2126	0.00
30/10/2009	£ / R On 14-December-09	10.85	Put	Currency Future	16	15	16	15	0.00
30/10/2009	£ / R On 14-December-09	15.35	Call	Currency Future	19	23	19	23	0.00
30/10/2009	£ / R On 14-December-09	15.35	Put	Currency Future	2466	2412	2466	2412	0.00
30/10/2009	£ / R On 14-December-09	16.85	Call	Currency Future	7	8	7	8	0.00
30/10/2009	£ / R On 14-December-09	16.85	Put	Currency Future	3953	3897	3953	3897	0.00
30/10/2009	£ / R On 14-December-09	18.35	Call	Currency Future	2	3	2	3	0.00
30/10/2009	£ / R On 14-December-09	18.35	Put	Currency Future	5449	5392	5449	5392	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-December-09	19.85	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	19.85	Put	Currency Future	6947	6890	6947	6890	0.00
30/10/2009	£ / R On 14-June-10	8.15	Call	Currency Future	5186	5247	5186	5247	0.00
30/10/2009	£ / R On 14-June-10	8.15	Put	Currency Future	3	3	3	3	0.00
30/10/2009	£ / R On 14-June-10	9.65	Call	Currency Future	3715	3779	3715	3779	0.00
30/10/2009	£ / R On 14-June-10	9.65	Put	Currency Future	32	35	32	35	0.00
30/10/2009	£ / R On 14-June-10	11.15	Call	Currency Future	2257	2334	2257	2334	0.00
30/10/2009	£ / R On 14-June-10	11.15	Put	Currency Future	74	90	74	90	0.00
30/10/2009	£ / R On 14-June-10	15.65	Call	Currency Future	259	281	259	281	0.00
30/10/2009	£ / R On 14-June-10	15.65	Put	Currency Future	2576	2537	2576	2537	0.00
30/10/2009	£ / R On 14-June-10	17.15	Call	Currency Future	133	149	133	149	0.00
30/10/2009	£ / R On 14-June-10	17.15	Put	Currency Future	3950	3905	3950	3905	0.00
30/10/2009	£ / R On 14-June-10	18.65	Call	Currency Future	55	66	55	66	0.00
30/10/2009	£ / R On 14-June-10	18.65	Put	Currency Future	5372	5321	5372	5321	0.00
30/10/2009	£ / R On 14-June-10	20.15	Call	Currency Future	30	31	30	31	0.00
30/10/2009	£ / R On 14-June-10	20.15	Put	Currency Future	6847	6787	6847	6787	0.00
30/10/2009	£ / R On 14-December-09	7.60	Call	Currency Future	5304	5361	5304	5361	0.00
30/10/2009	£ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
30/10/2009	£ / R On 14-December-09	9.10	Call	Currency Future	3805	3863	3805	3863	0.00
30/10/2009	£ / R On 14-December-09	9.10	Put	Currency Future	1	2	1	2	0.00
30/10/2009	£ / R On 14-December-09	10.60	Call	Currency Future	2316	2372	2316	2372	0.00
30/10/2009	£ / R On 14-December-09	10.60	Put	Currency Future	12	11	12	11	0.00
30/10/2009	£ / R On 14-December-09	12.10	Call	Currency Future	884	921	884	921	0.00
30/10/2009	£ / R On 14-December-09	12.10	Put	Currency Future	80	60	80	60	0.00
30/10/2009	£ / R On 14-December-09	16.60	Call	Currency Future	8	9	8	9	0.00
30/10/2009	£ / R On 14-December-09	16.60	Put	Currency Future	3704	3648	3704	3648	0.00
30/10/2009	£ / R On 14-December-09	18.10	Call	Currency Future	3	3	3	3	0.00
30/10/2009	£ / R On 14-December-09	18.10	Put	Currency Future	5199	5142	5199	5142	0.00
30/10/2009	£ / R On 14-December-09	19.60	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	19.60	Put	Currency Future	6697	6640	6697	6640	0.00
30/10/2009	£ / R On 14-June-10	7.90	Call	Currency Future	5434	5496	5434	5496	0.00
30/10/2009	£ / R On 14-June-10	7.90	Put	Currency Future	2	2	2	2	0.00
30/10/2009	£ / R On 14-June-10	9.40	Call	Currency Future	3960	4019	3960	4019	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-June-10	9.40	Put	Currency Future	27	25	27	25	0.00
30/10/2009	£ / R On 14-June-10	10.90	Call	Currency Future	2498	2568	2498	2568	0.00
30/10/2009	£ / R On 14-June-10	10.90	Put	Currency Future	66	74	66	74	0.00
30/10/2009	£ / R On 14-June-10	15.40	Call	Currency Future	291	312	291	312	0.00
30/10/2009	£ / R On 14-June-10	15.40	Put	Currency Future	2359	2318	2359	2318	0.00
30/10/2009	£ / R On 14-June-10	16.90	Call	Currency Future	148	164	148	164	0.00
30/10/2009	£ / R On 14-June-10	16.90	Put	Currency Future	3715	3670	3715	3670	0.00
30/10/2009	£ / R On 14-June-10	18.40	Call	Currency Future	64	77	64	77	0.00
30/10/2009	£ / R On 14-June-10	18.40	Put	Currency Future	5132	5083	5132	5083	0.00
30/10/2009	£ / R On 14-June-10	19.90	Call	Currency Future	31	33	31	33	0.00
30/10/2009	£ / R On 14-June-10	19.90	Put	Currency Future	6599	6539	6599	6539	0.00
30/10/2009	£ / R On 14-December-09	12.90	Call	Currency Future	343	373	343	373	0.00
30/10/2009	£ / R On 14-December-09	12.90	Put	Currency Future	339	312	339	312	0.00
30/10/2009	£ / R On 14-June-10	9.50	Call	Currency Future	3862	3923	3862	3923	0.00
30/10/2009	£ / R On 14-June-10	9.50	Put	Currency Future	29	29	29	29	0.00
30/10/2009	£ / R On 14-June-10	10.50	Call	Currency Future	2887	2950	2887	2950	0.00
30/10/2009	£ / R On 14-June-10	10.50	Put	Currency Future	55	55	55	55	0.00
30/10/2009	£ / R On 14-June-10	11.50	Call	Currency Future	1936	2011	1936	2011	0.00
30/10/2009	£ / R On 14-June-10	11.50	Put	Currency Future	103	117	103	117	0.00
30/10/2009	£ / R On 14-June-10	12.50	Call	Currency Future	1194	1243	1194	1243	0.00
30/10/2009	£ / R On 14-June-10	12.50	Put	Currency Future	361	348	361	348	0.00
30/10/2009	£ / R On 14-June-10	14.50	Call	Currency Future	437	461	437	461	0.00
30/10/2009	£ / R On 14-June-10	14.50	Put	Currency Future	1604	1567	1604	1567	0.00
30/10/2009	£ / R On 14-June-10	15.50	Call	Currency Future	278	300	278	300	0.00
30/10/2009	£ / R On 14-June-10	15.50	Put	Currency Future	2445	2405	2445	2405	0.00
30/10/2009	£ / R On 14-June-10	16.50	Call	Currency Future	175	194	175	194	0.00
30/10/2009	£ / R On 14-June-10	16.50	Put	Currency Future	3343	3300	3343	3300	0.00
30/10/2009	£ / R On 14-June-10	10.40	Call	Currency Future	2985	3047	2985	3047	0.00
30/10/2009	£ / R On 14-June-10	10.40	Put	Currency Future	52	52	52	52	0.00
30/10/2009	£ / R On 14-June-10	11.40	Call	Currency Future	2021	2103	2021	2103	0.00
30/10/2009	£ / R On 14-June-10	11.40	Put	Currency Future	89	108	89	108	0.00
30/10/2009	£ / R On 14-June-10	16.40	Call	Currency Future	183	202	183	202	0.00
30/10/2009	£ / R On 14-June-10	16.40	Put	Currency Future	3251	3208	3251	3208	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-June-10	17.40	Call	Currency Future	119	135	119	135	0.00
30/10/2009	£ / R On 14-June-10	17.40	Put	Currency Future	4186	4141	4186	4141	0.00
30/10/2009	£ / R On 14-June-10	9.35	Call	Currency Future	4009	4068	4009	4068	0.00
30/10/2009	£ / R On 14-June-10	9.35	Put	Currency Future	26	23	26	23	0.00
30/10/2009	£ / R On 14-June-10	10.35	Call	Currency Future	3034	3095	3034	3095	0.00
30/10/2009	£ / R On 14-June-10	10.35	Put	Currency Future	51	51	51	51	0.00
30/10/2009	£ / R On 14-June-10	11.35	Call	Currency Future	2064	2149	2064	2149	0.00
30/10/2009	£ / R On 14-June-10	11.35	Put	Currency Future	82	104	82	104	0.00
30/10/2009	£ / R On 14-June-10	17.55	Call	Currency Future	109	128	109	128	0.00
30/10/2009	£ / R On 14-June-10	17.55	Put	Currency Future	4326	4283	4326	4283	0.00
30/10/2009	£ / R On 14-June-10	14.75	Call	Currency Future	389	412	389	412	0.00
30/10/2009	£ / R On 14-June-10	14.75	Put	Currency Future	1806	1768	1806	1768	0.00
30/10/2009	£ / R On 14-June-10	15.75	Call	Currency Future	247	269	247	269	0.00
30/10/2009	£ / R On 14-June-10	15.75	Put	Currency Future	2664	2625	2664	2625	0.00
30/10/2009	£ / R On 14-June-10	16.75	Call	Currency Future	157	175	157	175	0.00
30/10/2009	£ / R On 14-June-10	16.75	Put	Currency Future	3575	3531	3575	3531	0.00
30/10/2009	£ / R On 14-June-10	17.75	Call	Currency Future	96	114	96	114	0.00
30/10/2009	£ / R On 14-June-10	17.75	Put	Currency Future	4514	4470	4514	4470	0.00
30/10/2009	£ / R On 14-December-09	13.25	Call	Currency Future	220	233	220	233	0.00
30/10/2009	£ / R On 14-December-09	13.25	Put	Currency Future	566	521	566	521	0.00
30/10/2009	£ / R On 14-June-10	15.00	Call	Currency Future	347	369	347	369	0.00
30/10/2009	£ / R On 14-June-10	15.00	Put	Currency Future	2015	1975	2015	1975	0.00
30/10/2009	£ / R On 14-June-10	16.00	Call	Currency Future	220	241	220	241	0.00
30/10/2009	£ / R On 14-June-10	16.00	Put	Currency Future	2887	2846	2887	2846	0.00
30/10/2009	£ / R On 14-June-10	17.00	Call	Currency Future	141	158	141	158	0.00
30/10/2009	£ / R On 14-June-10	17.00	Put	Currency Future	3809	3764	3809	3764	0.00
30/10/2009	£ / R On 14-June-10	18.00	Call	Currency Future	82	98	82	98	0.00
30/10/2009	£ / R On 14-June-10	18.00	Put	Currency Future	4750	4704	4750	4704	0.00
30/10/2009	£ / R On 14-June-10	9.75	Call	Currency Future	3617	3681	3617	3681	0.00
30/10/2009	£ / R On 14-June-10	9.75	Put	Currency Future	34	37	34	37	0.00
30/10/2009	£ / R On 14-June-10	10.75	Call	Currency Future	2644	2710	2644	2710	0.00
30/10/2009	£ / R On 14-June-10	10.75	Put	Currency Future	61	66	61	66	0.00
30/10/2009	£ / R On 14-June-10	11.75	Call	Currency Future	1730	1797	1730	1797	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-June-10	11.75	Put	Currency Future	147	153	147	153	0.00
30/10/2009	£ / R On 14-June-10	15.25	Call	Currency Future	311	332	311	332	0.00
30/10/2009	£ / R On 14-June-10	15.25	Put	Currency Future	2229	2188	2229	2188	0.00
30/10/2009	£ / R On 14-June-10	16.25	Call	Currency Future	196	216	196	216	0.00
30/10/2009	£ / R On 14-June-10	16.25	Put	Currency Future	3113	3071	3113	3071	0.00
30/10/2009	£ / R On 14-June-10	17.25	Call	Currency Future	128	143	128	143	0.00
30/10/2009	£ / R On 14-June-10	17.25	Put	Currency Future	4045	3999	4045	3999	0.00
30/10/2009	£ / R On 14-June-10	18.25	Call	Currency Future	71	84	71	84	0.00
30/10/2009	£ / R On 14-June-10	18.25	Put	Currency Future	4988	4940	4988	4940	0.00
30/10/2009	£ / R On 14-June-10	9.90	Call	Currency Future	3470	3534	3470	3534	0.00
30/10/2009	£ / R On 14-June-10	9.90	Put	Currency Future	38	40	38	40	0.00
30/10/2009	£ / R On 14-June-10	11.90	Call	Currency Future	1612	1678	1612	1678	0.00
30/10/2009	£ / R On 14-June-10	11.90	Put	Currency Future	180	183	180	183	0.00
30/10/2009	£ / R On 15-March-10	9.50	Call	Currency Future	3633	3694	3633	3694	0.00
30/10/2009	£ / R On 15-March-10	9.50	Put	Currency Future	15	17	15	17	0.00
30/10/2009	£ / R On 15-March-10	10.50	Call	Currency Future	2653	2715	2653	2715	0.00
30/10/2009	£ / R On 15-March-10	10.50	Put	Currency Future	36	38	36	38	0.00
30/10/2009	£ / R On 15-March-10	11.50	Call	Currency Future	1706	1753	1706	1753	0.00
30/10/2009	£ / R On 15-March-10	11.50	Put	Currency Future	88	76	88	76	0.00
30/10/2009	£ / R On 15-March-10	14.50	Call	Currency Future	233	250	233	250	0.00
30/10/2009	£ / R On 15-March-10	14.50	Put	Currency Future	1616	1572	1616	1572	0.00
30/10/2009	£ / R On 15-March-10	15.50	Call	Currency Future	119	137	119	137	0.00
30/10/2009	£ / R On 15-March-10	15.50	Put	Currency Future	2501	2460	2501	2460	0.00
30/10/2009	£ / R On 15-March-10	16.50	Call	Currency Future	56	67	56	67	0.00
30/10/2009	£ / R On 15-March-10	16.50	Put	Currency Future	3438	3389	3438	3389	0.00
30/10/2009	£ / R On 15-March-10	17.50	Call	Currency Future	31	34	31	34	0.00
30/10/2009	£ / R On 15-March-10	17.50	Put	Currency Future	4414	4357	4414	4357	0.00
30/10/2009	£ / R On 14-December-09	14.00	Call	Currency Future	84	93	84	93	0.00
30/10/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1180	1132	1180	1132	0.00
30/10/2009	£ / R On 14-June-10	9.95	Call	Currency Future	3422	3485	3422	3485	0.00
30/10/2009	£ / R On 14-June-10	9.95	Put	Currency Future	39	41	39	41	0.00
30/10/2009	£ / R On 14-June-10	10.95	Call	Currency Future	2450	2521	2450	2521	0.00
30/10/2009	£ / R On 14-June-10	10.95	Put	Currency Future	67	77	67	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
30/10/2009	£ / R On 14-June-10	11.95	Call	Currency Future	1574	1639	1574	1639	0.00
30/10/2009	£ / R On 14-June-10	11.95	Put	Currency Future	191	194	191	194	0.00
30/10/2009	£ / R On 14-June-10	12.95	Call	Currency Future	947	987	947	987	0.00
30/10/2009	£ / R On 14-June-10	12.95	Put	Currency Future	565	543	565	543	0.00
30/10/2009	£ / R On 14-June-10	15.45	Call	Currency Future	284	306	284	306	0.00
30/10/2009	£ / R On 14-June-10	15.45	Put	Currency Future	2402	2362	2402	2362	0.00
30/10/2009	£ / R On 14-June-10	16.45	Call	Currency Future	179	198	179	198	0.00
30/10/2009	£ / R On 14-June-10	16.45	Put	Currency Future	3297	3254	3297	3254	0.00
30/10/2009	£ / R On 14-June-10	17.45	Call	Currency Future	115	133	115	133	0.00
30/10/2009	£ / R On 14-June-10	17.45	Put	Currency Future	4233	4188	4233	4188	0.00
30/10/2009	£ / R On 14-June-10	18.45	Call	Currency Future	62	74	62	74	0.00
30/10/2009	£ / R On 14-June-10	18.45	Put	Currency Future	5180	5130	5180	5130	0.00
30/10/2009	£ / R On 15-March-10	9.60	Call	Currency Future	3535	3596	3535	3596	0.00
30/10/2009	£ / R On 15-March-10	9.60	Put	Currency Future	17	18	17	18	0.00
30/10/2009	£ / R On 15-March-10	10.60	Call	Currency Future	2556	2617	2556	2617	0.00
30/10/2009	£ / R On 15-March-10	10.60	Put	Currency Future	38	40	38	40	0.00
30/10/2009	£ / R On 15-March-10	11.60	Call	Currency Future	1616	1665	1616	1665	0.00
30/10/2009	£ / R On 15-March-10	11.60	Put	Currency Future	98	88	98	88	0.00
30/10/2009	£ / R On 15-March-10	14.60	Call	Currency Future	219	235	219	235	0.00
30/10/2009	£ / R On 15-March-10	14.60	Put	Currency Future	1701	1657	1701	1657	0.00
30/10/2009	£ / R On 15-March-10	15.60	Call	Currency Future	111	128	111	128	0.00
30/10/2009	£ / R On 15-March-10	15.60	Put	Currency Future	2593	2550	2593	2550	0.00
30/10/2009	£ / R On 15-March-10	16.60	Call	Currency Future	52	62	52	62	0.00
30/10/2009	£ / R On 15-March-10	16.60	Put	Currency Future	3534	3485	3534	3485	0.00
30/10/2009	£ / R On 15-March-10	17.60	Call	Currency Future	30	33	30	33	0.00
30/10/2009	£ / R On 15-March-10	17.60	Put	Currency Future	4513	4455	4513	4455	0.00
30/10/2009	£ / R On 14-June-10	10.05	Call	Currency Future	3324	3387	3324	3387	0.00
30/10/2009	£ / R On 14-June-10	10.05	Put	Currency Future	42	43	42	43	0.00
30/10/2009	£ / R On 14-June-10	11.05	Call	Currency Future	2353	2427	2353	2427	0.00
30/10/2009	£ / R On 14-June-10	11.05	Put	Currency Future	71	83	71	83	0.00
30/10/2009	£ / R On 14-June-10	15.55	Call	Currency Future	271	294	271	294	0.00
30/10/2009	£ / R On 14-June-10	15.55	Put	Currency Future	2489	2449	2489	2449	0.00
30/10/2009	£ / R On 14-June-10	16.55	Call	Currency Future	172	190	172	190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-June-10	16.55	Put	Currency Future	3389	3346	3389	3346	0.00
30/10/2009	£ / R On 14-June-10	18.55	Call	Currency Future	58	70	58	70	0.00
30/10/2009	£ / R On 14-June-10	18.55	Put	Currency Future	5276	5226	5276	5226	0.00
30/10/2009	£ / R On 15-March-10	9.70	Call	Currency Future	3436	3497	3436	3497	0.00
30/10/2009	£ / R On 15-March-10	9.70	Put	Currency Future	18	20	18	20	0.00
30/10/2009	£ / R On 15-March-10	10.70	Call	Currency Future	2459	2520	2459	2520	0.00
30/10/2009	£ / R On 15-March-10	10.70	Put	Currency Future	41	42	41	42	0.00
30/10/2009	£ / R On 15-March-10	11.70	Call	Currency Future	1528	1578	1528	1578	0.00
30/10/2009	£ / R On 15-March-10	11.70	Put	Currency Future	110	101	110	101	0.00
30/10/2009	£ / R On 15-March-10	15.70	Call	Currency Future	102	119	102	119	0.00
30/10/2009	£ / R On 15-March-10	15.70	Put	Currency Future	2685	2641	2685	2641	0.00
30/10/2009	£ / R On 15-March-10	16.70	Call	Currency Future	48	58	48	58	0.00
30/10/2009	£ / R On 15-March-10	16.70	Put	Currency Future	3631	3580	3631	3580	0.00
30/10/2009	£ / R On 15-March-10	17.70	Call	Currency Future	29	32	29	32	0.00
30/10/2009	£ / R On 15-March-10	17.70	Put	Currency Future	4612	4554	4612	4554	0.00
30/10/2009	£ / R On 14-December-09	13.35	Call	Currency Future	193	205	193	205	0.00
30/10/2009	£ / R On 14-December-09	13.35	Put	Currency Future	639	594	639	594	0.00
30/10/2009	£ / R On 15-March-10	9.80	Call	Currency Future	3338	3399	3338	3399	0.00
30/10/2009	£ / R On 15-March-10	9.80	Put	Currency Future	20	22	20	22	0.00
30/10/2009	£ / R On 15-March-10	10.80	Call	Currency Future	2362	2422	2362	2422	0.00
30/10/2009	£ / R On 15-March-10	10.80	Put	Currency Future	45	45	45	45	0.00
30/10/2009	£ / R On 15-March-10	11.80	Call	Currency Future	1440	1493	1440	1493	0.00
30/10/2009	£ / R On 15-March-10	11.80	Put	Currency Future	122	115	122	115	0.00
30/10/2009	£ / R On 15-March-10	14.80	Call	Currency Future	193	208	193	208	0.00
30/10/2009	£ / R On 15-March-10	14.80	Put	Currency Future	1876	1831	1876	1831	0.00
30/10/2009	£ / R On 15-March-10	15.80	Call	Currency Future	95	110	95	110	0.00
30/10/2009	£ / R On 15-March-10	15.80	Put	Currency Future	2777	2733	2777	2733	0.00
30/10/2009	£ / R On 15-March-10	16.80	Call	Currency Future	45	54	45	54	0.00
30/10/2009	£ / R On 15-March-10	16.80	Put	Currency Future	3727	3676	3727	3676	0.00
30/10/2009	£ / R On 15-March-10	17.80	Call	Currency Future	29	31	29	31	0.00
30/10/2009	£ / R On 15-March-10	17.80	Put	Currency Future	4711	4653	4711	4653	0.00
30/10/2009	£ / R On 14-June-10	10.15	Call	Currency Future	3227	3290	3227	3290	0.00
30/10/2009	£ / R On 14-June-10	10.15	Put	Currency Future	45	46	45	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
30/10/2009	£ / R On 14-June-10	16.65	Call	Currency Future	164	182	164	182	0.00
30/10/2009	£ / R On 14-June-10	16.65	Put	Currency Future	3482	3438	3482	3438	0.00
30/10/2009	£ / R On 14-June-10	17.65	Call	Currency Future	102	122	102	122	0.00
30/10/2009	£ / R On 14-June-10	17.65	Put	Currency Future	4420	4377	4420	4377	0.00
30/10/2009	£ / R On 15-March-10	9.95	Call	Currency Future	3191	3252	3191	3252	0.00
30/10/2009	£ / R On 15-March-10	9.95	Put	Currency Future	23	25	23	25	0.00
30/10/2009	£ / R On 15-March-10	10.95	Call	Currency Future	2218	2277	2218	2277	0.00
30/10/2009	£ / R On 15-March-10	10.95	Put	Currency Future	50	49	50	49	0.00
30/10/2009	£ / R On 15-March-10	14.95	Call	Currency Future	176	190	176	190	0.00
30/10/2009	£ / R On 15-March-10	14.95	Put	Currency Future	2009	1963	2009	1963	0.00
30/10/2009	£ / R On 15-March-10	15.95	Call	Currency Future	85	99	85	99	0.00
30/10/2009	£ / R On 15-March-10	15.95	Put	Currency Future	2917	2872	2917	2872	0.00
30/10/2009	£ / R On 15-March-10	16.95	Call	Currency Future	40	48	40	48	0.00
30/10/2009	£ / R On 15-March-10	16.95	Put	Currency Future	3873	3821	3873	3821	0.00
30/10/2009	£ / R On 15-March-10	17.95	Call	Currency Future	27	29	27	29	0.00
30/10/2009	£ / R On 15-March-10	17.95	Put	Currency Future	4860	4802	4860	4802	0.00
30/10/2009	£ / R On 15-March-10	9.85	Call	Currency Future	3289	3350	3289	3350	0.00
30/10/2009	£ / R On 15-March-10	9.85	Put	Currency Future	21	23	21	23	0.00
30/10/2009	£ / R On 15-March-10	10.85	Call	Currency Future	2314	2374	2314	2374	0.00
30/10/2009	£ / R On 15-March-10	10.85	Put	Currency Future	46	46	46	46	0.00
30/10/2009	£ / R On 15-March-10	14.85	Call	Currency Future	187	202	187	202	0.00
30/10/2009	£ / R On 15-March-10	14.85	Put	Currency Future	1920	1874	1920	1874	0.00
30/10/2009	£ / R On 15-March-10	15.85	Call	Currency Future	91	106	91	106	0.00
30/10/2009	£ / R On 15-March-10	15.85	Put	Currency Future	2824	2779	2824	2779	0.00
30/10/2009	£ / R On 15-March-10	16.85	Call	Currency Future	43	52	43	52	0.00
30/10/2009	£ / R On 15-March-10	16.85	Put	Currency Future	3776	3724	3776	3724	0.00
30/10/2009	£ / R On 15-March-10	17.85	Call	Currency Future	28	30	28	30	0.00
30/10/2009	£ / R On 15-March-10	17.85	Put	Currency Future	4760	4703	4760	4703	0.00
30/10/2009	£ / R On 14-June-10	9.85	Call	Currency Future	3519	3583	3519	3583	0.00
30/10/2009	£ / R On 14-June-10	9.85	Put	Currency Future	37	39	37	39	0.00
30/10/2009	£ / R On 14-June-10	10.85	Call	Currency Future	2547	2615	2547	2615	0.00
30/10/2009	£ / R On 14-June-10	10.85	Put	Currency Future	64	71	64	71	0.00
30/10/2009	£ / R On 14-June-10	11.85	Call	Currency Future	1651	1717	1651	1717	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-June-10	11.85	Put	Currency Future	168	173	168	173	0.00
30/10/2009	£ / R On 14-June-10	9.70	Call	Currency Future	3666	3730	3666	3730	0.00
30/10/2009	£ / R On 14-June-10	9.70	Put	Currency Future	33	36	33	36	0.00
30/10/2009	£ / R On 14-June-10	10.70	Call	Currency Future	2692	2758	2692	2758	0.00
30/10/2009	£ / R On 14-June-10	10.70	Put	Currency Future	60	63	60	63	0.00
30/10/2009	£ / R On 14-June-10	11.70	Call	Currency Future	1770	1838	1770	1838	0.00
30/10/2009	£ / R On 14-June-10	11.70	Put	Currency Future	138	144	138	144	0.00
30/10/2009	£ / R On 14-June-10	15.20	Call	Currency Future	318	339	318	339	0.00
30/10/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2186	2145	2186	2145	0.00
30/10/2009	£ / R On 14-June-10	16.20	Call	Currency Future	200	220	200	220	0.00
30/10/2009	£ / R On 14-June-10	16.20	Put	Currency Future	3068	3026	3068	3026	0.00
30/10/2009	£ / R On 14-June-10	17.20	Call	Currency Future	130	146	130	146	0.00
30/10/2009	£ / R On 14-June-10	17.20	Put	Currency Future	3998	3952	3998	3952	0.00
30/10/2009	£ / R On 14-June-10	18.20	Call	Currency Future	73	87	73	87	0.00
30/10/2009	£ / R On 14-June-10	18.20	Put	Currency Future	4940	4893	4940	4893	0.00
30/10/2009	£ / R On 15-March-10	9.55	Call	Currency Future	3584	3645	3584	3645	0.00
30/10/2009	£ / R On 15-March-10	9.55	Put	Currency Future	16	18	16	18	0.00
30/10/2009	£ / R On 15-March-10	10.55	Call	Currency Future	2605	2666	2605	2666	0.00
30/10/2009	£ / R On 15-March-10	10.55	Put	Currency Future	37	39	37	39	0.00
30/10/2009	£ / R On 15-March-10	11.55	Call	Currency Future	1661	1709	1661	1709	0.00
30/10/2009	£ / R On 15-March-10	11.55	Put	Currency Future	93	82	93	82	0.00
30/10/2009	£ / R On 15-March-10	14.55	Call	Currency Future	226	242	226	242	0.00
30/10/2009	£ / R On 15-March-10	14.55	Put	Currency Future	1658	1615	1658	1615	0.00
30/10/2009	£ / R On 15-March-10	15.55	Call	Currency Future	115	132	115	132	0.00
30/10/2009	£ / R On 15-March-10	15.55	Put	Currency Future	2547	2505	2547	2505	0.00
30/10/2009	£ / R On 15-March-10	16.55	Call	Currency Future	54	64	54	64	0.00
30/10/2009	£ / R On 15-March-10	16.55	Put	Currency Future	3486	3437	3486	3437	0.00
30/10/2009	£ / R On 15-March-10	17.55	Call	Currency Future	31	34	31	34	0.00
30/10/2009	£ / R On 15-March-10	17.55	Put	Currency Future	4463	4406	4463	4406	0.00
30/10/2009	£ / R On 15-March-10	9.75	Call	Currency Future	3387	3448	3387	3448	0.00
30/10/2009	£ / R On 15-March-10	9.75	Put	Currency Future	19	21	19	21	0.00
30/10/2009	£ / R On 15-March-10	10.75	Call	Currency Future	2411	2471	2411	2471	0.00
30/10/2009	£ / R On 15-March-10	10.75	Put	Currency Future	43	44	43	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
30/10/2009	£ / R On 15-March-10	11.75	Call	Currency Future	1484	1535	1484	1535	0.00
30/10/2009	£ / R On 15-March-10	11.75	Put	Currency Future	116	108	116	108	0.00
30/10/2009	£ / R On 15-March-10	12.75	Call	Currency Future	771	809	771	809	0.00
30/10/2009	£ / R On 15-March-10	12.75	Put	Currency Future	403	382	403	382	0.00
30/10/2009	£ / R On 15-March-10	14.75	Call	Currency Future	199	214	199	214	0.00
30/10/2009	£ / R On 15-March-10	14.75	Put	Currency Future	1832	1787	1832	1787	0.00
30/10/2009	£ / R On 15-March-10	15.75	Call	Currency Future	99	114	99	114	0.00
30/10/2009	£ / R On 15-March-10	15.75	Put	Currency Future	2731	2687	2731	2687	0.00
30/10/2009	£ / R On 15-March-10	16.75	Call	Currency Future	47	56	47	56	0.00
30/10/2009	£ / R On 15-March-10	16.75	Put	Currency Future	3679	3628	3679	3628	0.00
30/10/2009	£ / R On 15-March-10	17.75	Call	Currency Future	29	31	29	31	0.00
30/10/2009	£ / R On 15-March-10	17.75	Put	Currency Future	4661	4604	4661	4604	0.00
30/10/2009	£ / R On 15-March-10	9.65	Call	Currency Future	3485	3547	3485	3547	0.00
30/10/2009	£ / R On 15-March-10	9.65	Put	Currency Future	18	19	18	19	0.00
30/10/2009	£ / R On 15-March-10	10.65	Call	Currency Future	2508	2569	2508	2569	0.00
30/10/2009	£ / R On 15-March-10	10.65	Put	Currency Future	40	41	40	41	0.00
30/10/2009	£ / R On 15-March-10	11.65	Call	Currency Future	1572	1621	1572	1621	0.00
30/10/2009	£ / R On 15-March-10	11.65	Put	Currency Future	104	94	104	94	0.00
30/10/2009	£ / R On 15-March-10	14.65	Call	Currency Future	212	228	212	228	0.00
30/10/2009	£ / R On 15-March-10	14.65	Put	Currency Future	1744	1700	1744	1700	0.00
30/10/2009	£ / R On 15-March-10	15.65	Call	Currency Future	106	123	106	123	0.00
30/10/2009	£ / R On 15-March-10	15.65	Put	Currency Future	2639	2596	2639	2596	0.00
30/10/2009	£ / R On 15-March-10	16.65	Call	Currency Future	50	60	50	60	0.00
30/10/2009	£ / R On 15-March-10	16.65	Put	Currency Future	3583	3532	3583	3532	0.00
30/10/2009	£ / R On 15-March-10	17.65	Call	Currency Future	30	32	30	32	0.00
30/10/2009	£ / R On 15-March-10	17.65	Put	Currency Future	4562	4505	4562	4505	0.00
30/10/2009	£ / R On 14-June-10	10.70	Call	Currency Future	2692	2758	2692	2758	0.00
30/10/2009	£ / R On 14-June-10	10.70	Put	Currency Future	60	63	60	63	0.00
30/10/2009	£ / R On 14-June-10	11.70	Call	Currency Future	1770	1838	1770	1838	0.00
30/10/2009	£ / R On 14-June-10	11.70	Put	Currency Future	138	144	138	144	0.00
30/10/2009	£ / R On 14-June-10	15.20	Call	Currency Future	318	339	318	339	0.00
30/10/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2186	2145	2186	2145	0.00
30/10/2009	£ / R On 14-June-10	10.00	Call	Currency Future	3373	3436	3373	3436	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-June-10	10.00	Put	Currency Future	41	42	41	42	0.00
30/10/2009	£ / R On 14-June-10	11.00	Call	Currency Future	2402	2474	2402	2474	0.00
30/10/2009	£ / R On 14-June-10	11.00	Put	Currency Future	69	80	69	80	0.00
30/10/2009	£ / R On 14-June-10	12.00	Call	Currency Future	1536	1600	1536	1600	0.00
30/10/2009	£ / R On 14-June-10	12.00	Put	Currency Future	204	206	204	206	0.00
30/10/2009	£ / R On 14-June-10	18.50	Call	Currency Future	60	72	60	72	0.00
30/10/2009	£ / R On 14-June-10	18.50	Put	Currency Future	5228	5178	5228	5178	0.00
30/10/2009	£ / R On 14-December-09	14.10	Call	Currency Future	74	83	74	83	0.00
30/10/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1270	1221	1270	1221	0.00
30/10/2009	£ / R On 14-June-10	11.10	Call	Currency Future	2305	2380	2305	2380	0.00
30/10/2009	£ / R On 14-June-10	11.10	Put	Currency Future	72	86	72	86	0.00
30/10/2009	£ / R On 14-June-10	12.10	Call	Currency Future	1462	1525	1462	1525	0.00
30/10/2009	£ / R On 14-June-10	12.10	Put	Currency Future	230	230	230	230	0.00
30/10/2009	£ / R On 14-June-10	15.60	Call	Currency Future	265	288	265	288	0.00
30/10/2009	£ / R On 14-June-10	15.60	Put	Currency Future	2532	2494	2532	2494	0.00
30/10/2009	£ / R On 14-June-10	16.60	Call	Currency Future	168	186	168	186	0.00
30/10/2009	£ / R On 14-June-10	16.60	Put	Currency Future	3435	3392	3435	3392	0.00
30/10/2009	£ / R On 14-June-10	18.60	Call	Currency Future	57	68	57	68	0.00
30/10/2009	£ / R On 14-June-10	18.60	Put	Currency Future	5324	5273	5324	5273	0.00
30/10/2009	£ / R On 15-March-10	9.90	Call	Currency Future	3240	3301	3240	3301	0.00
30/10/2009	£ / R On 15-March-10	9.90	Put	Currency Future	22	24	22	24	0.00
30/10/2009	£ / R On 15-March-10	10.90	Call	Currency Future	2266	2325	2266	2325	0.00
30/10/2009	£ / R On 15-March-10	10.90	Put	Currency Future	48	48	48	48	0.00
30/10/2009	£ / R On 15-March-10	11.90	Call	Currency Future	1354	1409	1354	1409	0.00
30/10/2009	£ / R On 15-March-10	11.90	Put	Currency Future	136	132	136	132	0.00
30/10/2009	£ / R On 15-March-10	14.90	Call	Currency Future	182	196	182	196	0.00
30/10/2009	£ / R On 15-March-10	14.90	Put	Currency Future	1964	1919	1964	1919	0.00
30/10/2009	£ / R On 15-March-10	15.90	Call	Currency Future	88	103	88	103	0.00
30/10/2009	£ / R On 15-March-10	15.90	Put	Currency Future	2870	2825	2870	2825	0.00
30/10/2009	£ / R On 15-March-10	16.90	Call	Currency Future	42	50	42	50	0.00
30/10/2009	£ / R On 15-March-10	16.90	Put	Currency Future	3824	3773	3824	3773	0.00
30/10/2009	£ / R On 15-March-10	17.90	Call	Currency Future	28	30	28	30	0.00
30/10/2009	£ / R On 15-March-10	17.90	Put	Currency Future	4810	4752	4810	4752	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-December-09	13.95	Call	Currency Future	90	98	90	98	0.00
30/10/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1136	1087	1136	1087	0.00
30/10/2009	£ / R On 15-March-10	13.70	Call	Currency Future	397	419	397	419	0.00
30/10/2009	£ / R On 15-March-10	13.70	Put	Currency Future	979	942	979	942	0.00
30/10/2009	£ / R On 14-December-09	13.50	Call	Currency Future	159	170	159	170	0.00
30/10/2009	£ / R On 14-December-09	13.50	Put	Currency Future	755	709	755	709	0.00
30/10/2009	£ / R On 14-June-10	9.55	Call	Currency Future	3813	3876	3813	3876	0.00
30/10/2009	£ / R On 14-June-10	9.55	Put	Currency Future	30	31	30	31	0.00
30/10/2009	£ / R On 14-June-10	10.55	Call	Currency Future	2838	2901	2838	2901	0.00
30/10/2009	£ / R On 14-June-10	10.55	Put	Currency Future	56	57	56	57	0.00
30/10/2009	£ / R On 14-June-10	11.55	Call	Currency Future	1894	1966	1894	1966	0.00
30/10/2009	£ / R On 14-June-10	11.55	Put	Currency Future	111	122	111	122	0.00
30/10/2009	£ / R On 14-June-10	15.05	Call	Currency Future	340	361	340	361	0.00
30/10/2009	£ / R On 14-June-10	15.05	Put	Currency Future	2057	2017	2057	2017	0.00
30/10/2009	£ / R On 14-June-10	16.05	Call	Currency Future	215	235	215	235	0.00
30/10/2009	£ / R On 14-June-10	16.05	Put	Currency Future	2932	2891	2932	2891	0.00
30/10/2009	£ / R On 14-June-10	17.05	Call	Currency Future	139	155	139	155	0.00
30/10/2009	£ / R On 14-June-10	17.05	Put	Currency Future	3856	3811	3856	3811	0.00
30/10/2009	£ / R On 14-June-10	18.05	Call	Currency Future	80	95	80	95	0.00
30/10/2009	£ / R On 14-June-10	18.05	Put	Currency Future	4797	4751	4797	4751	0.00
30/10/2009	£ / R On 15-March-10	9.30	Call	Currency Future	3830	3891	3830	3891	0.00
30/10/2009	£ / R On 15-March-10	9.30	Put	Currency Future	13	13	13	13	0.00
30/10/2009	£ / R On 15-March-10	10.30	Call	Currency Future	2849	2910	2849	2910	0.00
30/10/2009	£ / R On 15-March-10	10.30	Put	Currency Future	31	33	31	33	0.00
30/10/2009	£ / R On 15-March-10	11.30	Call	Currency Future	1888	1939	1888	1939	0.00
30/10/2009	£ / R On 15-March-10	11.30	Put	Currency Future	70	61	70	61	0.00
30/10/2009	£ / R On 15-March-10	12.30	Call	Currency Future	1045	1093	1045	1093	0.00
30/10/2009	£ / R On 15-March-10	12.30	Put	Currency Future	228	216	228	216	0.00
30/10/2009	£ / R On 15-March-10	14.30	Call	Currency Future	266	283	266	283	0.00
30/10/2009	£ / R On 15-March-10	14.30	Put	Currency Future	1448	1406	1448	1406	0.00
30/10/2009	£ / R On 15-March-10	15.30	Call	Currency Future	139	156	139	156	0.00
30/10/2009	£ / R On 15-March-10	15.30	Put	Currency Future	2321	2278	2321	2278	0.00
30/10/2009	£ / R On 15-March-10	16.30	Call	Currency Future	65	77	65	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
30/10/2009	£ / R On 15-March-10	16.30	Put	Currency Future	3248	3199	3248	3199	0.00
30/10/2009	£ / R On 15-March-10	17.30	Call	Currency Future	34	38	34	38	0.00
30/10/2009	£ / R On 15-March-10	17.30	Put	Currency Future	4216	4160	4216	4160	0.00
30/10/2009	£ / R On 14-December-09	10.10	Call	Currency Future	2810	2867	2810	2867	0.00
30/10/2009	£ / R On 14-December-09	10.10	Put	Currency Future	6	5	6	5	0.00
30/10/2009	£ / R On 14-December-09	11.10	Call	Currency Future	1825	1882	1825	1882	0.00
30/10/2009	£ / R On 14-December-09	11.10	Put	Currency Future	21	21	21	21	0.00
30/10/2009	£ / R On 14-December-09	17.10	Call	Currency Future	6	7	6	7	0.00
30/10/2009	£ / R On 14-December-09	17.10	Put	Currency Future	4202	4146	4202	4146	0.00
30/10/2009	£ / R On 14-December-09	19.10	Call	Currency Future	2	2	2	2	0.00
30/10/2009	£ / R On 14-December-09	19.10	Put	Currency Future	6198	6141	6198	6141	0.00
30/10/2009	£ / R On 14-December-09	21.10	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	21.10	Put	Currency Future	8197	8140	8197	8140	0.00
30/10/2009	£ / R On 14-June-10	19.55	Call	Currency Future	33	37	33	37	0.00
30/10/2009	£ / R On 14-June-10	19.55	Put	Currency Future	6251	6192	6251	6192	0.00
30/10/2009	£ / R On 14-June-10	21.55	Call	Currency Future	22	25	22	25	0.00
30/10/2009	£ / R On 14-June-10	21.55	Put	Currency Future	8239	8181	8239	8181	0.00
30/10/2009	£ / R On 15-March-10	19.30	Call	Currency Future	19	21	19	21	0.00
30/10/2009	£ / R On 15-March-10	19.30	Put	Currency Future	6202	6143	6202	6143	0.00
30/10/2009	£ / R On 15-March-10	21.30	Call	Currency Future	9	11	9	11	0.00
30/10/2009	£ / R On 15-March-10	21.30	Put	Currency Future	8191	8133	8191	8133	0.00
30/10/2009	£ / R On 14-December-09	9.20	Call	Currency Future	3705	3763	3705	3763	0.00
30/10/2009	£ / R On 14-December-09	9.20	Put	Currency Future	1	2	1	2	0.00
30/10/2009	£ / R On 14-December-09	10.20	Call	Currency Future	2711	2767	2711	2767	0.00
30/10/2009	£ / R On 14-December-09	10.20	Put	Currency Future	7	6	7	6	0.00
30/10/2009	£ / R On 14-December-09	11.20	Call	Currency Future	1728	1785	1728	1785	0.00
30/10/2009	£ / R On 14-December-09	11.20	Put	Currency Future	24	24	24	24	0.00
30/10/2009	£ / R On 14-December-09	17.20	Call	Currency Future	6	6	6	6	0.00
30/10/2009	£ / R On 14-December-09	17.20	Put	Currency Future	4302	4245	4302	4245	0.00
30/10/2009	£ / R On 14-December-09	19.20	Call	Currency Future	2	2	2	2	0.00
30/10/2009	£ / R On 14-December-09	19.20	Put	Currency Future	6298	6240	6298	6240	0.00
30/10/2009	£ / R On 14-December-09	21.20	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	21.20	Put	Currency Future	8297	8240	8297	8240	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-June-10	10.65	Call	Currency Future	2741	2805	2741	2805	0.00
30/10/2009	£ / R On 14-June-10	10.65	Put	Currency Future	59	61	59	61	0.00
30/10/2009	£ / R On 14-June-10	11.65	Call	Currency Future	1811	1879	1811	1879	0.00
30/10/2009	£ / R On 14-June-10	11.65	Put	Currency Future	128	135	128	135	0.00
30/10/2009	£ / R On 14-June-10	19.65	Call	Currency Future	33	35	33	35	0.00
30/10/2009	£ / R On 14-June-10	19.65	Put	Currency Future	6350	6291	6350	6291	0.00
30/10/2009	£ / R On 14-June-10	21.65	Call	Currency Future	21	24	21	24	0.00
30/10/2009	£ / R On 14-June-10	21.65	Put	Currency Future	8338	8280	8338	8280	0.00
30/10/2009	£ / R On 15-March-10	9.45	Call	Currency Future	3682	3744	3682	3744	0.00
30/10/2009	£ / R On 15-March-10	9.45	Put	Currency Future	15	16	15	16	0.00
30/10/2009	£ / R On 15-March-10	10.45	Call	Currency Future	2702	2764	2702	2764	0.00
30/10/2009	£ / R On 15-March-10	10.45	Put	Currency Future	34	37	34	37	0.00
30/10/2009	£ / R On 15-March-10	11.45	Call	Currency Future	1751	1798	1751	1798	0.00
30/10/2009	£ / R On 15-March-10	11.45	Put	Currency Future	83	71	83	71	0.00
30/10/2009	£ / R On 15-March-10	15.45	Call	Currency Future	124	142	124	142	0.00
30/10/2009	£ / R On 15-March-10	15.45	Put	Currency Future	2456	2415	2456	2415	0.00
30/10/2009	£ / R On 15-March-10	17.45	Call	Currency Future	32	35	32	35	0.00
30/10/2009	£ / R On 15-March-10	17.45	Put	Currency Future	4364	4307	4364	4307	0.00
30/10/2009	£ / R On 15-March-10	19.45	Call	Currency Future	18	20	18	20	0.00
30/10/2009	£ / R On 15-March-10	19.45	Put	Currency Future	6351	6293	6351	6293	0.00
30/10/2009	£ / R On 15-March-10	21.45	Call	Currency Future	8	10	8	10	0.00
30/10/2009	£ / R On 15-March-10	21.45	Put	Currency Future	8340	8283	8340	8283	0.00
30/10/2009	£ / R On 14-December-09	10.35	Call	Currency Future	2562	2619	2562	2619	0.00
30/10/2009	£ / R On 14-December-09	10.35	Put	Currency Future	8	8	8	8	0.00
30/10/2009	£ / R On 14-December-09	11.35	Call	Currency Future	1581	1639	1581	1639	0.00
30/10/2009	£ / R On 14-December-09	11.35	Put	Currency Future	28	27	28	27	0.00
30/10/2009	£ / R On 14-December-09	17.35	Call	Currency Future	5	6	5	6	0.00
30/10/2009	£ / R On 14-December-09	17.35	Put	Currency Future	4451	4395	4451	4395	0.00
30/10/2009	£ / R On 14-December-09	19.35	Call	Currency Future	1	2	1	2	0.00
30/10/2009	£ / R On 14-December-09	19.35	Put	Currency Future	6448	6390	6448	6390	0.00
30/10/2009	£ / R On 14-December-09	21.35	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	21.35	Put	Currency Future	8447	8390	8447	8390	0.00
30/10/2009	£ / R On 14-June-10	19.75	Call	Currency Future	32	34	32	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
30/10/2009	£ / R On 14-June-10	19.75	Put	Currency Future	6450	6390	6450	6390	0.00
30/10/2009	£ / R On 14-June-10	21.75	Call	Currency Future	20	23	20	23	0.00
30/10/2009	£ / R On 14-June-10	21.75	Put	Currency Future	8437	8378	8437	8378	0.00
30/10/2009	£ / R On 15-March-10	19.55	Call	Currency Future	18	19	18	19	0.00
30/10/2009	£ / R On 15-March-10	19.55	Put	Currency Future	6450	6392	6450	6392	0.00
30/10/2009	£ / R On 15-March-10	21.55	Call	Currency Future	8	10	8	10	0.00
30/10/2009	£ / R On 15-March-10	21.55	Put	Currency Future	8440	8382	8440	8382	0.00
30/10/2009	£ / R On 14-June-10	9.80	Call	Currency Future	3568	3632	3568	3632	0.00
30/10/2009	£ / R On 14-June-10	9.80	Put	Currency Future	36	38	36	38	0.00
30/10/2009	£ / R On 14-June-10	10.80	Call	Currency Future	2595	2663	2595	2663	0.00
30/10/2009	£ / R On 14-June-10	10.80	Put	Currency Future	63	68	63	68	0.00
30/10/2009	£ / R On 14-June-10	11.80	Call	Currency Future	1690	1757	1690	1757	0.00
30/10/2009	£ / R On 14-June-10	11.80	Put	Currency Future	158	163	158	163	0.00
30/10/2009	£ / R On 14-June-10	15.80	Call	Currency Future	241	263	241	263	0.00
30/10/2009	£ / R On 14-June-10	15.80	Put	Currency Future	2708	2669	2708	2669	0.00
30/10/2009	£ / R On 14-June-10	17.80	Call	Currency Future	93	111	93	111	0.00
30/10/2009	£ / R On 14-June-10	17.80	Put	Currency Future	4561	4517	4561	4517	0.00
30/10/2009	£ / R On 14-June-10	19.80	Call	Currency Future	32	34	32	34	0.00
30/10/2009	£ / R On 14-June-10	19.80	Put	Currency Future	6499	6440	6499	6440	0.00
30/10/2009	£ / R On 14-June-10	21.80	Call	Currency Future	19	22	19	22	0.00
30/10/2009	£ / R On 14-June-10	21.80	Put	Currency Future	8487	8428	8487	8428	0.00
30/10/2009	£ / R On 15-March-10	19.60	Call	Currency Future	17	19	17	19	0.00
30/10/2009	£ / R On 15-March-10	19.60	Put	Currency Future	6499	6441	6499	6441	0.00
30/10/2009	£ / R On 15-March-10	21.60	Call	Currency Future	7	9	7	9	0.00
30/10/2009	£ / R On 15-March-10	21.60	Put	Currency Future	8490	8432	8490	8432	0.00
30/10/2009	£ / R On 14-December-09	9.30	Call	Currency Future	3605	3663	3605	3663	0.00
30/10/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1	2	1	2	0.00
30/10/2009	£ / R On 14-December-09	10.30	Call	Currency Future	2612	2668	2612	2668	0.00
30/10/2009	£ / R On 14-December-09	10.30	Put	Currency Future	8	7	8	7	0.00
30/10/2009	£ / R On 14-December-09	15.30	Call	Currency Future	20	24	20	24	0.00
30/10/2009	£ / R On 14-December-09	15.30	Put	Currency Future	2416	2363	2416	2363	0.00
30/10/2009	£ / R On 14-December-09	19.30	Call	Currency Future	1	2	1	2	0.00
30/10/2009	£ / R On 14-December-09	19.30	Put	Currency Future	6398	6340	6398	6340	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-December-09	21.30	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	21.30	Put	Currency Future	8397	8340	8397	8340	0.00
30/10/2009	£ / R On 14-December-09	9.50	Call	Currency Future	3406	3464	3406	3464	0.00
30/10/2009	£ / R On 14-December-09	9.50	Put	Currency Future	2	3	2	3	0.00
30/10/2009	£ / R On 14-December-09	10.50	Call	Currency Future	2414	2470	2414	2470	0.00
30/10/2009	£ / R On 14-December-09	10.50	Put	Currency Future	10	9	10	9	0.00
30/10/2009	£ / R On 14-December-09	11.50	Call	Currency Future	1436	1493	1436	1493	0.00
30/10/2009	£ / R On 14-December-09	11.50	Put	Currency Future	32	31	32	31	0.00
30/10/2009	£ / R On 14-December-09	15.50	Call	Currency Future	17	20	17	20	0.00
30/10/2009	£ / R On 14-December-09	15.50	Put	Currency Future	2613	2559	2613	2559	0.00
30/10/2009	£ / R On 14-December-09	17.50	Call	Currency Future	4	5	4	5	0.00
30/10/2009	£ / R On 14-December-09	17.50	Put	Currency Future	4600	4544	4600	4544	0.00
30/10/2009	£ / R On 14-December-09	19.50	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	19.50	Put	Currency Future	6597	6540	6597	6540	0.00
30/10/2009	£ / R On 14-December-09	21.50	Call	Currency Future	0	1	0	1	0.00
30/10/2009	£ / R On 14-December-09	21.50	Put	Currency Future	8597	8539	8597	8539	0.00
30/10/2009	£ / R On 14-June-10	10.95	Call	Currency Future	2450	2521	2450	2521	0.00
30/10/2009	£ / R On 14-June-10	10.95	Put	Currency Future	67	77	67	77	0.00
30/10/2009	£ / R On 14-June-10	11.95	Call	Currency Future	1574	1639	1574	1639	0.00
30/10/2009	£ / R On 14-June-10	11.95	Put	Currency Future	191	194	191	194	0.00
30/10/2009	£ / R On 14-June-10	12.95	Call	Currency Future	947	987	947	987	0.00
30/10/2009	£ / R On 14-June-10	12.95	Put	Currency Future	565	543	565	543	0.00
30/10/2009	£ / R On 14-June-10	15.95	Call	Currency Future	225	246	225	246	0.00
30/10/2009	£ / R On 14-June-10	15.95	Put	Currency Future	2842	2802	2842	2802	0.00
30/10/2009	£ / R On 14-June-10	17.95	Call	Currency Future	85	101	85	101	0.00
30/10/2009	£ / R On 14-June-10	17.95	Put	Currency Future	4703	4657	4703	4657	0.00
30/10/2009	£ / R On 14-June-10	19.95	Call	Currency Future	31	33	31	33	0.00
30/10/2009	£ / R On 14-June-10	19.95	Put	Currency Future	6648	6589	6648	6589	0.00
30/10/2009	£ / R On 14-June-10	21.95	Call	Currency Future	17	20	17	20	0.00
30/10/2009	£ / R On 14-June-10	21.95	Put	Currency Future	8635	8576	8635	8576	0.00
30/10/2009	£ / R On 14-June-10	15.95	Call	Currency Future	225	246	225	246	0.00
30/10/2009	£ / R On 14-June-10	15.95	Put	Currency Future	2842	2802	2842	2802	0.00
30/10/2009	£ / R On 15-March-10	19.75	Call	Currency Future	16	18	16	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 15-March-10	19.75	Put	Currency Future	6649	6590	6649	6590	0.00
30/10/2009	£ / R On 15-March-10	21.75	Call	Currency Future	7	8	7	8	0.00
30/10/2009	£ / R On 15-March-10	21.75	Put	Currency Future	8639	8581	8639	8581	0.00
30/10/2009	£ / R On 14-December-09	9.65	Call	Currency Future	3257	3314	3257	3314	0.00
30/10/2009	£ / R On 14-December-09	9.65	Put	Currency Future	3	3	3	3	0.00
30/10/2009	£ / R On 14-December-09	10.65	Call	Currency Future	2266	2323	2266	2323	0.00
30/10/2009	£ / R On 14-December-09	10.65	Put	Currency Future	12	11	12	11	0.00
30/10/2009	£ / R On 14-December-09	15.65	Call	Currency Future	15	18	15	18	0.00
30/10/2009	£ / R On 14-December-09	15.65	Put	Currency Future	2761	2707	2761	2707	0.00
30/10/2009	£ / R On 14-December-09	17.65	Call	Currency Future	4	5	4	5	0.00
30/10/2009	£ / R On 14-December-09	17.65	Put	Currency Future	4750	4693	4750	4693	0.00
30/10/2009	£ / R On 14-December-09	19.65	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	19.65	Put	Currency Future	6747	6690	6747	6690	0.00
30/10/2009	£ / R On 14-December-09	21.65	Call	Currency Future	0	1	0	1	0.00
30/10/2009	£ / R On 14-December-09	21.65	Put	Currency Future	8746	8689	8746	8689	0.00
30/10/2009	£ / R On 14-December-09	9.70	Call	Currency Future	3207	3265	3207	3265	0.00
30/10/2009	£ / R On 14-December-09	9.70	Put	Currency Future	3	3	3	3	0.00
30/10/2009	£ / R On 14-December-09	10.70	Call	Currency Future	2217	2273	2217	2273	0.00
30/10/2009	£ / R On 14-December-09	10.70	Put	Currency Future	13	12	13	12	0.00
30/10/2009	£ / R On 14-December-09	11.70	Call	Currency Future	1244	1300	1244	1300	0.00
30/10/2009	£ / R On 14-December-09	11.70	Put	Currency Future	40	38	40	38	0.00
30/10/2009	£ / R On 14-December-09	15.70	Call	Currency Future	15	17	15	17	0.00
30/10/2009	£ / R On 14-December-09	15.70	Put	Currency Future	2811	2756	2811	2756	0.00
30/10/2009	£ / R On 14-December-09	17.70	Call	Currency Future	4	4	4	4	0.00
30/10/2009	£ / R On 14-December-09	17.70	Put	Currency Future	4800	4743	4800	4743	0.00
30/10/2009	£ / R On 14-December-09	19.70	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	19.70	Put	Currency Future	6797	6740	6797	6740	0.00
30/10/2009	£ / R On 14-December-09	21.70	Call	Currency Future	0	1	0	1	0.00
30/10/2009	£ / R On 14-December-09	21.70	Put	Currency Future	8796	8739	8796	8739	0.00
30/10/2009	£ / R On 14-June-10	20.00	Call	Currency Future	30	32	30	32	0.00
30/10/2009	£ / R On 14-June-10	20.00	Put	Currency Future	6698	6638	6698	6638	0.00
30/10/2009	£ / R On 14-June-10	22.00	Call	Currency Future	17	20	17	20	0.00
30/10/2009	£ / R On 14-June-10	22.00	Put	Currency Future	8684	8626	8684	8626	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-June-10	16.15	Call	Currency Future	205	225	205	225	0.00
30/10/2009	£ / R On 14-June-10	16.15	Put	Currency Future	3023	2981	3023	2981	0.00
30/10/2009	£ / R On 14-June-10	18.15	Call	Currency Future	75	90	75	90	0.00
30/10/2009	£ / R On 14-June-10	18.15	Put	Currency Future	4893	4845	4893	4845	0.00
30/10/2009	£ / R On 14-June-10	22.15	Call	Currency Future	16	18	16	18	0.00
30/10/2009	£ / R On 14-June-10	22.15	Put	Currency Future	8833	8774	8833	8774	0.00
30/10/2009	£ / R On 15-March-10	19.85	Call	Currency Future	16	17	16	17	0.00
30/10/2009	£ / R On 15-March-10	19.85	Put	Currency Future	6748	6690	6748	6690	0.00
30/10/2009	£ / R On 15-March-10	21.85	Call	Currency Future	6	8	6	8	0.00
30/10/2009	£ / R On 15-March-10	21.85	Put	Currency Future	8738	8680	8738	8680	0.00
30/10/2009	£ / R On 15-March-10	19.90	Call	Currency Future	15	17	15	17	0.00
30/10/2009	£ / R On 15-March-10	19.90	Put	Currency Future	6798	6740	6798	6740	0.00
30/10/2009	£ / R On 15-March-10	21.90	Call	Currency Future	6	8	6	8	0.00
30/10/2009	£ / R On 15-March-10	21.90	Put	Currency Future	8788	8730	8788	8730	0.00
30/10/2009	£ / R On 14-December-09	9.75	Call	Currency Future	3157	3215	3157	3215	0.00
30/10/2009	£ / R On 14-December-09	9.75	Put	Currency Future	3	4	3	4	0.00
30/10/2009	£ / R On 14-December-09	10.75	Call	Currency Future	2168	2224	2168	2224	0.00
30/10/2009	£ / R On 14-December-09	10.75	Put	Currency Future	14	13	14	13	0.00
30/10/2009	£ / R On 14-December-09	15.75	Call	Currency Future	14	17	14	17	0.00
30/10/2009	£ / R On 14-December-09	15.75	Put	Currency Future	2860	2805	2860	2805	0.00
30/10/2009	£ / R On 14-December-09	17.75	Call	Currency Future	4	4	4	4	0.00
30/10/2009	£ / R On 14-December-09	17.75	Put	Currency Future	4850	4793	4850	4793	0.00
30/10/2009	£ / R On 14-December-09	19.75	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	19.75	Put	Currency Future	6847	6790	6847	6790	0.00
30/10/2009	£ / R On 14-December-09	21.75	Call	Currency Future	0	1	0	1	0.00
30/10/2009	£ / R On 14-December-09	21.75	Put	Currency Future	8846	8789	8846	8789	0.00
30/10/2009	£ / R On 14-June-10	10.20	Call	Currency Future	3179	3241	3179	3241	0.00
30/10/2009	£ / R On 14-June-10	10.20	Put	Currency Future	46	47	46	47	0.00
30/10/2009	£ / R On 14-June-10	11.20	Call	Currency Future	2209	2287	2209	2287	0.00
30/10/2009	£ / R On 14-June-10	11.20	Put	Currency Future	76	93	76	93	0.00
30/10/2009	£ / R On 14-June-10	13.20	Call	Currency Future	831	869	831	869	0.00
30/10/2009	£ / R On 14-June-10	13.20	Put	Currency Future	699	675	699	675	0.00
30/10/2009	£ / R On 14-June-10	20.20	Call	Currency Future	29	31	29	31	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-June-10	20.20	Put	Currency Future	6897	6837	6897	6837	0.00
30/10/2009	£ / R On 14-June-10	22.20	Call	Currency Future	15	18	15	18	0.00
30/10/2009	£ / R On 14-June-10	22.20	Put	Currency Future	8883	8824	8883	8824	0.00
30/10/2009	£ / R On 15-March-10	19.95	Call	Currency Future	15	17	15	17	0.00
30/10/2009	£ / R On 15-March-10	19.95	Put	Currency Future	6847	6789	6847	6789	0.00
30/10/2009	£ / R On 15-March-10	21.95	Call	Currency Future	6	7	6	7	0.00
30/10/2009	£ / R On 15-March-10	21.95	Put	Currency Future	8838	8780	8838	8780	0.00
30/10/2009	£ / R On 14-December-09	9.85	Call	Currency Future	3058	3115	3058	3115	0.00
30/10/2009	£ / R On 14-December-09	9.85	Put	Currency Future	4	4	4	4	0.00
30/10/2009	£ / R On 14-December-09	11.85	Call	Currency Future	1102	1156	1102	1156	0.00
30/10/2009	£ / R On 14-December-09	11.85	Put	Currency Future	48	45	48	45	0.00
30/10/2009	£ / R On 14-December-09	15.85	Call	Currency Future	13	15	13	15	0.00
30/10/2009	£ / R On 14-December-09	15.85	Put	Currency Future	2959	2904	2959	2904	0.00
30/10/2009	£ / R On 14-December-09	17.85	Call	Currency Future	3	4	3	4	0.00
30/10/2009	£ / R On 14-December-09	17.85	Put	Currency Future	4949	4893	4949	4893	0.00
30/10/2009	£ / R On 14-December-09	21.85	Call	Currency Future	0	0	0	0	0.00
30/10/2009	£ / R On 14-December-09	21.85	Put	Currency Future	8946	8889	8946	8889	0.00
30/10/2009	£ / R On 14-June-10	10.30	Call	Currency Future	3082	3144	3082	3144	0.00
30/10/2009	£ / R On 14-June-10	10.30	Put	Currency Future	49	50	49	50	0.00
30/10/2009	£ / R On 14-June-10	11.30	Call	Currency Future	2112	2195	2112	2195	0.00
30/10/2009	£ / R On 14-June-10	11.30	Put	Currency Future	80	100	80	100	0.00
30/10/2009	£ / R On 14-June-10	20.30	Call	Currency Future	29	30	29	30	0.00
30/10/2009	£ / R On 14-June-10	20.30	Put	Currency Future	6996	6936	6996	6936	0.00
30/10/2009	£ / R On 14-June-10	22.30	Call	Currency Future	14	17	14	17	0.00
30/10/2009	£ / R On 14-June-10	22.30	Put	Currency Future	8982	8923	8982	8923	0.00
30/10/2009	£ / R On 15-March-10	10.05	Call	Currency Future	3093	3154	3093	3154	0.00
30/10/2009	£ / R On 15-March-10	10.05	Put	Currency Future	25	27	25	27	0.00
30/10/2009	£ / R On 15-March-10	12.05	Call	Currency Future	1228	1287	1228	1287	0.00
30/10/2009	£ / R On 15-March-10	12.05	Put	Currency Future	160	159	160	159	0.00
30/10/2009	£ / R On 15-March-10	16.05	Call	Currency Future	79	92	79	92	0.00
30/10/2009	£ / R On 15-March-10	16.05	Put	Currency Future	3011	2965	3011	2965	0.00
30/10/2009	£ / R On 15-March-10	18.05	Call	Currency Future	27	28	27	28	0.00
30/10/2009	£ / R On 15-March-10	18.05	Put	Currency Future	4959	4901	4959	4901	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 15-March-10	20.05	Call	Currency Future	15	16	15	16	0.00
30/10/2009	£ / R On 15-March-10	20.05	Put	Currency Future	6947	6889	6947	6889	0.00
30/10/2009	£ / R On 15-March-10	22.05	Call	Currency Future	5	7	5	7	0.00
30/10/2009	£ / R On 15-March-10	22.05	Put	Currency Future	8938	8879	8938	8879	0.00
30/10/2009	£ / R On 14-December-09	10.80	Call	Currency Future	2119	2175	2119	2175	0.00
30/10/2009	£ / R On 14-December-09	10.80	Put	Currency Future	15	14	15	14	0.00
30/10/2009	£ / R On 14-December-09	17.80	Call	Currency Future	4	4	4	4	0.00
30/10/2009	£ / R On 14-December-09	17.80	Put	Currency Future	4900	4843	4900	4843	0.00
30/10/2009	£ / R On 14-December-09	19.80	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	19.80	Put	Currency Future	6897	6840	6897	6840	0.00
30/10/2009	£ / R On 14-December-09	21.80	Call	Currency Future	0	0	0	0	0.00
30/10/2009	£ / R On 14-December-09	21.80	Put	Currency Future	8896	8839	8896	8839	0.00
30/10/2009	£ / R On 14-June-10	10.25	Call	Currency Future	3130	3192	3130	3192	0.00
30/10/2009	£ / R On 14-June-10	10.25	Put	Currency Future	48	48	48	48	0.00
30/10/2009	£ / R On 14-June-10	11.25	Call	Currency Future	2160	2241	2160	2241	0.00
30/10/2009	£ / R On 14-June-10	11.25	Put	Currency Future	78	97	78	97	0.00
30/10/2009	£ / R On 14-June-10	12.25	Call	Currency Future	1355	1415	1355	1415	0.00
30/10/2009	£ / R On 14-June-10	12.25	Put	Currency Future	273	271	273	271	0.00
30/10/2009	£ / R On 14-June-10	20.25	Call	Currency Future	29	31	29	31	0.00
30/10/2009	£ / R On 14-June-10	20.25	Put	Currency Future	6947	6887	6947	6887	0.00
30/10/2009	£ / R On 14-June-10	22.25	Call	Currency Future	15	17	15	17	0.00
30/10/2009	£ / R On 14-June-10	22.25	Put	Currency Future	8932	8873	8932	8873	0.00
30/10/2009	£ / R On 14-June-10	18.10	Call	Currency Future	77	92	77	92	0.00
30/10/2009	£ / R On 14-June-10	18.10	Put	Currency Future	4845	4798	4845	4798	0.00
30/10/2009	£ / R On 14-June-10	20.10	Call	Currency Future	30	32	30	32	0.00
30/10/2009	£ / R On 14-June-10	20.10	Put	Currency Future	6797	6738	6797	6738	0.00
30/10/2009	£ / R On 14-June-10	22.10	Call	Currency Future	16	19	16	19	0.00
30/10/2009	£ / R On 14-June-10	22.10	Put	Currency Future	8784	8725	8784	8725	0.00
30/10/2009	£ / R On 14-December-09	9.55	Call	Currency Future	3356	3414	3356	3414	0.00
30/10/2009	£ / R On 14-December-09	9.55	Put	Currency Future	2	3	2	3	0.00
30/10/2009	£ / R On 14-December-09	10.55	Call	Currency Future	2365	2421	2365	2421	0.00
30/10/2009	£ / R On 14-December-09	10.55	Put	Currency Future	11	10	11	10	0.00
30/10/2009	£ / R On 14-December-09	11.55	Call	Currency Future	1388	1444	1388	1444	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-December-09	11.55	Put	Currency Future	34	33	34	33	0.00
30/10/2009	£ / R On 14-December-09	12.55	Call	Currency Future	547	576	547	576	0.00
30/10/2009	£ / R On 14-December-09	12.55	Put	Currency Future	193	164	193	164	0.00
30/10/2009	£ / R On 14-December-09	15.55	Call	Currency Future	17	20	17	20	0.00
30/10/2009	£ / R On 14-December-09	15.55	Put	Currency Future	2663	2608	2663	2608	0.00
30/10/2009	£ / R On 14-December-09	17.55	Call	Currency Future	4	5	4	5	0.00
30/10/2009	£ / R On 14-December-09	17.55	Put	Currency Future	4650	4594	4650	4594	0.00
30/10/2009	£ / R On 14-December-09	19.55	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	19.55	Put	Currency Future	6647	6590	6647	6590	0.00
30/10/2009	£ / R On 14-December-09	21.55	Call	Currency Future	0	1	0	1	0.00
30/10/2009	£ / R On 14-December-09	21.55	Put	Currency Future	8647	8589	8647	8589	0.00
30/10/2009	£ / R On 15-March-10	19.80	Call	Currency Future	16	18	16	18	0.00
30/10/2009	£ / R On 15-March-10	19.80	Put	Currency Future	6698	6640	6698	6640	0.00
30/10/2009	£ / R On 15-March-10	21.80	Call	Currency Future	6	8	6	8	0.00
30/10/2009	£ / R On 15-March-10	21.80	Put	Currency Future	8689	8631	8689	8631	0.00
30/10/2009	£ / R On 14-December-09	9.45	Call	Currency Future	3456	3514	3456	3514	0.00
30/10/2009	£ / R On 14-December-09	9.45	Put	Currency Future	2	3	2	3	0.00
30/10/2009	£ / R On 14-December-09	10.45	Call	Currency Future	2463	2520	2463	2520	0.00
30/10/2009	£ / R On 14-December-09	10.45	Put	Currency Future	9	9	9	9	0.00
30/10/2009	£ / R On 14-December-09	11.45	Call	Currency Future	1485	1541	1485	1541	0.00
30/10/2009	£ / R On 14-December-09	11.45	Put	Currency Future	31	30	31	30	0.00
30/10/2009	£ / R On 14-December-09	15.45	Call	Currency Future	18	21	18	21	0.00
30/10/2009	£ / R On 14-December-09	15.45	Put	Currency Future	2564	2510	2564	2510	0.00
30/10/2009	£ / R On 14-December-09	17.45	Call	Currency Future	5	5	5	5	0.00
30/10/2009	£ / R On 14-December-09	17.45	Put	Currency Future	4551	4494	4551	4494	0.00
30/10/2009	£ / R On 14-December-09	19.45	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	19.45	Put	Currency Future	6547	6490	6547	6490	0.00
30/10/2009	£ / R On 14-December-09	21.45	Call	Currency Future	0	1	0	1	0.00
30/10/2009	£ / R On 14-December-09	21.45	Put	Currency Future	8547	8489	8547	8489	0.00
30/10/2009	£ / R On 14-June-10	15.90	Call	Currency Future	230	251	230	251	0.00
30/10/2009	£ / R On 14-June-10	15.90	Put	Currency Future	2798	2757	2798	2757	0.00
30/10/2009	£ / R On 14-June-10	17.90	Call	Currency Future	88	105	88	105	0.00
30/10/2009	£ / R On 14-June-10	17.90	Put	Currency Future	4655	4610	4655	4610	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-June-10	21.90	Call	Currency Future	18	21	18	21	0.00
30/10/2009	£ / R On 14-June-10	21.90	Put	Currency Future	8585	8527	8585	8527	0.00
30/10/2009	£ / R On 15-March-10	19.65	Call	Currency Future	17	19	17	19	0.00
30/10/2009	£ / R On 15-March-10	19.65	Put	Currency Future	6549	6491	6549	6491	0.00
30/10/2009	£ / R On 15-March-10	21.65	Call	Currency Future	7	9	7	9	0.00
30/10/2009	£ / R On 15-March-10	21.65	Put	Currency Future	8539	8482	8539	8482	0.00
30/10/2009	£ / R On 15-March-10	9.40	Call	Currency Future	3732	3793	3732	3793	0.00
30/10/2009	£ / R On 15-March-10	9.40	Put	Currency Future	14	16	14	16	0.00
30/10/2009	£ / R On 15-March-10	10.40	Call	Currency Future	2751	2813	2751	2813	0.00
30/10/2009	£ / R On 15-March-10	10.40	Put	Currency Future	33	35	33	35	0.00
30/10/2009	£ / R On 15-March-10	11.40	Call	Currency Future	1797	1843	1797	1843	0.00
30/10/2009	£ / R On 15-March-10	11.40	Put	Currency Future	79	66	79	66	0.00
30/10/2009	£ / R On 15-March-10	15.40	Call	Currency Future	129	147	129	147	0.00
30/10/2009	£ / R On 15-March-10	15.40	Put	Currency Future	2411	2370	2411	2370	0.00
30/10/2009	£ / R On 15-March-10	17.40	Call	Currency Future	32	35	32	35	0.00
30/10/2009	£ / R On 15-March-10	17.40	Put	Currency Future	4315	4258	4315	4258	0.00
30/10/2009	£ / R On 15-March-10	19.40	Call	Currency Future	19	20	19	20	0.00
30/10/2009	£ / R On 15-March-10	19.40	Put	Currency Future	6301	6243	6301	6243	0.00
30/10/2009	£ / R On 15-March-10	21.40	Call	Currency Future	8	11	8	11	0.00
30/10/2009	£ / R On 15-March-10	21.40	Put	Currency Future	8291	8233	8291	8233	0.00
30/10/2009	£ / R On 14-December-09	9.05	Call	Currency Future	3855	3913	3855	3913	0.00
30/10/2009	£ / R On 14-December-09	9.05	Put	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	10.05	Call	Currency Future	2859	2916	2859	2916	0.00
30/10/2009	£ / R On 14-December-09	10.05	Put	Currency Future	5	5	5	5	0.00
30/10/2009	£ / R On 14-December-09	11.05	Call	Currency Future	1874	1931	1874	1931	0.00
30/10/2009	£ / R On 14-December-09	11.05	Put	Currency Future	20	20	20	20	0.00
30/10/2009	£ / R On 14-December-09	12.05	Call	Currency Future	926	968	926	968	0.00
30/10/2009	£ / R On 14-December-09	12.05	Put	Currency Future	72	57	72	57	0.00
30/10/2009	£ / R On 14-December-09	15.05	Call	Currency Future	25	31	25	31	0.00
30/10/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2171	2119	2171	2119	0.00
30/10/2009	£ / R On 14-December-09	17.05	Call	Currency Future	6	7	6	7	0.00
30/10/2009	£ / R On 14-December-09	17.05	Put	Currency Future	4152	4096	4152	4096	0.00
30/10/2009	£ / R On 14-December-09	19.05	Call	Currency Future	2	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-December-09	19.05	Put	Currency Future	6148	6091	6148	6091	0.00
30/10/2009	£ / R On 14-December-09	21.05	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	21.05	Put	Currency Future	8147	8090	8147	8090	0.00
30/10/2009	£ / R On 14-June-10	9.45	Call	Currency Future	3911	3971	3911	3971	0.00
30/10/2009	£ / R On 14-June-10	9.45	Put	Currency Future	28	27	28	27	0.00
30/10/2009	£ / R On 14-June-10	10.45	Call	Currency Future	2936	2998	2936	2998	0.00
30/10/2009	£ / R On 14-June-10	10.45	Put	Currency Future	53	54	53	54	0.00
30/10/2009	£ / R On 14-June-10	11.45	Call	Currency Future	1978	2057	1978	2057	0.00
30/10/2009	£ / R On 14-June-10	11.45	Put	Currency Future	96	113	96	113	0.00
30/10/2009	£ / R On 14-June-10	19.45	Call	Currency Future	34	39	34	39	0.00
30/10/2009	£ / R On 14-June-10	19.45	Put	Currency Future	6152	6095	6152	6095	0.00
30/10/2009	£ / R On 14-June-10	21.45	Call	Currency Future	23	25	23	25	0.00
30/10/2009	£ / R On 14-June-10	21.45	Put	Currency Future	8141	8081	8141	8081	0.00
30/10/2009	£ / R On 15-March-10	9.25	Call	Currency Future	3880	3939	3880	3939	0.00
30/10/2009	£ / R On 15-March-10	9.25	Put	Currency Future	12	12	12	12	0.00
30/10/2009	£ / R On 15-March-10	10.25	Call	Currency Future	2897	2959	2897	2959	0.00
30/10/2009	£ / R On 15-March-10	10.25	Put	Currency Future	30	31	30	31	0.00
30/10/2009	£ / R On 15-March-10	11.25	Call	Currency Future	1934	1987	1934	1987	0.00
30/10/2009	£ / R On 15-March-10	11.25	Put	Currency Future	67	60	67	60	0.00
30/10/2009	£ / R On 15-March-10	12.25	Call	Currency Future	1080	1131	1080	1131	0.00
30/10/2009	£ / R On 15-March-10	12.25	Put	Currency Future	212	203	212	203	0.00
30/10/2009	£ / R On 15-March-10	15.25	Call	Currency Future	144	160	144	160	0.00
30/10/2009	£ / R On 15-March-10	15.25	Put	Currency Future	2276	2233	2276	2233	0.00
30/10/2009	£ / R On 15-March-10	17.25	Call	Currency Future	34	39	34	39	0.00
30/10/2009	£ / R On 15-March-10	17.25	Put	Currency Future	4166	4112	4166	4112	0.00
30/10/2009	£ / R On 15-March-10	19.25	Call	Currency Future	20	21	20	21	0.00
30/10/2009	£ / R On 15-March-10	19.25	Put	Currency Future	6152	6094	6152	6094	0.00
30/10/2009	£ / R On 15-March-10	21.25	Call	Currency Future	9	11	9	11	0.00
30/10/2009	£ / R On 15-March-10	21.25	Put	Currency Future	8142	8084	8142	8084	0.00
30/10/2009	£ / R On 14-December-09	9.00	Call	Currency Future	3905	3962	3905	3962	0.00
30/10/2009	£ / R On 14-December-09	9.00	Put	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	10.00	Call	Currency Future	2909	2966	2909	2966	0.00
30/10/2009	£ / R On 14-December-09	10.00	Put	Currency Future	5	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-December-09	11.00	Call	Currency Future	1923	1980	1923	1980	0.00
30/10/2009	£ / R On 14-December-09	11.00	Put	Currency Future	19	19	19	19	0.00
30/10/2009	£ / R On 14-December-09	17.00	Call	Currency Future	6	7	6	7	0.00
30/10/2009	£ / R On 14-December-09	17.00	Put	Currency Future	4103	4046	4103	4046	0.00
30/10/2009	£ / R On 14-December-09	19.00	Call	Currency Future	2	2	2	2	0.00
30/10/2009	£ / R On 14-December-09	19.00	Put	Currency Future	6098	6041	6098	6041	0.00
30/10/2009	£ / R On 14-December-09	21.00	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	21.00	Put	Currency Future	8097	8040	8097	8040	0.00
30/10/2009	£ / R On 14-June-10	19.40	Call	Currency Future	35	40	35	40	0.00
30/10/2009	£ / R On 14-June-10	19.40	Put	Currency Future	6102	6046	6102	6046	0.00
30/10/2009	£ / R On 14-June-10	21.40	Call	Currency Future	24	25	24	25	0.00
30/10/2009	£ / R On 14-June-10	21.40	Put	Currency Future	8091	8031	8091	8031	0.00
30/10/2009	£ / R On 15-March-10	9.20	Call	Currency Future	3929	3988	3929	3988	0.00
30/10/2009	£ / R On 15-March-10	9.20	Put	Currency Future	12	11	12	11	0.00
30/10/2009	£ / R On 15-March-10	10.20	Call	Currency Future	2946	3008	2946	3008	0.00
30/10/2009	£ / R On 15-March-10	10.20	Put	Currency Future	29	30	29	30	0.00
30/10/2009	£ / R On 15-March-10	11.20	Call	Currency Future	1981	2035	1981	2035	0.00
30/10/2009	£ / R On 15-March-10	11.20	Put	Currency Future	63	58	63	58	0.00
30/10/2009	£ / R On 15-March-10	15.20	Call	Currency Future	149	165	149	165	0.00
30/10/2009	£ / R On 15-March-10	15.20	Put	Currency Future	2232	2187	2232	2187	0.00
30/10/2009	£ / R On 15-March-10	17.20	Call	Currency Future	35	41	35	41	0.00
30/10/2009	£ / R On 15-March-10	17.20	Put	Currency Future	4117	4063	4117	4063	0.00
30/10/2009	£ / R On 15-March-10	19.20	Call	Currency Future	20	21	20	21	0.00
30/10/2009	£ / R On 15-March-10	19.20	Put	Currency Future	6102	6044	6102	6044	0.00
30/10/2009	£ / R On 15-March-10	21.20	Call	Currency Future	10	11	10	11	0.00
30/10/2009	£ / R On 15-March-10	21.20	Put	Currency Future	8092	8034	8092	8034	0.00
30/10/2009	£ / R On 15-March-10	9.35	Call	Currency Future	3781	3842	3781	3842	0.00
30/10/2009	£ / R On 15-March-10	9.35	Put	Currency Future	13	14	13	14	0.00
30/10/2009	£ / R On 15-March-10	10.35	Call	Currency Future	2800	2862	2800	2862	0.00
30/10/2009	£ / R On 15-March-10	10.35	Put	Currency Future	32	34	32	34	0.00
30/10/2009	£ / R On 15-March-10	11.35	Call	Currency Future	1842	1891	1842	1891	0.00
30/10/2009	£ / R On 15-March-10	11.35	Put	Currency Future	75	63	75	63	0.00
30/10/2009	£ / R On 15-March-10	15.35	Call	Currency Future	133	152	133	152	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 15-March-10	15.35	Put	Currency Future	2366	2324	2366	2324	0.00
30/10/2009	£ / R On 15-March-10	17.35	Call	Currency Future	33	37	33	37	0.00
30/10/2009	£ / R On 15-March-10	17.35	Put	Currency Future	4265	4209	4265	4209	0.00
30/10/2009	£ / R On 15-March-10	19.35	Call	Currency Future	19	21	19	21	0.00
30/10/2009	£ / R On 15-March-10	19.35	Put	Currency Future	6251	6193	6251	6193	0.00
30/10/2009	£ / R On 15-March-10	21.35	Call	Currency Future	9	11	9	11	0.00
30/10/2009	£ / R On 15-March-10	21.35	Put	Currency Future	8241	8183	8241	8183	0.00
30/10/2009	£ / R On 14-December-09	9.15	Call	Currency Future	3755	3813	3755	3813	0.00
30/10/2009	£ / R On 14-December-09	9.15	Put	Currency Future	1	2	1	2	0.00
30/10/2009	£ / R On 14-December-09	10.15	Call	Currency Future	2760	2817	2760	2817	0.00
30/10/2009	£ / R On 14-December-09	10.15	Put	Currency Future	6	6	6	6	0.00
30/10/2009	£ / R On 14-December-09	11.15	Call	Currency Future	1776	1834	1776	1834	0.00
30/10/2009	£ / R On 14-December-09	11.15	Put	Currency Future	23	23	23	23	0.00
30/10/2009	£ / R On 14-December-09	15.15	Call	Currency Future	23	28	23	28	0.00
30/10/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2269	2217	2269	2217	0.00
30/10/2009	£ / R On 14-December-09	17.15	Call	Currency Future	6	7	6	7	0.00
30/10/2009	£ / R On 14-December-09	17.15	Put	Currency Future	4252	4196	4252	4196	0.00
30/10/2009	£ / R On 14-December-09	19.15	Call	Currency Future	2	2	2	2	0.00
30/10/2009	£ / R On 14-December-09	19.15	Put	Currency Future	6248	6190	6248	6190	0.00
30/10/2009	£ / R On 14-December-09	21.15	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	21.15	Put	Currency Future	8247	8190	8247	8190	0.00
30/10/2009	£ / R On 14-June-10	9.60	Call	Currency Future	3764	3828	3764	3828	0.00
30/10/2009	£ / R On 14-June-10	9.60	Put	Currency Future	31	34	31	34	0.00
30/10/2009	£ / R On 14-June-10	10.60	Call	Currency Future	2790	2853	2790	2853	0.00
30/10/2009	£ / R On 14-June-10	10.60	Put	Currency Future	57	59	57	59	0.00
30/10/2009	£ / R On 14-June-10	19.60	Call	Currency Future	33	35	33	35	0.00
30/10/2009	£ / R On 14-June-10	19.60	Put	Currency Future	6301	6241	6301	6241	0.00
30/10/2009	£ / R On 14-June-10	21.60	Call	Currency Future	21	25	21	25	0.00
30/10/2009	£ / R On 14-June-10	21.60	Put	Currency Future	8289	8230	8289	8230	0.00
30/10/2009	£ / R On 14-December-09	9.25	Call	Currency Future	3655	3713	3655	3713	0.00
30/10/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1	2	1	2	0.00
30/10/2009	£ / R On 14-December-09	10.25	Call	Currency Future	2661	2718	2661	2718	0.00
30/10/2009	£ / R On 14-December-09	10.25	Put	Currency Future	7	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-December-09	11.25	Call	Currency Future	1679	1736	1679	1736	0.00
30/10/2009	£ / R On 14-December-09	11.25	Put	Currency Future	25	25	25	25	0.00
30/10/2009	£ / R On 14-December-09	15.25	Call	Currency Future	21	25	21	25	0.00
30/10/2009	£ / R On 14-December-09	15.25	Put	Currency Future	2367	2314	2367	2314	0.00
30/10/2009	£ / R On 14-December-09	17.25	Call	Currency Future	5	6	5	6	0.00
30/10/2009	£ / R On 14-December-09	17.25	Put	Currency Future	4351	4295	4351	4295	0.00
30/10/2009	£ / R On 14-December-09	19.25	Call	Currency Future	1	2	1	2	0.00
30/10/2009	£ / R On 14-December-09	19.25	Put	Currency Future	6348	6290	6348	6290	0.00
30/10/2009	£ / R On 14-December-09	21.25	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	21.25	Put	Currency Future	8347	8290	8347	8290	0.00
30/10/2009	£ / R On 14-June-10	15.70	Call	Currency Future	253	275	253	275	0.00
30/10/2009	£ / R On 14-June-10	15.70	Put	Currency Future	2620	2581	2620	2581	0.00
30/10/2009	£ / R On 14-June-10	17.70	Call	Currency Future	99	118	99	118	0.00
30/10/2009	£ / R On 14-June-10	17.70	Put	Currency Future	4467	4424	4467	4424	0.00
30/10/2009	£ / R On 14-June-10	19.70	Call	Currency Future	32	35	32	35	0.00
30/10/2009	£ / R On 14-June-10	19.70	Put	Currency Future	6400	6340	6400	6340	0.00
30/10/2009	£ / R On 14-June-10	21.70	Call	Currency Future	20	23	20	23	0.00
30/10/2009	£ / R On 14-June-10	21.70	Put	Currency Future	8388	8329	8388	8329	0.00
30/10/2009	£ / R On 15-March-10	19.50	Call	Currency Future	18	20	18	20	0.00
30/10/2009	£ / R On 15-March-10	19.50	Put	Currency Future	6400	6342	6400	6342	0.00
30/10/2009	£ / R On 15-March-10	21.50	Call	Currency Future	8	10	8	10	0.00
30/10/2009	£ / R On 15-March-10	21.50	Put	Currency Future	8390	8332	8390	8332	0.00
30/10/2009	£ / R On 14-December-09	9.40	Call	Currency Future	3506	3564	3506	3564	0.00
30/10/2009	£ / R On 14-December-09	9.40	Put	Currency Future	2	3	2	3	0.00
30/10/2009	£ / R On 14-December-09	10.40	Call	Currency Future	2513	2569	2513	2569	0.00
30/10/2009	£ / R On 14-December-09	10.40	Put	Currency Future	9	8	9	8	0.00
30/10/2009	£ / R On 14-December-09	11.40	Call	Currency Future	1533	1590	1533	1590	0.00
30/10/2009	£ / R On 14-December-09	11.40	Put	Currency Future	29	29	29	29	0.00
30/10/2009	£ / R On 14-December-09	15.40	Call	Currency Future	19	22	19	22	0.00
30/10/2009	£ / R On 14-December-09	15.40	Put	Currency Future	2515	2461	2515	2461	0.00
30/10/2009	£ / R On 14-December-09	17.40	Call	Currency Future	5	5	5	5	0.00
30/10/2009	£ / R On 14-December-09	17.40	Put	Currency Future	4501	4444	4501	4444	0.00
30/10/2009	£ / R On 14-December-09	19.40	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
30/10/2009	£ / R On 14-December-09	19.40	Put	Currency Future	6498	6440	6498	6440	0.00
30/10/2009	£ / R On 14-December-09	21.40	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	21.40	Put	Currency Future	8497	8440	8497	8440	0.00
30/10/2009	£ / R On 14-December-09	9.60	Call	Currency Future	3306	3364	3306	3364	0.00
30/10/2009	£ / R On 14-December-09	9.60	Put	Currency Future	3	3	3	3	0.00
30/10/2009	£ / R On 14-December-09	11.60	Call	Currency Future	1340	1396	1340	1396	0.00
30/10/2009	£ / R On 14-December-09	11.60	Put	Currency Future	36	35	36	35	0.00
30/10/2009	£ / R On 14-December-09	17.60	Call	Currency Future	4	5	4	5	0.00
30/10/2009	£ / R On 14-December-09	17.60	Put	Currency Future	4700	4644	4700	4644	0.00
30/10/2009	£ / R On 14-December-09	21.60	Call	Currency Future	0	1	0	1	0.00
30/10/2009	£ / R On 14-December-09	21.60	Put	Currency Future	8697	8639	8697	8639	0.00
30/10/2009	£ / R On 14-June-10	15.85	Call	Currency Future	235	257	235	257	0.00
30/10/2009	£ / R On 14-June-10	15.85	Put	Currency Future	2753	2713	2753	2713	0.00
30/10/2009	£ / R On 14-June-10	17.85	Call	Currency Future	90	108	90	108	0.00
30/10/2009	£ / R On 14-June-10	17.85	Put	Currency Future	4608	4564	4608	4564	0.00
30/10/2009	£ / R On 14-June-10	19.85	Call	Currency Future	31	33	31	33	0.00
30/10/2009	£ / R On 14-June-10	19.85	Put	Currency Future	6549	6489	6549	6489	0.00
30/10/2009	£ / R On 14-June-10	21.85	Call	Currency Future	18	21	18	21	0.00
30/10/2009	£ / R On 14-June-10	21.85	Put	Currency Future	8536	8477	8536	8477	0.00
30/10/2009	£ / R On 15-March-10	10.10	Call	Currency Future	3044	3105	3044	3105	0.00
30/10/2009	£ / R On 15-March-10	10.10	Put	Currency Future	27	28	27	28	0.00
30/10/2009	£ / R On 15-March-10	11.10	Call	Currency Future	2074	2132	2074	2132	0.00
30/10/2009	£ / R On 15-March-10	11.10	Put	Currency Future	56	54	56	54	0.00
30/10/2009	£ / R On 15-March-10	16.10	Call	Currency Future	76	89	76	89	0.00
30/10/2009	£ / R On 15-March-10	16.10	Put	Currency Future	3058	3011	3058	3011	0.00
30/10/2009	£ / R On 15-March-10	18.10	Call	Currency Future	26	28	26	28	0.00
30/10/2009	£ / R On 15-March-10	18.10	Put	Currency Future	5009	4951	5009	4951	0.00
30/10/2009	£ / R On 15-March-10	20.10	Call	Currency Future	14	16	14	16	0.00
30/10/2009	£ / R On 15-March-10	20.10	Put	Currency Future	6997	6938	6997	6938	0.00
30/10/2009	£ / R On 15-March-10	22.10	Call	Currency Future	5	7	5	7	0.00
30/10/2009	£ / R On 15-March-10	22.10	Put	Currency Future	8987	8929	8987	8929	0.00
30/10/2009	£ / R On 14-December-09	9.90	Call	Currency Future	3008	3066	3008	3066	0.00
30/10/2009	£ / R On 14-December-09	9.90	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
30/10/2009	£ / R On 14-December-09	10.90	Call	Currency Future	2022	2077	2022	2077	0.00
30/10/2009	£ / R On 14-December-09	10.90	Put	Currency Future	18	16	18	16	0.00
30/10/2009	£ / R On 14-December-09	15.90	Call	Currency Future	13	15	13	15	0.00
30/10/2009	£ / R On 14-December-09	15.90	Put	Currency Future	3009	2954	3009	2954	0.00
30/10/2009	£ / R On 14-December-09	17.90	Call	Currency Future	3	4	3	4	0.00
30/10/2009	£ / R On 14-December-09	17.90	Put	Currency Future	4999	4943	4999	4943	0.00
30/10/2009	£ / R On 14-December-09	19.90	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	19.90	Put	Currency Future	6997	6940	6997	6940	0.00
30/10/2009	£ / R On 14-December-09	21.90	Call	Currency Future	0	0	0	0	0.00
30/10/2009	£ / R On 14-December-09	21.90	Put	Currency Future	8996	8939	8996	8939	0.00
30/10/2009	£ / R On 14-June-10	20.35	Call	Currency Future	28	30	28	30	0.00
30/10/2009	£ / R On 14-June-10	20.35	Put	Currency Future	7046	6986	7046	6986	0.00
30/10/2009	£ / R On 14-June-10	22.35	Call	Currency Future	14	16	14	16	0.00
30/10/2009	£ / R On 14-June-10	22.35	Put	Currency Future	9031	8972	9031	8972	0.00
30/10/2009	£ / R On 15-March-10	10.15	Call	Currency Future	2995	3056	2995	3056	0.00
30/10/2009	£ / R On 15-March-10	10.15	Put	Currency Future	28	29	28	29	0.00
30/10/2009	£ / R On 15-March-10	11.15	Call	Currency Future	2027	2083	2027	2083	0.00
30/10/2009	£ / R On 15-March-10	11.15	Put	Currency Future	59	56	59	56	0.00
30/10/2009	£ / R On 15-March-10	16.15	Call	Currency Future	73	86	73	86	0.00
30/10/2009	£ / R On 15-March-10	16.15	Put	Currency Future	3105	3058	3105	3058	0.00
30/10/2009	£ / R On 15-March-10	18.15	Call	Currency Future	26	28	26	28	0.00
30/10/2009	£ / R On 15-March-10	18.15	Put	Currency Future	5058	5000	5058	5000	0.00
30/10/2009	£ / R On 15-March-10	20.15	Call	Currency Future	14	16	14	16	0.00
30/10/2009	£ / R On 15-March-10	20.15	Put	Currency Future	7046	6988	7046	6988	0.00
30/10/2009	£ / R On 15-March-10	22.15	Call	Currency Future	5	6	5	6	0.00
30/10/2009	£ / R On 15-March-10	22.15	Put	Currency Future	9037	8979	9037	8979	0.00
30/10/2009	£ / R On 15-March-10	10.00	Call	Currency Future	3142	3203	3142	3203	0.00
30/10/2009	£ / R On 15-March-10	10.00	Put	Currency Future	24	26	24	26	0.00
30/10/2009	£ / R On 15-March-10	11.00	Call	Currency Future	2170	2228	2170	2228	0.00
30/10/2009	£ / R On 15-March-10	11.00	Put	Currency Future	52	51	52	51	0.00
30/10/2009	£ / R On 15-March-10	13.00	Call	Currency Future	645	681	645	681	0.00
30/10/2009	£ / R On 15-March-10	13.00	Put	Currency Future	527	504	527	504	0.00
30/10/2009	£ / R On 15-March-10	16.00	Call	Currency Future	82	96	82	96	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 15-March-10	16.00	Put	Currency Future	2964	2918	2964	2918	0.00
30/10/2009	£ / R On 15-March-10	18.00	Call	Currency Future	27	29	27	29	0.00
30/10/2009	£ / R On 15-March-10	18.00	Put	Currency Future	4909	4851	4909	4851	0.00
30/10/2009	£ / R On 15-March-10	20.00	Call	Currency Future	15	16	15	16	0.00
30/10/2009	£ / R On 15-March-10	20.00	Put	Currency Future	6897	6839	6897	6839	0.00
30/10/2009	£ / R On 15-March-10	22.00	Call	Currency Future	6	7	6	7	0.00
30/10/2009	£ / R On 15-March-10	22.00	Put	Currency Future	8888	8830	8888	8830	0.00
30/10/2009	£ / R On 14-June-10	20.05	Call	Currency Future	30	32	30	32	0.00
30/10/2009	£ / R On 14-June-10	20.05	Put	Currency Future	6748	6688	6748	6688	0.00
30/10/2009	£ / R On 14-June-10	22.05	Call	Currency Future	17	19	17	19	0.00
30/10/2009	£ / R On 14-June-10	22.05	Put	Currency Future	8734	8675	8734	8675	0.00
30/10/2009	£ / R On 14-December-09	8.95	Call	Currency Future	3955	4012	3955	4012	0.00
30/10/2009	£ / R On 14-December-09	8.95	Put	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	9.95	Call	Currency Future	2959	3016	2959	3016	0.00
30/10/2009	£ / R On 14-December-09	9.95	Put	Currency Future	5	5	5	5	0.00
30/10/2009	£ / R On 14-December-09	10.95	Call	Currency Future	1972	2028	1972	2028	0.00
30/10/2009	£ / R On 14-December-09	10.95	Put	Currency Future	19	17	19	17	0.00
30/10/2009	£ / R On 14-December-09	16.95	Call	Currency Future	7	7	7	7	0.00
30/10/2009	£ / R On 14-December-09	16.95	Put	Currency Future	4053	3996	4053	3996	0.00
30/10/2009	£ / R On 14-December-09	18.95	Call	Currency Future	2	2	2	2	0.00
30/10/2009	£ / R On 14-December-09	18.95	Put	Currency Future	6048	5991	6048	5991	0.00
30/10/2009	£ / R On 14-December-09	20.95	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	20.95	Put	Currency Future	8047	7990	8047	7990	0.00
30/10/2009	£ / R On 14-December-09	8.85	Call	Currency Future	4055	4112	4055	4112	0.00
30/10/2009	£ / R On 14-December-09	8.85	Put	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	18.85	Call	Currency Future	2	2	2	2	0.00
30/10/2009	£ / R On 14-December-09	18.85	Put	Currency Future	5948	5891	5948	5891	0.00
30/10/2009	£ / R On 14-December-09	20.85	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	20.85	Put	Currency Future	7947	7890	7947	7890	0.00
30/10/2009	£ / R On 14-June-10	9.25	Call	Currency Future	4105	4164	4105	4164	0.00
30/10/2009	£ / R On 14-June-10	9.25	Put	Currency Future	23	20	23	20	0.00
30/10/2009	£ / R On 14-June-10	19.25	Call	Currency Future	37	45	37	45	0.00
30/10/2009	£ / R On 14-June-10	19.25	Put	Currency Future	5955	5900	5955	5900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-June-10	21.25	Call	Currency Future	25	26	25	26	0.00
30/10/2009	£ / R On 14-June-10	21.25	Put	Currency Future	7942	7882	7942	7882	0.00
30/10/2009	£ / R On 14-June-10	19.35	Call	Currency Future	35	42	35	42	0.00
30/10/2009	£ / R On 14-June-10	19.35	Put	Currency Future	6053	5998	6053	5998	0.00
30/10/2009	£ / R On 14-June-10	21.35	Call	Currency Future	24	25	24	25	0.00
30/10/2009	£ / R On 14-June-10	21.35	Put	Currency Future	8042	7981	8042	7981	0.00
30/10/2009	£ / R On 15-March-10	9.05	Call	Currency Future	4077	4136	4077	4136	0.00
30/10/2009	£ / R On 15-March-10	9.05	Put	Currency Future	10	8	10	8	0.00
30/10/2009	£ / R On 15-March-10	15.05	Call	Currency Future	166	180	166	180	0.00
30/10/2009	£ / R On 15-March-10	15.05	Put	Currency Future	2098	2052	2098	2052	0.00
30/10/2009	£ / R On 15-March-10	17.05	Call	Currency Future	37	45	37	45	0.00
30/10/2009	£ / R On 15-March-10	17.05	Put	Currency Future	3970	3918	3970	3918	0.00
30/10/2009	£ / R On 15-March-10	19.05	Call	Currency Future	21	22	21	22	0.00
30/10/2009	£ / R On 15-March-10	19.05	Put	Currency Future	5954	5894	5954	5894	0.00
30/10/2009	£ / R On 15-March-10	21.05	Call	Currency Future	10	12	10	12	0.00
30/10/2009	£ / R On 15-March-10	21.05	Put	Currency Future	7943	7884	7943	7884	0.00
30/10/2009	£ / R On 15-March-10	15.15	Call	Currency Future	155	170	155	170	0.00
30/10/2009	£ / R On 15-March-10	15.15	Put	Currency Future	2188	2142	2188	2142	0.00
30/10/2009	£ / R On 15-March-10	17.15	Call	Currency Future	35	42	35	42	0.00
30/10/2009	£ / R On 15-March-10	17.15	Put	Currency Future	4068	4015	4068	4015	0.00
30/10/2009	£ / R On 15-March-10	19.15	Call	Currency Future	21	22	21	22	0.00
30/10/2009	£ / R On 15-March-10	19.15	Put	Currency Future	6053	5994	6053	5994	0.00
30/10/2009	£ / R On 15-March-10	21.15	Call	Currency Future	10	11	10	11	0.00
30/10/2009	£ / R On 15-March-10	21.15	Put	Currency Future	8042	7984	8042	7984	0.00
30/10/2009	£ / R On 15-March-10	9.10	Call	Currency Future	4028	4086	4028	4086	0.00
30/10/2009	£ / R On 15-March-10	9.10	Put	Currency Future	11	9	11	9	0.00
30/10/2009	£ / R On 15-March-10	15.10	Call	Currency Future	161	175	161	175	0.00
30/10/2009	£ / R On 15-March-10	15.10	Put	Currency Future	2143	2097	2143	2097	0.00
30/10/2009	£ / R On 15-March-10	17.10	Call	Currency Future	36	44	36	44	0.00
30/10/2009	£ / R On 15-March-10	17.10	Put	Currency Future	4018	3966	4018	3966	0.00
30/10/2009	£ / R On 15-March-10	19.10	Call	Currency Future	21	22	21	22	0.00
30/10/2009	£ / R On 15-March-10	19.10	Put	Currency Future	6003	5944	6003	5944	0.00
30/10/2009	£ / R On 15-March-10	21.10	Call	Currency Future	10	12	10	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 15-March-10	21.10	Put	Currency Future	7993	7934	7993	7934	0.00
30/10/2009	£ / R On 14-December-09	8.90	Call	Currency Future	4005	4062	4005	4062	0.00
30/10/2009	£ / R On 14-December-09	8.90	Put	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	16.90	Call	Currency Future	7	8	7	8	0.00
30/10/2009	£ / R On 14-December-09	16.90	Put	Currency Future	4003	3946	4003	3946	0.00
30/10/2009	£ / R On 14-December-09	18.90	Call	Currency Future	2	2	2	2	0.00
30/10/2009	£ / R On 14-December-09	18.90	Put	Currency Future	5998	5941	5998	5941	0.00
30/10/2009	£ / R On 14-December-09	20.90	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	20.90	Put	Currency Future	7997	7940	7997	7940	0.00
30/10/2009	£ / R On 14-June-10	9.30	Call	Currency Future	4057	4116	4057	4116	0.00
30/10/2009	£ / R On 14-June-10	9.30	Put	Currency Future	24	22	24	22	0.00
30/10/2009	£ / R On 14-June-10	19.30	Call	Currency Future	36	43	36	43	0.00
30/10/2009	£ / R On 14-June-10	19.30	Put	Currency Future	6004	5949	6004	5949	0.00
30/10/2009	£ / R On 14-June-10	21.30	Call	Currency Future	25	26	25	26	0.00
30/10/2009	£ / R On 14-June-10	21.30	Put	Currency Future	7992	7931	7992	7931	0.00
30/10/2009	£ / R On 14-December-09	8.70	Call	Currency Future	4204	4262	4204	4262	0.00
30/10/2009	£ / R On 14-December-09	8.70	Put	Currency Future	0	1	0	1	0.00
30/10/2009	£ / R On 14-December-09	16.70	Call	Currency Future	8	9	8	9	0.00
30/10/2009	£ / R On 14-December-09	16.70	Put	Currency Future	3804	3747	3804	3747	0.00
30/10/2009	£ / R On 14-December-09	18.70	Call	Currency Future	2	2	2	2	0.00
30/10/2009	£ / R On 14-December-09	18.70	Put	Currency Future	5798	5741	5798	5741	0.00
30/10/2009	£ / R On 14-December-09	20.70	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	20.70	Put	Currency Future	7797	7740	7797	7740	0.00
30/10/2009	£ / R On 14-June-10	9.15	Call	Currency Future	4202	4261	4202	4261	0.00
30/10/2009	£ / R On 14-June-10	9.15	Put	Currency Future	19	17	19	17	0.00
30/10/2009	£ / R On 14-June-10	15.15	Call	Currency Future	325	346	325	346	0.00
30/10/2009	£ / R On 14-June-10	15.15	Put	Currency Future	2143	2102	2143	2102	0.00
30/10/2009	£ / R On 14-June-10	19.15	Call	Currency Future	40	48	40	48	0.00
30/10/2009	£ / R On 14-June-10	19.15	Put	Currency Future	5857	5803	5857	5803	0.00
30/10/2009	£ / R On 14-June-10	21.15	Call	Currency Future	25	26	25	26	0.00
30/10/2009	£ / R On 14-June-10	21.15	Put	Currency Future	7843	7782	7843	7782	0.00
30/10/2009	£ / R On 15-March-10	8.95	Call	Currency Future	4176	4234	4176	4234	0.00
30/10/2009	£ / R On 15-March-10	8.95	Put	Currency Future	8	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 15-March-10	18.95	Call	Currency Future	22	22	22	22	0.00
30/10/2009	£ / R On 15-March-10	18.95	Put	Currency Future	5854	5795	5854	5795	0.00
30/10/2009	£ / R On 15-March-10	20.95	Call	Currency Future	11	12	11	12	0.00
30/10/2009	£ / R On 15-March-10	20.95	Put	Currency Future	7843	7785	7843	7785	0.00
30/10/2009	£ / R On 14-December-09	8.65	Call	Currency Future	4254	4312	4254	4312	0.00
30/10/2009	£ / R On 14-December-09	8.65	Put	Currency Future	0	0	0	0	0.00
30/10/2009	£ / R On 14-December-09	16.65	Call	Currency Future	8	9	8	9	0.00
30/10/2009	£ / R On 14-December-09	16.65	Put	Currency Future	3754	3698	3754	3698	0.00
30/10/2009	£ / R On 14-December-09	18.65	Call	Currency Future	2	2	2	2	0.00
30/10/2009	£ / R On 14-December-09	18.65	Put	Currency Future	5748	5691	5748	5691	0.00
30/10/2009	£ / R On 14-December-09	20.65	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	20.65	Put	Currency Future	7747	7690	7747	7690	0.00
30/10/2009	£ / R On 14-June-10	9.05	Call	Currency Future	4299	4359	4299	4359	0.00
30/10/2009	£ / R On 14-June-10	9.05	Put	Currency Future	17	15	17	15	0.00
30/10/2009	£ / R On 14-June-10	19.05	Call	Currency Future	43	51	43	51	0.00
30/10/2009	£ / R On 14-June-10	19.05	Put	Currency Future	5760	5707	5760	5707	0.00
30/10/2009	£ / R On 14-June-10	21.05	Call	Currency Future	25	27	25	27	0.00
30/10/2009	£ / R On 14-June-10	21.05	Put	Currency Future	7743	7682	7743	7682	0.00
30/10/2009	£ / R On 15-March-10	8.85	Call	Currency Future	4274	4333	4274	4333	0.00
30/10/2009	£ / R On 15-March-10	8.85	Put	Currency Future	6	5	6	5	0.00
30/10/2009	£ / R On 15-March-10	18.85	Call	Currency Future	22	23	22	23	0.00
30/10/2009	£ / R On 15-March-10	18.85	Put	Currency Future	5754	5696	5754	5696	0.00
30/10/2009	£ / R On 15-March-10	20.85	Call	Currency Future	11	12	11	12	0.00
30/10/2009	£ / R On 15-March-10	20.85	Put	Currency Future	7743	7685	7743	7685	0.00
30/10/2009	£ / R On 14-June-10	9.10	Call	Currency Future	4250	4310	4250	4310	0.00
30/10/2009	£ / R On 14-June-10	9.10	Put	Currency Future	18	16	18	16	0.00
30/10/2009	£ / R On 14-June-10	15.10	Call	Currency Future	332	354	332	354	0.00
30/10/2009	£ / R On 14-June-10	15.10	Put	Currency Future	2100	2060	2100	2060	0.00
30/10/2009	£ / R On 14-June-10	17.10	Call	Currency Future	136	152	136	152	0.00
30/10/2009	£ / R On 14-June-10	17.10	Put	Currency Future	3903	3858	3903	3858	0.00
30/10/2009	£ / R On 14-June-10	21.10	Call	Currency Future	25	26	25	26	0.00
30/10/2009	£ / R On 14-June-10	21.10	Put	Currency Future	7793	7732	7793	7732	0.00
30/10/2009	£ / R On 15-March-10	8.90	Call	Currency Future	4225	4284	4225	4284	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 15-March-10	8.90	Put	Currency Future	7	6	7	6	0.00
30/10/2009	£ / R On 15-March-10	18.90	Call	Currency Future	22	23	22	23	0.00
30/10/2009	£ / R On 15-March-10	18.90	Put	Currency Future	5804	5745	5804	5745	0.00
30/10/2009	£ / R On 15-March-10	20.90	Call	Currency Future	11	12	11	12	0.00
30/10/2009	£ / R On 15-March-10	20.90	Put	Currency Future	7793	7735	7793	7735	0.00
30/10/2009	£ / R On 14-December-09	8.60	Call	Currency Future	4304	4362	4304	4362	0.00
30/10/2009	£ / R On 14-December-09	8.60	Put	Currency Future	0	0	0	0	0.00
30/10/2009	£ / R On 14-December-09	18.60	Call	Currency Future	2	2	2	2	0.00
30/10/2009	£ / R On 14-December-09	18.60	Put	Currency Future	5698	5641	5698	5641	0.00
30/10/2009	£ / R On 14-December-09	20.60	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	20.60	Put	Currency Future	7697	7640	7697	7640	0.00
30/10/2009	£ / R On 14-June-10	9.00	Call	Currency Future	4348	4408	4348	4408	0.00
30/10/2009	£ / R On 14-June-10	9.00	Put	Currency Future	15	13	15	13	0.00
30/10/2009	£ / R On 14-June-10	19.00	Call	Currency Future	44	52	44	52	0.00
30/10/2009	£ / R On 14-June-10	19.00	Put	Currency Future	5711	5658	5711	5658	0.00
30/10/2009	£ / R On 14-June-10	21.00	Call	Currency Future	26	27	26	27	0.00
30/10/2009	£ / R On 14-June-10	21.00	Put	Currency Future	7693	7633	7693	7633	0.00
30/10/2009	£ / R On 15-March-10	8.80	Call	Currency Future	4324	4382	4324	4382	0.00
30/10/2009	£ / R On 15-March-10	8.80	Put	Currency Future	6	5	6	5	0.00
30/10/2009	£ / R On 15-March-10	18.80	Call	Currency Future	22	23	22	23	0.00
30/10/2009	£ / R On 15-March-10	18.80	Put	Currency Future	5705	5646	5705	5646	0.00
30/10/2009	£ / R On 15-March-10	20.80	Call	Currency Future	11	13	11	13	0.00
30/10/2009	£ / R On 15-March-10	20.80	Put	Currency Future	7694	7635	7694	7635	0.00
30/10/2009	£ / R On 14-December-09	8.55	Call	Currency Future	4354	4412	4354	4412	0.00
30/10/2009	£ / R On 14-December-09	8.55	Put	Currency Future	0	0	0	0	0.00
30/10/2009	£ / R On 14-December-09	16.55	Call	Currency Future	8	9	8	9	0.00
30/10/2009	£ / R On 14-December-09	16.55	Put	Currency Future	3655	3598	3655	3598	0.00
30/10/2009	£ / R On 14-December-09	18.55	Call	Currency Future	2	2	2	2	0.00
30/10/2009	£ / R On 14-December-09	18.55	Put	Currency Future	5648	5591	5648	5591	0.00
30/10/2009	£ / R On 14-December-09	20.55	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	20.55	Put	Currency Future	7647	7590	7647	7590	0.00
30/10/2009	£ / R On 14-December-09	8.35	Call	Currency Future	4554	4611	4554	4611	0.00
30/10/2009	£ / R On 14-December-09	8.35	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-December-09	16.35	Call	Currency Future	10	11	10	11	0.00
30/10/2009	£ / R On 14-December-09	16.35	Put	Currency Future	3456	3400	3456	3400	0.00
30/10/2009	£ / R On 14-December-09	20.35	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	20.35	Put	Currency Future	7447	7390	7447	7390	0.00
30/10/2009	£ / R On 14-June-10	8.75	Call	Currency Future	4592	4653	4592	4653	0.00
30/10/2009	£ / R On 14-June-10	8.75	Put	Currency Future	10	9	10	9	0.00
30/10/2009	£ / R On 14-June-10	18.75	Call	Currency Future	52	62	52	62	0.00
30/10/2009	£ / R On 14-June-10	18.75	Put	Currency Future	5469	5417	5469	5417	0.00
30/10/2009	£ / R On 14-June-10	20.75	Call	Currency Future	27	28	27	28	0.00
30/10/2009	£ / R On 14-June-10	20.75	Put	Currency Future	7444	7384	7444	7384	0.00
30/10/2009	£ / R On 15-March-10	8.55	Call	Currency Future	4571	4630	4571	4630	0.00
30/10/2009	£ / R On 15-March-10	8.55	Put	Currency Future	3	3	3	3	0.00
30/10/2009	£ / R On 15-March-10	18.55	Call	Currency Future	24	25	24	25	0.00
30/10/2009	£ / R On 15-March-10	18.55	Put	Currency Future	5456	5397	5456	5397	0.00
30/10/2009	£ / R On 15-March-10	20.55	Call	Currency Future	12	14	12	14	0.00
30/10/2009	£ / R On 15-March-10	20.55	Put	Currency Future	7444	7386	7444	7386	0.00
30/10/2009	£ / R On 14-December-09	16.30	Call	Currency Future	10	11	10	11	0.00
30/10/2009	£ / R On 14-December-09	16.30	Put	Currency Future	3406	3350	3406	3350	0.00
30/10/2009	£ / R On 14-December-09	18.30	Call	Currency Future	3	3	3	3	0.00
30/10/2009	£ / R On 14-December-09	18.30	Put	Currency Future	5399	5342	5399	5342	0.00
30/10/2009	£ / R On 14-June-10	8.70	Call	Currency Future	4642	4702	4642	4702	0.00
30/10/2009	£ / R On 14-June-10	8.70	Put	Currency Future	9	8	9	8	0.00
30/10/2009	£ / R On 14-June-10	14.70	Call	Currency Future	398	421	398	421	0.00
30/10/2009	£ / R On 14-June-10	14.70	Put	Currency Future	1765	1727	1765	1727	0.00
30/10/2009	£ / R On 14-June-10	16.70	Call	Currency Future	161	178	161	178	0.00
30/10/2009	£ / R On 14-June-10	16.70	Put	Currency Future	3528	3484	3528	3484	0.00
30/10/2009	£ / R On 14-June-10	18.70	Call	Currency Future	53	64	53	64	0.00
30/10/2009	£ / R On 14-June-10	18.70	Put	Currency Future	5421	5369	5421	5369	0.00
30/10/2009	£ / R On 14-June-10	20.70	Call	Currency Future	27	28	27	28	0.00
30/10/2009	£ / R On 14-June-10	20.70	Put	Currency Future	7394	7334	7394	7334	0.00
30/10/2009	£ / R On 15-March-10	8.50	Call	Currency Future	4621	4680	4621	4680	0.00
30/10/2009	£ / R On 15-March-10	8.50	Put	Currency Future	3	3	3	3	0.00
30/10/2009	£ / R On 15-March-10	18.50	Call	Currency Future	24	25	24	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
30/10/2009	£ / R On 15-March-10	18.50	Put	Currency Future	5406	5348	5406	5348	0.00
30/10/2009	£ / R On 15-March-10	20.50	Call	Currency Future	12	14	12	14	0.00
30/10/2009	£ / R On 15-March-10	20.50	Put	Currency Future	7395	7336	7395	7336	0.00
30/10/2009	£ / R On 14-December-09	8.40	Call	Currency Future	4504	4561	4504	4561	0.00
30/10/2009	£ / R On 14-December-09	8.40	Put	Currency Future	0	0	0	0	0.00
30/10/2009	£ / R On 14-December-09	16.40	Call	Currency Future	9	10	9	10	0.00
30/10/2009	£ / R On 14-December-09	16.40	Put	Currency Future	3505	3449	3505	3449	0.00
30/10/2009	£ / R On 14-December-09	18.40	Call	Currency Future	2	3	2	3	0.00
30/10/2009	£ / R On 14-December-09	18.40	Put	Currency Future	5498	5441	5498	5441	0.00
30/10/2009	£ / R On 14-December-09	20.40	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	20.40	Put	Currency Future	7497	7440	7497	7440	0.00
30/10/2009	£ / R On 14-June-10	8.80	Call	Currency Future	4543	4604	4543	4604	0.00
30/10/2009	£ / R On 14-June-10	8.80	Put	Currency Future	11	9	11	9	0.00
30/10/2009	£ / R On 14-June-10	14.80	Call	Currency Future	380	403	380	403	0.00
30/10/2009	£ / R On 14-June-10	14.80	Put	Currency Future	1848	1809	1848	1809	0.00
30/10/2009	£ / R On 14-June-10	16.80	Call	Currency Future	154	171	154	171	0.00
30/10/2009	£ / R On 14-June-10	16.80	Put	Currency Future	3621	3577	3621	3577	0.00
30/10/2009	£ / R On 14-June-10	18.80	Call	Currency Future	50	60	50	60	0.00
30/10/2009	£ / R On 14-June-10	18.80	Put	Currency Future	5517	5465	5517	5465	0.00
30/10/2009	£ / R On 14-June-10	20.80	Call	Currency Future	26	28	26	28	0.00
30/10/2009	£ / R On 14-June-10	20.80	Put	Currency Future	7494	7434	7494	7434	0.00
30/10/2009	£ / R On 15-March-10	8.60	Call	Currency Future	4522	4581	4522	4581	0.00
30/10/2009	£ / R On 15-March-10	8.60	Put	Currency Future	4	3	4	3	0.00
30/10/2009	£ / R On 15-March-10	18.60	Call	Currency Future	23	24	23	24	0.00
30/10/2009	£ / R On 15-March-10	18.60	Put	Currency Future	5506	5447	5506	5447	0.00
30/10/2009	£ / R On 15-March-10	20.60	Call	Currency Future	12	13	12	13	0.00
30/10/2009	£ / R On 15-March-10	20.60	Put	Currency Future	7494	7436	7494	7436	0.00
30/10/2009	£ / R On 14-December-09	8.25	Call	Currency Future	4654	4711	4654	4711	0.00
30/10/2009	£ / R On 14-December-09	8.25	Put	Currency Future	0	0	0	0	0.00
30/10/2009	£ / R On 14-December-09	16.25	Call	Currency Future	10	12	10	12	0.00
30/10/2009	£ / R On 14-December-09	16.25	Put	Currency Future	3356	3300	3356	3300	0.00
30/10/2009	£ / R On 14-December-09	18.25	Call	Currency Future	3	3	3	3	0.00
30/10/2009	£ / R On 14-December-09	18.25	Put	Currency Future	5349	5292	5349	5292	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-December-09	20.25	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	20.25	Put	Currency Future	7347	7290	7347	7290	0.00
30/10/2009	£ / R On 15-March-10	8.45	Call	Currency Future	4670	4730	4670	4730	0.00
30/10/2009	£ / R On 15-March-10	8.45	Put	Currency Future	3	2	3	2	0.00
30/10/2009	£ / R On 15-March-10	14.45	Call	Currency Future	241	258	241	258	0.00
30/10/2009	£ / R On 15-March-10	14.45	Put	Currency Future	1573	1530	1573	1530	0.00
30/10/2009	£ / R On 15-March-10	16.45	Call	Currency Future	58	69	58	69	0.00
30/10/2009	£ / R On 15-March-10	16.45	Put	Currency Future	3391	3342	3391	3342	0.00
30/10/2009	£ / R On 15-March-10	18.45	Call	Currency Future	24	25	24	25	0.00
30/10/2009	£ / R On 15-March-10	18.45	Put	Currency Future	5356	5298	5356	5298	0.00
30/10/2009	£ / R On 15-March-10	20.45	Call	Currency Future	13	14	13	14	0.00
30/10/2009	£ / R On 15-March-10	20.45	Put	Currency Future	7345	7287	7345	7287	0.00
30/10/2009	£ / R On 14-December-09	8.00	Call	Currency Future	4904	4961	4904	4961	0.00
30/10/2009	£ / R On 14-December-09	8.00	Put	Currency Future	0	0	0	0	0.00
30/10/2009	£ / R On 14-December-09	16.00	Call	Currency Future	12	14	12	14	0.00
30/10/2009	£ / R On 14-December-09	16.00	Put	Currency Future	3108	3053	3108	3053	0.00
30/10/2009	£ / R On 14-December-09	18.00	Call	Currency Future	3	4	3	4	0.00
30/10/2009	£ / R On 14-December-09	18.00	Put	Currency Future	5099	5042	5099	5042	0.00
30/10/2009	£ / R On 14-December-09	20.00	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	20.00	Put	Currency Future	7097	7040	7097	7040	0.00
30/10/2009	£ / R On 14-June-10	8.40	Call	Currency Future	4938	4999	4938	4999	0.00
30/10/2009	£ / R On 14-June-10	8.40	Put	Currency Future	5	4	5	4	0.00
30/10/2009	£ / R On 14-June-10	20.40	Call	Currency Future	28	30	28	30	0.00
30/10/2009	£ / R On 14-June-10	20.40	Put	Currency Future	7096	7036	7096	7036	0.00
30/10/2009	£ / R On 15-March-10	8.20	Call	Currency Future	4919	4979	4919	4979	0.00
30/10/2009	£ / R On 15-March-10	8.20	Put	Currency Future	2	1	2	1	0.00
30/10/2009	£ / R On 15-March-10	14.20	Call	Currency Future	284	302	284	302	0.00
30/10/2009	£ / R On 15-March-10	14.20	Put	Currency Future	1366	1325	1366	1325	0.00
30/10/2009	£ / R On 15-March-10	16.20	Call	Currency Future	70	83	70	83	0.00
30/10/2009	£ / R On 15-March-10	16.20	Put	Currency Future	3153	3105	3153	3105	0.00
30/10/2009	£ / R On 15-March-10	18.20	Call	Currency Future	26	27	26	27	0.00
30/10/2009	£ / R On 15-March-10	18.20	Put	Currency Future	5108	5050	5108	5050	0.00
30/10/2009	£ / R On 15-March-10	20.20	Call	Currency Future	14	15	14	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
30/10/2009	£ / R On 15-March-10	20.20	Put	Currency Future	7096	7038	7096	7038	0.00
30/10/2009	£ / R On 14-December-09	7.90	Call	Currency Future	5004	5061	5004	5061	0.00
30/10/2009	£ / R On 14-December-09	7.90	Put	Currency Future	0	0	0	0	0.00
30/10/2009	£ / R On 14-June-10	8.35	Call	Currency Future	4987	5048	4987	5048	0.00
30/10/2009	£ / R On 14-June-10	8.35	Put	Currency Future	5	4	5	4	0.00
30/10/2009	£ / R On 15-March-10	8.15	Call	Currency Future	4969	5029	4969	5029	0.00
30/10/2009	£ / R On 15-March-10	8.15	Put	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-June-10	8.65	Call	Currency Future	4691	4751	4691	4751	0.00
30/10/2009	£ / R On 14-June-10	8.65	Put	Currency Future	8	7	8	7	0.00
30/10/2009	£ / R On 14-June-10	14.65	Call	Currency Future	407	431	407	431	0.00
30/10/2009	£ / R On 14-June-10	14.65	Put	Currency Future	1725	1687	1725	1687	0.00
30/10/2009	£ / R On 14-June-10	20.65	Call	Currency Future	27	29	27	29	0.00
30/10/2009	£ / R On 14-June-10	20.65	Put	Currency Future	7345	7284	7345	7284	0.00
30/10/2009	£ / R On 14-December-09	8.45	Call	Currency Future	4454	4511	4454	4511	0.00
30/10/2009	£ / R On 14-December-09	8.45	Put	Currency Future	0	0	0	0	0.00
30/10/2009	£ / R On 14-December-09	16.45	Call	Currency Future	9	10	9	10	0.00
30/10/2009	£ / R On 14-December-09	16.45	Put	Currency Future	3555	3499	3555	3499	0.00
30/10/2009	£ / R On 14-December-09	18.45	Call	Currency Future	2	3	2	3	0.00
30/10/2009	£ / R On 14-December-09	18.45	Put	Currency Future	5548	5491	5548	5491	0.00
30/10/2009	£ / R On 14-December-09	20.45	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	20.45	Put	Currency Future	7547	7490	7547	7490	0.00
30/10/2009	£ / R On 14-June-10	8.85	Call	Currency Future	4494	4555	4494	4555	0.00
30/10/2009	£ / R On 14-June-10	8.85	Put	Currency Future	12	10	12	10	0.00
30/10/2009	£ / R On 14-June-10	14.85	Call	Currency Future	372	394	372	394	0.00
30/10/2009	£ / R On 14-June-10	14.85	Put	Currency Future	1889	1850	1889	1850	0.00
30/10/2009	£ / R On 14-June-10	16.85	Call	Currency Future	151	168	151	168	0.00
30/10/2009	£ / R On 14-June-10	16.85	Put	Currency Future	3668	3624	3668	3624	0.00
30/10/2009	£ / R On 14-June-10	18.85	Call	Currency Future	48	58	48	58	0.00
30/10/2009	£ / R On 14-June-10	18.85	Put	Currency Future	5566	5514	5566	5514	0.00
30/10/2009	£ / R On 14-June-10	20.85	Call	Currency Future	26	28	26	28	0.00
30/10/2009	£ / R On 14-June-10	20.85	Put	Currency Future	7544	7483	7544	7483	0.00
30/10/2009	£ / R On 15-March-10	8.65	Call	Currency Future	4472	4531	4472	4531	0.00
30/10/2009	£ / R On 15-March-10	8.65	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
30/10/2009	£ / R On 15-March-10	18.65	Call	Currency Future	23	24	23	24	0.00
30/10/2009	£ / R On 15-March-10	18.65	Put	Currency Future	5555	5497	5555	5497	0.00
30/10/2009	£ / R On 15-March-10	20.65	Call	Currency Future	12	13	12	13	0.00
30/10/2009	£ / R On 15-March-10	20.65	Put	Currency Future	7544	7486	7544	7486	0.00
30/10/2009	£ / R On 14-December-09	8.20	Call	Currency Future	4704	4761	4704	4761	0.00
30/10/2009	£ / R On 14-December-09	8.20	Put	Currency Future	0	0	0	0	0.00
30/10/2009	£ / R On 14-December-09	16.20	Call	Currency Future	10	12	10	12	0.00
30/10/2009	£ / R On 14-December-09	16.20	Put	Currency Future	3307	3251	3307	3251	0.00
30/10/2009	£ / R On 14-December-09	18.20	Call	Currency Future	3	3	3	3	0.00
30/10/2009	£ / R On 14-December-09	18.20	Put	Currency Future	5299	5242	5299	5242	0.00
30/10/2009	£ / R On 14-December-09	20.20	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	20.20	Put	Currency Future	7297	7240	7297	7240	0.00
30/10/2009	£ / R On 14-December-09	7.95	Call	Currency Future	4954	5011	4954	5011	0.00
30/10/2009	£ / R On 14-December-09	7.95	Put	Currency Future	0	0	0	0	0.00
30/10/2009	£ / R On 14-December-09	15.95	Call	Currency Future	12	14	12	14	0.00
30/10/2009	£ / R On 14-December-09	15.95	Put	Currency Future	3058	3003	3058	3003	0.00
30/10/2009	£ / R On 14-December-09	17.95	Call	Currency Future	3	4	3	4	0.00
30/10/2009	£ / R On 14-December-09	17.95	Put	Currency Future	5049	4992	5049	4992	0.00
30/10/2009	£ / R On 14-December-09	19.95	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	19.95	Put	Currency Future	7047	6990	7047	6990	0.00
30/10/2009	£ / R On 14-June-10	8.25	Call	Currency Future	5086	5147	5086	5147	0.00
30/10/2009	£ / R On 14-June-10	8.25	Put	Currency Future	4	3	4	3	0.00
30/10/2009	£ / R On 15-March-10	8.05	Call	Currency Future	5069	5128	5069	5128	0.00
30/10/2009	£ / R On 15-March-10	8.05	Put	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	7.65	Call	Currency Future	5254	5311	5254	5311	0.00
30/10/2009	£ / R On 14-December-09	7.65	Put	Currency Future	0	0	0	0	0.00
30/10/2009	£ / R On 14-June-10	8.05	Call	Currency Future	5285	5346	5285	5346	0.00
30/10/2009	£ / R On 14-June-10	8.05	Put	Currency Future	3	2	3	2	0.00
30/10/2009	£ / R On 15-March-10	7.85	Call	Currency Future	5268	5328	5268	5328	0.00
30/10/2009	£ / R On 15-March-10	7.85	Put	Currency Future	1	0	1	0	0.00
30/10/2009	£ / R On 14-December-09	7.80	Call	Currency Future	5104	5161	5104	5161	0.00
30/10/2009	£ / R On 14-December-09	7.80	Put	Currency Future	0	0	0	0	0.00
30/10/2009	£ / R On 14-December-09	8.80	Call	Currency Future	4104	4162	4104	4162	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 14-December-09	8.80	Put	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-June-10	8.20	Call	Currency Future	5136	5197	5136	5197	0.00
30/10/2009	£ / R On 14-June-10	8.20	Put	Currency Future	4	3	4	3	0.00
30/10/2009	£ / R On 14-June-10	9.20	Call	Currency Future	4153	4213	4153	4213	0.00
30/10/2009	£ / R On 14-June-10	9.20	Put	Currency Future	21	19	21	19	0.00
30/10/2009	£ / R On 15-March-10	8.00	Call	Currency Future	5119	5178	5119	5178	0.00
30/10/2009	£ / R On 15-March-10	8.00	Put	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 15-March-10	9.00	Call	Currency Future	4126	4185	4126	4185	0.00
30/10/2009	£ / R On 15-March-10	9.00	Put	Currency Future	9	7	9	7	0.00
30/10/2009	£ / R On 14-December-09	7.75	Call	Currency Future	5154	5211	5154	5211	0.00
30/10/2009	£ / R On 14-December-09	7.75	Put	Currency Future	0	0	0	0	0.00
30/10/2009	£ / R On 14-December-09	8.75	Call	Currency Future	4154	4212	4154	4212	0.00
30/10/2009	£ / R On 14-December-09	8.75	Put	Currency Future	0	1	0	1	0.00
30/10/2009	£ / R On 15-March-10	7.95	Call	Currency Future	5169	5228	5169	5228	0.00
30/10/2009	£ / R On 15-March-10	7.95	Put	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	8.15	Call	Currency Future	4754	4811	4754	4811	0.00
30/10/2009	£ / R On 14-December-09	8.15	Put	Currency Future	0	0	0	0	0.00
30/10/2009	£ / R On 14-December-09	16.15	Call	Currency Future	11	12	11	12	0.00
30/10/2009	£ / R On 14-December-09	16.15	Put	Currency Future	3257	3201	3257	3201	0.00
30/10/2009	£ / R On 14-December-09	18.15	Call	Currency Future	3	3	3	3	0.00
30/10/2009	£ / R On 14-December-09	18.15	Put	Currency Future	5249	5192	5249	5192	0.00
30/10/2009	£ / R On 14-December-09	20.15	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	20.15	Put	Currency Future	7247	7190	7247	7190	0.00
30/10/2009	£ / R On 14-June-10	8.55	Call	Currency Future	4789	4850	4789	4850	0.00
30/10/2009	£ / R On 14-June-10	8.55	Put	Currency Future	7	6	7	6	0.00
30/10/2009	£ / R On 14-June-10	14.55	Call	Currency Future	426	451	426	451	0.00
30/10/2009	£ / R On 14-June-10	14.55	Put	Currency Future	1644	1607	1644	1607	0.00
30/10/2009	£ / R On 14-June-10	20.55	Call	Currency Future	28	29	28	29	0.00
30/10/2009	£ / R On 14-June-10	20.55	Put	Currency Future	7245	7185	7245	7185	0.00
30/10/2009	£ / R On 15-March-10	8.35	Call	Currency Future	4770	4829	4770	4829	0.00
30/10/2009	£ / R On 15-March-10	8.35	Put	Currency Future	2	2	2	2	0.00
30/10/2009	£ / R On 15-March-10	14.35	Call	Currency Future	257	275	257	275	0.00
30/10/2009	£ / R On 15-March-10	14.35	Put	Currency Future	1489	1447	1489	1447	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 15-March-10	16.35	Call	Currency Future	63	74	63	74	0.00
30/10/2009	£ / R On 15-March-10	16.35	Put	Currency Future	3295	3247	3295	3247	0.00
30/10/2009	£ / R On 15-March-10	18.35	Call	Currency Future	25	26	25	26	0.00
30/10/2009	£ / R On 15-March-10	18.35	Put	Currency Future	5257	5199	5257	5199	0.00
30/10/2009	£ / R On 15-March-10	20.35	Call	Currency Future	13	15	13	15	0.00
30/10/2009	£ / R On 15-March-10	20.35	Put	Currency Future	7245	7187	7245	7187	0.00
30/10/2009	£ / R On 15-March-10	8.40	Call	Currency Future	4720	4780	4720	4780	0.00
30/10/2009	£ / R On 15-March-10	8.40	Put	Currency Future	2	2	2	2	0.00
30/10/2009	£ / R On 15-March-10	14.40	Call	Currency Future	249	266	249	266	0.00
30/10/2009	£ / R On 15-March-10	14.40	Put	Currency Future	1531	1488	1531	1488	0.00
30/10/2009	£ / R On 15-March-10	16.40	Call	Currency Future	61	72	61	72	0.00
30/10/2009	£ / R On 15-March-10	16.40	Put	Currency Future	3343	3294	3343	3294	0.00
30/10/2009	£ / R On 15-March-10	18.40	Call	Currency Future	24	26	24	26	0.00
30/10/2009	£ / R On 15-March-10	18.40	Put	Currency Future	5307	5248	5307	5248	0.00
30/10/2009	£ / R On 15-March-10	20.40	Call	Currency Future	13	14	13	14	0.00
30/10/2009	£ / R On 15-March-10	20.40	Put	Currency Future	7295	7237	7295	7237	0.00
30/10/2009	£ / R On 14-December-09	8.50	Call	Currency Future	4404	4461	4404	4461	0.00
30/10/2009	£ / R On 14-December-09	8.50	Put	Currency Future	0	0	0	0	0.00
30/10/2009	£ / R On 14-December-09	16.50	Call	Currency Future	9	10	9	10	0.00
30/10/2009	£ / R On 14-December-09	16.50	Put	Currency Future	3605	3549	3605	3549	0.00
30/10/2009	£ / R On 14-December-09	18.50	Call	Currency Future	2	2	2	2	0.00
30/10/2009	£ / R On 14-December-09	18.50	Put	Currency Future	5598	5541	5598	5541	0.00
30/10/2009	£ / R On 14-December-09	20.50	Call	Currency Future	1	1	1	1	0.00
30/10/2009	£ / R On 14-December-09	20.50	Put	Currency Future	7597	7540	7597	7540	0.00
30/10/2009	£ / R On 14-June-10	8.90	Call	Currency Future	4445	4505	4445	4505	0.00
30/10/2009	£ / R On 14-June-10	8.90	Put	Currency Future	13	11	13	11	0.00
30/10/2009	£ / R On 14-June-10	14.90	Call	Currency Future	363	386	363	386	0.00
30/10/2009	£ / R On 14-June-10	14.90	Put	Currency Future	1931	1891	1931	1891	0.00
30/10/2009	£ / R On 14-June-10	18.90	Call	Currency Future	47	56	47	56	0.00
30/10/2009	£ / R On 14-June-10	18.90	Put	Currency Future	5614	5562	5614	5562	0.00
30/10/2009	£ / R On 14-June-10	20.90	Call	Currency Future	26	27	26	27	0.00
30/10/2009	£ / R On 14-June-10	20.90	Put	Currency Future	7593	7533	7593	7533	0.00
30/10/2009	£ / R On 15-March-10	8.70	Call	Currency Future	4422	4481	4422	4481	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	£ / R On 15-March-10	8.70	Put	Currency Future	5	4	5	4	0.00
30/10/2009	£ / R On 15-March-10	18.70	Call	Currency Future	23	24	23	24	0.00
30/10/2009	£ / R On 15-March-10	18.70	Put	Currency Future	5605	5546	5605	5546	0.00
30/10/2009	£ / R On 15-March-10	20.70	Call	Currency Future	12	13	12	13	0.00
30/10/2009	£ / R On 15-March-10	20.70	Put	Currency Future	7594	7536	7594	7536	0.00
30/10/2009	£ / R On 14-June-10	19.50	Call	Currency Future	34	38	34	38	0.00
30/10/2009	£ / R On 14-June-10	19.50	Put	Currency Future	6201	6144	6201	6144	0.00
30/10/2009	£ / R On 14-June-10	21.50	Call	Currency Future	22	25	22	25	0.00
30/10/2009	£ / R On 14-June-10	21.50	Put	Currency Future	8190	8131	8190	8131	0.00
30/10/2009	€ / R On 15-March-10			Currency Future	11.7200	11.7631	11.7222	11.7631	3,900.00
30/10/2009	€ / R On 14-June-10			Currency Future	11.9100	11.9537	11.9119	11.9537	791.00
30/10/2009	€ / R On 14-December-09			Currency Future	11.5300	11.5706	11.5312	11.5706	36,175.00
30/10/2009	€ / R On 13-December-10			Currency Future	12.2800	12.3208	12.2765	12.3208	0.00
30/10/2009	€ / R On 15-March-10	11.75	Call	Currency Future	504	526	504	526	0.00
30/10/2009	€ / R On 15-March-10	11.75	Put	Currency Future	532	513	532	513	0.00
30/10/2009	€ / R On 14-June-10	11.95	Call	Currency Future	665	687	665	687	0.00
30/10/2009	€ / R On 14-June-10	11.95	Put	Currency Future	703	684	703	684	0.00
30/10/2009	€ / R On 14-December-09	11.55	Call	Currency Future	284	307	284	307	0.00
30/10/2009	€ / R On 14-December-09	11.55	Put	Currency Future	303	286	303	286	0.00
30/10/2009	€ / R On 13-December-10	12.20	Call	Currency Future	975	995	975	995	0.00
30/10/2009	€ / R On 13-December-10	12.20	Put	Currency Future	899	874	899	874	0.00
30/10/2009	€ / R On 15-March-10	11.80	Call	Currency Future	485	506	485	506	0.00
30/10/2009	€ / R On 15-March-10	11.80	Put	Currency Future	563	543	563	543	0.00
30/10/2009	€ / R On 14-June-10	12.00	Call	Currency Future	647	668	647	668	0.00
30/10/2009	€ / R On 14-June-10	12.00	Put	Currency Future	735	715	735	715	0.00
30/10/2009	€ / R On 14-December-09	11.60	Call	Currency Future	264	286	264	286	0.00
30/10/2009	€ / R On 14-December-09	11.60	Put	Currency Future	333	315	333	315	0.00
30/10/2009	€ / R On 14-December-09	12.20	Call	Currency Future	109	120	109	120	12,389.00
30/10/2009	€ / R On 14-December-09	12.20	Put	Currency Future	778	749	778	749	0.00
30/10/2009	€ / R On 14-December-09	14.60	Call	Currency Future	6	7	6	7	12,389.00
30/10/2009	€ / R On 14-December-09	14.60	Put	Currency Future	3075	3036	3075	3036	0.00
30/10/2009	€ / R On 15-March-10	11.65	Call	Currency Future	549	572	549	572	0.00
30/10/2009	€ / R On 15-March-10	11.65	Put	Currency Future	477	459	477	459	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 14-June-10	11.85	Call	Currency Future	706	730	706	730	0.00
30/10/2009	€ / R On 14-June-10	11.85	Put	Currency Future	644	626	644	626	0.00
30/10/2009	€ / R On 14-December-09	11.45	Call	Currency Future	336	361	336	361	0.00
30/10/2009	€ / R On 14-December-09	11.45	Put	Currency Future	255	241	255	241	0.00
30/10/2009	€ / R On 14-June-10	11.80	Call	Currency Future	728	752	728	752	0.00
30/10/2009	€ / R On 14-June-10	11.80	Put	Currency Future	616	598	616	598	0.00
30/10/2009	€ / R On 15-March-10	11.50	Call	Currency Future	622	646	622	646	24.00
30/10/2009	€ / R On 15-March-10	11.50	Put	Currency Future	399	383	399	383	0.00
30/10/2009	€ / R On 14-June-10	11.70	Call	Currency Future	774	798	774	798	0.00
30/10/2009	€ / R On 14-June-10	11.70	Put	Currency Future	562	544	562	544	0.00
30/10/2009	€ / R On 14-December-09	11.30	Call	Currency Future	424	452	424	452	0.00
30/10/2009	€ / R On 14-December-09	11.30	Put	Currency Future	193	182	193	182	0.00
30/10/2009	€ / R On 13-December-10	12.05	Call	Currency Future	1037	1056	1037	1056	0.00
30/10/2009	€ / R On 13-December-10	12.05	Put	Currency Future	810	785	810	785	0.00
30/10/2009	€ / R On 15-March-10	11.35	Call	Currency Future	702	728	702	728	0.00
30/10/2009	€ / R On 15-March-10	11.35	Put	Currency Future	330	315	330	315	0.00
30/10/2009	€ / R On 14-June-10	11.55	Call	Currency Future	847	871	847	871	0.00
30/10/2009	€ / R On 14-June-10	11.55	Put	Currency Future	485	468	485	468	0.00
30/10/2009	€ / R On 14-December-09	11.15	Call	Currency Future	524	555	524	555	0.00
30/10/2009	€ / R On 14-December-09	11.15	Put	Currency Future	143	134	143	134	0.00
30/10/2009	€ / R On 15-March-10	11.30	Call	Currency Future	730	757	730	757	0.00
30/10/2009	€ / R On 15-March-10	11.30	Put	Currency Future	308	294	308	294	0.00
30/10/2009	€ / R On 14-June-10	11.45	Call	Currency Future	899	924	899	924	0.00
30/10/2009	€ / R On 14-June-10	11.45	Put	Currency Future	437	420	437	420	0.00
30/10/2009	€ / R On 14-December-09	11.10	Call	Currency Future	560	591	560	591	0.00
30/10/2009	€ / R On 14-December-09	11.10	Put	Currency Future	128	120	128	120	0.00
30/10/2009	€ / R On 15-March-10	11.25	Call	Currency Future	760	786	760	786	0.00
30/10/2009	€ / R On 15-March-10	11.25	Put	Currency Future	287	273	287	273	0.00
30/10/2009	€ / R On 14-June-10	11.40	Call	Currency Future	926	951	926	951	0.00
30/10/2009	€ / R On 14-June-10	11.40	Put	Currency Future	414	397	414	397	0.00
30/10/2009	€ / R On 14-December-09	11.05	Call	Currency Future	596	628	596	628	0.00
30/10/2009	€ / R On 14-December-09	11.05	Put	Currency Future	115	108	115	108	0.00
30/10/2009	€ / R On 15-March-10	11.15	Call	Currency Future	821	849	821	849	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 15-March-10	11.15	Put	Currency Future	249	235	249	235	0.00
30/10/2009	€ / R On 14-June-10	11.35	Call	Currency Future	954	979	954	979	0.00
30/10/2009	€ / R On 14-June-10	11.35	Put	Currency Future	392	375	392	375	0.00
30/10/2009	€ / R On 14-December-09	10.95	Call	Currency Future	673	706	673	706	0.00
30/10/2009	€ / R On 14-December-09	10.95	Put	Currency Future	92	86	92	86	0.00
30/10/2009	€ / R On 15-March-10	11.20	Call	Currency Future	790	817	790	817	0.00
30/10/2009	€ / R On 15-March-10	11.20	Put	Currency Future	268	254	268	254	0.00
30/10/2009	€ / R On 15-March-10	11.10	Call	Currency Future	853	881	853	881	0.00
30/10/2009	€ / R On 15-March-10	11.10	Put	Currency Future	230	218	230	218	0.00
30/10/2009	€ / R On 14-June-10	11.30	Call	Currency Future	982	1008	982	1008	0.00
30/10/2009	€ / R On 14-June-10	11.30	Put	Currency Future	370	354	370	354	0.00
30/10/2009	€ / R On 14-December-09	11.00	Call	Currency Future	634	667	634	667	0.00
30/10/2009	€ / R On 14-December-09	11.00	Put	Currency Future	103	96	103	96	0.00
30/10/2009	€ / R On 15-March-10	11.40	Call	Currency Future	674	700	674	700	0.00
30/10/2009	€ / R On 15-March-10	11.40	Put	Currency Future	352	336	352	336	0.00
30/10/2009	€ / R On 14-June-10	11.60	Call	Currency Future	822	846	822	846	0.00
30/10/2009	€ / R On 14-June-10	11.60	Put	Currency Future	510	492	510	492	0.00
30/10/2009	€ / R On 14-December-09	11.20	Call	Currency Future	490	519	490	519	0.00
30/10/2009	€ / R On 14-December-09	11.20	Put	Currency Future	158	149	158	149	0.00
30/10/2009	€ / R On 14-December-09	11.35	Call	Currency Future	394	421	394	421	0.00
30/10/2009	€ / R On 14-December-09	11.35	Put	Currency Future	213	200	213	200	0.00
30/10/2009	€ / R On 14-June-10	11.50	Call	Currency Future	873	897	873	897	0.00
30/10/2009	€ / R On 14-June-10	11.50	Put	Currency Future	461	443	461	443	0.00
30/10/2009	€ / R On 14-June-10	11.90	Call	Currency Future	685	708	685	708	0.00
30/10/2009	€ / R On 14-June-10	11.90	Put	Currency Future	673	655	673	655	0.00
30/10/2009	€ / R On 14-December-09	11.25	Call	Currency Future	456	485	456	485	0.00
30/10/2009	€ / R On 14-December-09	11.25	Put	Currency Future	175	165	175	165	0.00
30/10/2009	€ / R On 15-March-10	11.45	Call	Currency Future	648	672	648	672	0.00
30/10/2009	€ / R On 15-March-10	11.45	Put	Currency Future	375	359	375	359	0.00
30/10/2009	€ / R On 15-March-10	11.55	Call	Currency Future	597	620	597	620	0.00
30/10/2009	€ / R On 15-March-10	11.55	Put	Currency Future	424	407	424	407	0.00
30/10/2009	€ / R On 14-December-09	11.40	Call	Currency Future	364	390	364	390	0.00
30/10/2009	€ / R On 14-December-09	11.40	Put	Currency Future	233	220	233	220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 15-March-10	11.60	Call	Currency Future	572	596	572	596	0.00
30/10/2009	€ / R On 15-March-10	11.60	Put	Currency Future	450	432	450	432	0.00
30/10/2009	€ / R On 14-December-09	12.50	Call	Currency Future	71	78	71	78	80.00
30/10/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1040	1007	1040	1007	0.00
30/10/2009	€ / R On 15-March-10	11.70	Call	Currency Future	526	549	526	549	0.00
30/10/2009	€ / R On 15-March-10	11.70	Put	Currency Future	504	485	504	485	0.00
30/10/2009	€ / R On 14-December-09	11.50	Call	Currency Future	310	334	310	334	0.00
30/10/2009	€ / R On 14-December-09	11.50	Put	Currency Future	278	263	278	263	0.00
30/10/2009	€ / R On 15-March-10	11.85	Call	Currency Future	466	487	466	487	0.00
30/10/2009	€ / R On 15-March-10	11.85	Put	Currency Future	594	574	594	574	0.00
30/10/2009	€ / R On 14-December-09	11.70	Call	Currency Future	228	248	228	248	0.00
30/10/2009	€ / R On 14-December-09	11.70	Put	Currency Future	397	377	397	377	0.00
30/10/2009	€ / R On 15-March-10	11.90	Call	Currency Future	448	469	448	469	0.00
30/10/2009	€ / R On 15-March-10	11.90	Put	Currency Future	626	605	626	605	0.00
30/10/2009	€ / R On 15-March-10	11.95	Call	Currency Future	431	451	431	451	0.00
30/10/2009	€ / R On 15-March-10	11.95	Put	Currency Future	659	638	659	638	0.00
30/10/2009	€ / R On 14-December-09	11.75	Call	Currency Future	212	231	212	231	0.00
30/10/2009	€ / R On 14-December-09	11.75	Put	Currency Future	431	410	431	410	0.00
30/10/2009	€ / R On 15-March-10	12.00	Call	Currency Future	414	434	414	434	0.00
30/10/2009	€ / R On 15-March-10	12.00	Put	Currency Future	692	671	692	671	0.00
30/10/2009	€ / R On 14-December-09	11.80	Call	Currency Future	197	214	197	214	0.00
30/10/2009	€ / R On 14-December-09	11.80	Put	Currency Future	466	444	466	444	0.00
30/10/2009	€ / R On 14-December-09	11.65	Call	Currency Future	246	266	246	266	0.00
30/10/2009	€ / R On 14-December-09	11.65	Put	Currency Future	364	346	364	346	0.00
30/10/2009	€ / R On 15-March-10	12.10	Call	Currency Future	383	402	383	402	0.00
30/10/2009	€ / R On 15-March-10	12.10	Put	Currency Future	761	739	761	739	0.00
30/10/2009	€ / R On 14-December-09	11.90	Call	Currency Future	170	185	170	185	0.00
30/10/2009	€ / R On 14-December-09	11.90	Put	Currency Future	539	515	539	515	0.00
30/10/2009	€ / R On 15-March-10	12.60	Call	Currency Future	260	276	260	276	13,636.00
30/10/2009	€ / R On 15-March-10	12.60	Put	Currency Future	1138	1113	1138	1113	0.00
30/10/2009	€ / R On 15-March-10	11.00	Call	Currency Future	919	948	919	948	13,636.00
30/10/2009	€ / R On 15-March-10	11.00	Put	Currency Future	197	185	197	185	0.00
30/10/2009	€ / R On 15-March-10	12.05	Call	Currency Future	398	418	398	418	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 15-March-10	12.05	Put	Currency Future	726	704	726	704	0.00
30/10/2009	€ / R On 14-December-09	11.85	Call	Currency Future	183	199	183	199	0.00
30/10/2009	€ / R On 14-December-09	11.85	Put	Currency Future	502	479	502	479	0.00
30/10/2009	€ / R On 15-March-10	11.70	Call	Currency Future	526	549	526	549	0.00
30/10/2009	€ / R On 15-March-10	11.70	Put	Currency Future	504	485	504	485	0.00
30/10/2009	€ / R On 15-March-10	12.15	Call	Currency Future	368	387	368	387	0.00
30/10/2009	€ / R On 15-March-10	12.15	Put	Currency Future	796	774	796	774	0.00
30/10/2009	€ / R On 14-December-09	12.00	Call	Currency Future	146	160	146	160	0.00
30/10/2009	€ / R On 14-December-09	12.00	Put	Currency Future	615	590	615	590	0.00
30/10/2009	€ / R On 15-March-10	12.20	Call	Currency Future	354	372	354	372	0.00
30/10/2009	€ / R On 15-March-10	12.20	Put	Currency Future	832	809	832	809	0.00
30/10/2009	€ / R On 14-December-09	12.05	Call	Currency Future	136	149	136	149	0.00
30/10/2009	€ / R On 14-December-09	12.05	Put	Currency Future	655	628	655	628	0.00
30/10/2009	€ / R On 15-March-10	12.25	Call	Currency Future	340	358	340	358	0.00
30/10/2009	€ / R On 15-March-10	12.25	Put	Currency Future	868	845	868	845	0.00
30/10/2009	€ / R On 14-December-09	12.10	Call	Currency Future	126	138	126	138	0.00
30/10/2009	€ / R On 14-December-09	12.10	Put	Currency Future	695	668	695	668	0.00
30/10/2009	€ / R On 14-December-09	11.95	Call	Currency Future	158	172	158	172	0.00
30/10/2009	€ / R On 14-December-09	11.95	Put	Currency Future	576	552	576	552	0.00
30/10/2009	€ / R On 14-December-09	12.15	Call	Currency Future	117	129	117	129	0.00
30/10/2009	€ / R On 14-December-09	12.15	Put	Currency Future	736	708	736	708	0.00
30/10/2009	€ / R On 14-December-09	12.25	Call	Currency Future	101	111	101	111	0.00
30/10/2009	€ / R On 14-December-09	12.25	Put	Currency Future	820	791	820	791	0.00
30/10/2009	€ / R On 14-December-09	12.55	Call	Currency Future	66	73	66	73	0.00
30/10/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1085	1052	1085	1052	0.00
30/10/2009	€ / R On 14-December-09	12.45	Call	Currency Future	76	84	76	84	0.00
30/10/2009	€ / R On 14-December-09	12.45	Put	Currency Future	995	963	995	963	0.00
30/10/2009	€ / R On 14-December-09	12.40	Call	Currency Future	82	90	82	90	0.00
30/10/2009	€ / R On 14-December-09	12.40	Put	Currency Future	950	919	950	919	0.00
30/10/2009	€ / R On 14-December-09	12.65	Call	Currency Future	57	63	57	63	0.00
30/10/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1176	1143	1176	1143	0.00
30/10/2009	€ / R On 14-December-09	12.70	Call	Currency Future	54	59	54	59	0.00
30/10/2009	€ / R On 14-December-09	12.70	Put	Currency Future	1222	1188	1222	1188	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 14-December-09	12.75	Call	Currency Future	50	55	50	55	0.00
30/10/2009	€ / R On 14-December-09	12.75	Put	Currency Future	1269	1235	1269	1235	0.00
30/10/2009	€ / R On 14-December-09	12.80	Call	Currency Future	47	52	47	52	0.00
30/10/2009	€ / R On 14-December-09	12.80	Put	Currency Future	1316	1281	1316	1281	0.00
30/10/2009	€ / R On 14-December-09	13.00	Call	Currency Future	36	40	36	40	0.00
30/10/2009	€ / R On 14-December-09	13.00	Put	Currency Future	1505	1469	1505	1469	0.00
30/10/2009	€ / R On 14-December-09	13.20	Call	Currency Future	28	31	28	31	0.00
30/10/2009	€ / R On 14-December-09	13.20	Put	Currency Future	1697	1660	1697	1660	0.00
30/10/2009	€ / R On 14-December-09	13.40	Call	Currency Future	22	24	22	24	0.00
30/10/2009	€ / R On 14-December-09	13.40	Put	Currency Future	1891	1853	1891	1853	0.00
30/10/2009	€ / R On 14-December-09	13.30	Call	Currency Future	25	27	25	27	0.00
30/10/2009	€ / R On 14-December-09	13.30	Put	Currency Future	1794	1756	1794	1756	0.00
30/10/2009	€ / R On 14-December-09	13.35	Call	Currency Future	23	26	23	26	0.00
30/10/2009	€ / R On 14-December-09	13.35	Put	Currency Future	1842	1805	1842	1805	0.00
30/10/2009	€ / R On 14-December-09	13.35	Call	Currency Future	23	26	23	26	0.00
30/10/2009	€ / R On 14-December-09	13.35	Put	Currency Future	1842	1805	1842	1805	0.00
30/10/2009	€ / R On 14-December-09	13.65	Call	Currency Future	16	18	16	18	0.00
30/10/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2135	2097	2135	2097	0.00
30/10/2009	€ / R On 14-December-09	13.70	Call	Currency Future	15	17	15	17	0.00
30/10/2009	€ / R On 14-December-09	13.70	Put	Currency Future	2184	2146	2184	2146	0.00
30/10/2009	€ / R On 14-December-09	13.60	Call	Currency Future	17	19	17	19	0.00
30/10/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2086	2048	2086	2048	0.00
30/10/2009	€ / R On 14-December-09	13.55	Call	Currency Future	18	20	18	20	0.00
30/10/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2037	2000	2037	2000	0.00
30/10/2009	€ / R On 14-December-09	13.50	Call	Currency Future	20	21	20	21	0.00
30/10/2009	€ / R On 14-December-09	13.50	Put	Currency Future	1988	1951	1988	1951	0.00
30/10/2009	€ / R On 14-December-09	13.55	Call	Currency Future	18	20	18	20	0.00
30/10/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2037	2000	2037	2000	0.00
30/10/2009	€ / R On 14-December-09	13.45	Call	Currency Future	21	23	21	23	0.00
30/10/2009	€ / R On 14-December-09	13.45	Put	Currency Future	1940	1902	1940	1902	0.00
30/10/2009	€ / R On 14-December-09	13.85	Call	Currency Future	13	14	13	14	0.00
30/10/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2332	2294	2332	2294	0.00
30/10/2009	€ / R On 14-December-09	13.25	Call	Currency Future	26	29	26	29	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 14-December-09	13.25	Put	Currency Future	1745	1708	1745	1708	0.00
30/10/2009	€ / R On 14-December-09	14.85	Call	Currency Future	5	5	5	5	0.00
30/10/2009	€ / R On 14-December-09	14.85	Put	Currency Future	3324	3285	3324	3285	0.00
30/10/2009	€ / R On 14-December-09	13.75	Call	Currency Future	15	16	15	16	0.00
30/10/2009	€ / R On 14-December-09	13.75	Put	Currency Future	2233	2195	2233	2195	0.00
30/10/2009	€ / R On 14-December-09	13.95	Call	Currency Future	12	13	12	13	0.00
30/10/2009	€ / R On 14-December-09	13.95	Put	Currency Future	2430	2392	2430	2392	0.00
30/10/2009	€ / R On 14-December-09	14.05	Call	Currency Future	10	12	10	12	0.00
30/10/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2529	2491	2529	2491	0.00
30/10/2009	€ / R On 14-December-09	14.15	Call	Currency Future	9	10	9	10	0.00
30/10/2009	€ / R On 14-December-09	14.15	Put	Currency Future	2628	2590	2628	2590	0.00
30/10/2009	€ / R On 14-December-09	14.25	Call	Currency Future	8	9	8	9	0.00
30/10/2009	€ / R On 14-December-09	14.25	Put	Currency Future	2727	2689	2727	2689	0.00
30/10/2009	€ / R On 14-December-09	13.30	Call	Currency Future	25	27	25	27	0.00
30/10/2009	€ / R On 14-December-09	13.30	Put	Currency Future	1794	1756	1794	1756	0.00
30/10/2009	€ / R On 14-December-09	13.40	Call	Currency Future	22	24	22	24	0.00
30/10/2009	€ / R On 14-December-09	13.40	Put	Currency Future	1891	1853	1891	1853	0.00
30/10/2009	€ / R On 14-December-09	13.80	Call	Currency Future	14	15	14	15	0.00
30/10/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2283	2245	2283	2245	0.00
30/10/2009	€ / R On 14-December-09	13.90	Call	Currency Future	12	14	12	14	0.00
30/10/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2381	2343	2381	2343	0.00
30/10/2009	€ / R On 14-December-09	14.00	Call	Currency Future	11	12	11	12	0.00
30/10/2009	€ / R On 14-December-09	14.00	Put	Currency Future	2480	2442	2480	2442	0.00
30/10/2009	€ / R On 14-December-09	13.05	Call	Currency Future	34	37	34	37	0.00
30/10/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1553	1516	1553	1516	0.00
30/10/2009	€ / R On 14-December-09	13.15	Call	Currency Future	30	33	30	33	0.00
30/10/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1649	1612	1649	1612	0.00
30/10/2009	€ / R On 14-December-09	13.65	Call	Currency Future	16	18	16	18	0.00
30/10/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2135	2097	2135	2097	0.00
30/10/2009	€ / R On 14-December-09	13.15	Call	Currency Future	30	33	30	33	0.00
30/10/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1649	1612	1649	1612	0.00
30/10/2009	€ / R On 14-December-09	13.85	Call	Currency Future	13	14	13	14	0.00
30/10/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2332	2294	2332	2294	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 14-December-09	13.10	Call	Currency Future	32	35	32	35	0.00
30/10/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1600	1564	1600	1564	0.00
30/10/2009	€ / R On 14-December-09	13.80	Call	Currency Future	14	15	14	15	0.00
30/10/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2283	2245	2283	2245	0.00
30/10/2009	€ / R On 14-December-09	13.90	Call	Currency Future	12	14	12	14	0.00
30/10/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2381	2343	2381	2343	0.00
30/10/2009	€ / R On 14-December-09	14.10	Call	Currency Future	10	11	10	11	0.00
30/10/2009	€ / R On 14-December-09	14.10	Put	Currency Future	2579	2540	2579	2540	0.00
30/10/2009	€ / R On 14-December-09	14.05	Call	Currency Future	10	12	10	12	0.00
30/10/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2529	2491	2529	2491	0.00
30/10/2009	€ / R On 14-December-09	12.95	Call	Currency Future	38	42	38	42	0.00
30/10/2009	€ / R On 14-December-09	12.95	Put	Currency Future	1457	1422	1457	1422	0.00
30/10/2009	€ / R On 14-December-09	12.90	Call	Currency Future	41	45	41	45	0.00
30/10/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1410	1374	1410	1374	0.00
30/10/2009	€ / R On 14-December-09	13.10	Call	Currency Future	32	35	32	35	0.00
30/10/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1600	1564	1600	1564	0.00
30/10/2009	€ / R On 14-December-09	13.60	Call	Currency Future	17	19	17	19	0.00
30/10/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2086	2048	2086	2048	0.00
30/10/2009	€ / R On 14-December-09	12.90	Call	Currency Future	41	45	41	45	0.00
30/10/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1410	1374	1410	1374	0.00
30/10/2009	€ / R On 14-December-09	12.85	Call	Currency Future	44	48	44	48	0.00
30/10/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1363	1328	1363	1328	0.00
30/10/2009	€ / R On 14-December-09	13.05	Call	Currency Future	34	37	34	37	0.00
30/10/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1553	1516	1553	1516	0.00
30/10/2009	€ / R On 14-December-09	12.60	Call	Currency Future	62	68	62	68	0.00
30/10/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1130	1097	1130	1097	0.00
30/10/2009	€ / R On 14-December-09	12.35	Call	Currency Future	88	96	88	96	0.00
30/10/2009	€ / R On 14-December-09	12.35	Put	Currency Future	907	876	907	876	0.00
30/10/2009	€ / R On 14-December-09	12.65	Call	Currency Future	57	63	57	63	0.00
30/10/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1176	1143	1176	1143	0.00
30/10/2009	€ / R On 14-December-09	12.30	Call	Currency Future	94	104	94	104	0.00
30/10/2009	€ / R On 14-December-09	12.30	Put	Currency Future	863	833	863	833	0.00
30/10/2009	€ / R On 14-December-09	12.40	Call	Currency Future	82	90	82	90	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 14-December-09	12.40	Put	Currency Future	950	919	950	919	0.00
30/10/2009	€ / R On 14-December-09	12.60	Call	Currency Future	62	68	62	68	0.00
30/10/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1130	1097	1130	1097	0.00
30/10/2009	€ / R On 14-December-09	10.65	Call	Currency Future	924	961	924	961	0.00
30/10/2009	€ / R On 14-December-09	10.65	Put	Currency Future	43	40	43	40	0.00
30/10/2009	€ / R On 14-December-09	14.65	Call	Currency Future	6	6	6	6	0.00
30/10/2009	€ / R On 14-December-09	14.65	Put	Currency Future	3125	3086	3125	3086	0.00
30/10/2009	€ / R On 14-December-09	10.45	Call	Currency Future	1109	1146	1109	1146	0.00
30/10/2009	€ / R On 14-December-09	10.45	Put	Currency Future	28	26	28	26	0.00
30/10/2009	€ / R On 14-December-09	14.75	Call	Currency Future	5	6	5	6	0.00
30/10/2009	€ / R On 14-December-09	14.75	Put	Currency Future	3224	3185	3224	3185	0.00
30/10/2009	€ / R On 14-December-09	9.55	Call	Currency Future	1988	2027	1988	2027	0.00
30/10/2009	€ / R On 14-December-09	9.55	Put	Currency Future	7	7	7	7	0.00
30/10/2009	€ / R On 14-December-09	15.55	Call	Currency Future	3	3	3	3	0.00
30/10/2009	€ / R On 14-December-09	15.55	Put	Currency Future	4022	3983	4022	3983	0.00
30/10/2009	€ / R On 14-December-09	17.05	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	17.05	Put	Currency Future	5520	5480	5520	5480	0.00
30/10/2009	€ / R On 14-December-09	18.55	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	18.55	Put	Currency Future	7019	6980	7019	6980	0.00
30/10/2009	€ / R On 14-December-09	9.25	Call	Currency Future	2285	2325	2285	2325	0.00
30/10/2009	€ / R On 14-December-09	9.25	Put	Currency Future	4	4	4	4	0.00
30/10/2009	€ / R On 14-December-09	10.75	Call	Currency Future	837	873	837	873	0.00
30/10/2009	€ / R On 14-December-09	10.75	Put	Currency Future	56	52	56	52	0.00
30/10/2009	€ / R On 14-December-09	15.25	Call	Currency Future	3	4	3	4	0.00
30/10/2009	€ / R On 14-December-09	15.25	Put	Currency Future	3722	3683	3722	3683	0.00
30/10/2009	€ / R On 14-December-09	16.75	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	16.75	Put	Currency Future	5220	5181	5220	5181	0.00
30/10/2009	€ / R On 14-December-09	18.25	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	18.25	Put	Currency Future	6719	6680	6719	6680	0.00
30/10/2009	€ / R On 14-December-09	12.20	Call	Currency Future	109	120	109	120	0.00
30/10/2009	€ / R On 14-December-09	12.20	Put	Currency Future	778	749	778	749	0.00
30/10/2009	€ / R On 14-December-09	9.10	Call	Currency Future	2434	2474	2434	2474	0.00
30/10/2009	€ / R On 14-December-09	9.10	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
30/10/2009	€ / R On 14-December-09	10.60	Call	Currency Future	969	1006	969	1006	0.00
30/10/2009	€ / R On 14-December-09	10.60	Put	Currency Future	37	35	37	35	0.00
30/10/2009	€ / R On 14-December-09	15.10	Call	Currency Future	4	4	4	4	0.00
30/10/2009	€ / R On 14-December-09	15.10	Put	Currency Future	3573	3534	3573	3534	0.00
30/10/2009	€ / R On 14-December-09	16.60	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	16.60	Put	Currency Future	5070	5031	5070	5031	0.00
30/10/2009	€ / R On 14-December-09	18.10	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	18.10	Put	Currency Future	6569	6530	6569	6530	0.00
30/10/2009	€ / R On 14-December-09	7.80	Call	Currency Future	3731	3771	3731	3771	0.00
30/10/2009	€ / R On 14-December-09	7.80	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	8.80	Call	Currency Future	2733	2772	2733	2772	0.00
30/10/2009	€ / R On 14-December-09	8.80	Put	Currency Future	2	2	2	2	0.00
30/10/2009	€ / R On 14-December-09	9.80	Call	Currency Future	1741	1780	1741	1780	0.00
30/10/2009	€ / R On 14-December-09	9.80	Put	Currency Future	10	10	10	10	0.00
30/10/2009	€ / R On 14-December-09	10.80	Call	Currency Future	795	830	795	830	0.00
30/10/2009	€ / R On 14-December-09	10.80	Put	Currency Future	64	60	64	60	0.00
30/10/2009	€ / R On 14-December-09	14.80	Call	Currency Future	5	6	5	6	0.00
30/10/2009	€ / R On 14-December-09	14.80	Put	Currency Future	3274	3235	3274	3235	0.00
30/10/2009	€ / R On 14-December-09	15.80	Call	Currency Future	2	3	2	3	0.00
30/10/2009	€ / R On 14-December-09	15.80	Put	Currency Future	4271	4232	4271	4232	0.00
30/10/2009	€ / R On 14-December-09	7.70	Call	Currency Future	3831	3871	3831	3871	0.00
30/10/2009	€ / R On 14-December-09	7.70	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	8.70	Call	Currency Future	2833	2872	2833	2872	0.00
30/10/2009	€ / R On 14-December-09	8.70	Put	Currency Future	2	2	2	2	0.00
30/10/2009	€ / R On 14-December-09	9.70	Call	Currency Future	1840	1879	1840	1879	0.00
30/10/2009	€ / R On 14-December-09	9.70	Put	Currency Future	9	8	9	8	0.00
30/10/2009	€ / R On 14-December-09	10.70	Call	Currency Future	880	917	880	917	0.00
30/10/2009	€ / R On 14-December-09	10.70	Put	Currency Future	49	46	49	46	0.00
30/10/2009	€ / R On 14-December-09	14.70	Call	Currency Future	5	6	5	6	0.00
30/10/2009	€ / R On 14-December-09	14.70	Put	Currency Future	3174	3136	3174	3136	0.00
30/10/2009	€ / R On 14-December-09	15.70	Call	Currency Future	2	3	2	3	0.00
30/10/2009	€ / R On 14-December-09	15.70	Put	Currency Future	4171	4132	4171	4132	0.00
30/10/2009	€ / R On 14-December-09	7.65	Call	Currency Future	3881	3921	3881	3921	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 14-December-09	7.65	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	8.65	Call	Currency Future	2883	2922	2883	2922	0.00
30/10/2009	€ / R On 14-December-09	8.65	Put	Currency Future	2	1	2	1	0.00
30/10/2009	€ / R On 14-December-09	9.65	Call	Currency Future	1889	1928	1889	1928	0.00
30/10/2009	€ / R On 14-December-09	9.65	Put	Currency Future	8	8	8	8	0.00
30/10/2009	€ / R On 14-December-09	15.65	Call	Currency Future	3	3	3	3	0.00
30/10/2009	€ / R On 14-December-09	15.65	Put	Currency Future	4121	4082	4121	4082	0.00
30/10/2009	€ / R On 14-December-09	7.90	Call	Currency Future	3631	3671	3631	3671	0.00
30/10/2009	€ / R On 14-December-09	7.90	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	8.90	Call	Currency Future	2634	2673	2634	2673	0.00
30/10/2009	€ / R On 14-December-09	8.90	Put	Currency Future	2	2	2	2	0.00
30/10/2009	€ / R On 14-December-09	9.90	Call	Currency Future	1643	1682	1643	1682	0.00
30/10/2009	€ / R On 14-December-09	9.90	Put	Currency Future	12	11	12	11	0.00
30/10/2009	€ / R On 14-December-09	10.90	Call	Currency Future	713	747	713	747	0.00
30/10/2009	€ / R On 14-December-09	10.90	Put	Currency Future	81	76	81	76	0.00
30/10/2009	€ / R On 14-December-09	14.90	Call	Currency Future	5	5	5	5	0.00
30/10/2009	€ / R On 14-December-09	14.90	Put	Currency Future	3373	3335	3373	3335	0.00
30/10/2009	€ / R On 14-December-09	15.90	Call	Currency Future	2	2	2	2	0.00
30/10/2009	€ / R On 14-December-09	15.90	Put	Currency Future	4371	4332	4371	4332	0.00
30/10/2009	€ / R On 14-December-09	8.00	Call	Currency Future	3531	3571	3531	3571	0.00
30/10/2009	€ / R On 14-December-09	8.00	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	9.00	Call	Currency Future	2534	2573	2534	2573	0.00
30/10/2009	€ / R On 14-December-09	9.00	Put	Currency Future	3	3	3	3	0.00
30/10/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1545	1583	1545	1583	0.00
30/10/2009	€ / R On 14-December-09	10.00	Put	Currency Future	14	13	14	13	0.00
30/10/2009	€ / R On 14-December-09	15.00	Call	Currency Future	4	5	4	5	0.00
30/10/2009	€ / R On 14-December-09	15.00	Put	Currency Future	3473	3434	3473	3434	0.00
30/10/2009	€ / R On 14-December-09	16.00	Call	Currency Future	2	2	2	2	0.00
30/10/2009	€ / R On 14-December-09	16.00	Put	Currency Future	4471	4432	4471	4432	0.00
30/10/2009	€ / R On 14-December-09	8.10	Call	Currency Future	3431	3471	3431	3471	0.00
30/10/2009	€ / R On 14-December-09	8.10	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	10.10	Call	Currency Future	1447	1486	1447	1486	0.00
30/10/2009	€ / R On 14-December-09	10.10	Put	Currency Future	16	15	16	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
30/10/2009	€ / R On 14-December-09	16.10	Call	Currency Future	2	2	2	2	0.00
30/10/2009	€ / R On 14-December-09	16.10	Put	Currency Future	4571	4531	4571	4531	0.00
30/10/2009	€ / R On 15-March-10	8.25	Call	Currency Future	3481	3521	3481	3521	0.00
30/10/2009	€ / R On 15-March-10	8.25	Put	Currency Future	9	8	9	8	0.00
30/10/2009	€ / R On 15-March-10	9.25	Call	Currency Future	2496	2535	2496	2535	0.00
30/10/2009	€ / R On 15-March-10	9.25	Put	Currency Future	23	22	23	22	0.00
30/10/2009	€ / R On 15-March-10	10.25	Call	Currency Future	1541	1577	1541	1577	0.00
30/10/2009	€ / R On 15-March-10	10.25	Put	Currency Future	69	64	69	64	0.00
30/10/2009	€ / R On 15-March-10	13.25	Call	Currency Future	162	175	162	175	0.00
30/10/2009	€ / R On 15-March-10	13.25	Put	Currency Future	1690	1662	1690	1662	0.00
30/10/2009	€ / R On 15-March-10	14.25	Call	Currency Future	77	83	77	83	0.00
30/10/2009	€ / R On 15-March-10	14.25	Put	Currency Future	2604	2570	2604	2570	0.00
30/10/2009	€ / R On 15-March-10	15.25	Call	Currency Future	34	36	34	36	0.00
30/10/2009	€ / R On 15-March-10	15.25	Put	Currency Future	3562	3523	3562	3523	0.00
30/10/2009	€ / R On 15-March-10	16.25	Call	Currency Future	18	19	18	19	0.00
30/10/2009	€ / R On 15-March-10	16.25	Put	Currency Future	4546	4506	4546	4506	0.00
30/10/2009	€ / R On 14-December-09	8.05	Call	Currency Future	3481	3521	3481	3521	0.00
30/10/2009	€ / R On 14-December-09	8.05	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	9.05	Call	Currency Future	2484	2523	2484	2523	0.00
30/10/2009	€ / R On 14-December-09	9.05	Put	Currency Future	3	3	3	3	0.00
30/10/2009	€ / R On 14-December-09	10.05	Call	Currency Future	1496	1534	1496	1534	0.00
30/10/2009	€ / R On 14-December-09	10.05	Put	Currency Future	15	14	15	14	0.00
30/10/2009	€ / R On 14-December-09	15.05	Call	Currency Future	4	5	4	5	0.00
30/10/2009	€ / R On 14-December-09	15.05	Put	Currency Future	3523	3484	3523	3484	0.00
30/10/2009	€ / R On 14-December-09	16.05	Call	Currency Future	2	2	2	2	0.00
30/10/2009	€ / R On 14-December-09	16.05	Put	Currency Future	4521	4482	4521	4482	0.00
30/10/2009	€ / R On 15-March-10	8.20	Call	Currency Future	3530	3571	3530	3571	0.00
30/10/2009	€ / R On 15-March-10	8.20	Put	Currency Future	8	8	8	8	0.00
30/10/2009	€ / R On 15-March-10	9.20	Call	Currency Future	2545	2584	2545	2584	0.00
30/10/2009	€ / R On 15-March-10	9.20	Put	Currency Future	22	21	22	21	0.00
30/10/2009	€ / R On 15-March-10	10.20	Call	Currency Future	1587	1624	1587	1624	0.00
30/10/2009	€ / R On 15-March-10	10.20	Put	Currency Future	64	61	64	61	0.00
30/10/2009	€ / R On 15-March-10	13.20	Call	Currency Future	168	181	168	181	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 15-March-10	13.20	Put	Currency Future	1645	1618	1645	1618	0.00
30/10/2009	€ / R On 15-March-10	14.20	Call	Currency Future	80	87	80	87	0.00
30/10/2009	€ / R On 15-March-10	14.20	Put	Currency Future	2558	2524	2558	2524	0.00
30/10/2009	€ / R On 15-March-10	15.20	Call	Currency Future	36	38	36	38	0.00
30/10/2009	€ / R On 15-March-10	15.20	Put	Currency Future	3513	3475	3513	3475	0.00
30/10/2009	€ / R On 15-March-10	16.20	Call	Currency Future	19	20	19	20	0.00
30/10/2009	€ / R On 15-March-10	16.20	Put	Currency Future	4497	4457	4497	4457	0.00
30/10/2009	€ / R On 15-March-10	8.10	Call	Currency Future	3629	3670	3629	3670	0.00
30/10/2009	€ / R On 15-March-10	8.10	Put	Currency Future	7	7	7	7	0.00
30/10/2009	€ / R On 15-March-10	9.10	Call	Currency Future	2643	2683	2643	2683	0.00
30/10/2009	€ / R On 15-March-10	9.10	Put	Currency Future	20	20	20	20	0.00
30/10/2009	€ / R On 15-March-10	10.10	Call	Currency Future	1679	1717	1679	1717	0.00
30/10/2009	€ / R On 15-March-10	10.10	Put	Currency Future	57	54	57	54	0.00
30/10/2009	€ / R On 15-March-10	13.10	Call	Currency Future	180	193	180	193	0.00
30/10/2009	€ / R On 15-March-10	13.10	Put	Currency Future	1558	1530	1558	1530	0.00
30/10/2009	€ / R On 15-March-10	14.10	Call	Currency Future	87	95	87	95	0.00
30/10/2009	€ / R On 15-March-10	14.10	Put	Currency Future	2464	2431	2464	2431	0.00
30/10/2009	€ / R On 15-March-10	15.10	Call	Currency Future	38	41	38	41	0.00
30/10/2009	€ / R On 15-March-10	15.10	Put	Currency Future	3416	3378	3416	3378	0.00
30/10/2009	€ / R On 15-March-10	16.10	Call	Currency Future	20	21	20	21	0.00
30/10/2009	€ / R On 15-March-10	16.10	Put	Currency Future	4397	4357	4397	4357	0.00
30/10/2009	€ / R On 14-December-09	7.85	Call	Currency Future	3681	3721	3681	3721	0.00
30/10/2009	€ / R On 14-December-09	7.85	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	8.85	Call	Currency Future	2683	2723	2683	2723	0.00
30/10/2009	€ / R On 14-December-09	8.85	Put	Currency Future	2	2	2	2	0.00
30/10/2009	€ / R On 14-December-09	9.85	Call	Currency Future	1692	1731	1692	1731	0.00
30/10/2009	€ / R On 14-December-09	9.85	Put	Currency Future	11	10	11	10	0.00
30/10/2009	€ / R On 14-December-09	10.85	Call	Currency Future	753	788	753	788	0.00
30/10/2009	€ / R On 14-December-09	10.85	Put	Currency Future	72	67	72	67	0.00
30/10/2009	€ / R On 14-December-09	15.85	Call	Currency Future	2	3	2	3	0.00
30/10/2009	€ / R On 14-December-09	15.85	Put	Currency Future	4321	4282	4321	4282	0.00
30/10/2009	€ / R On 15-March-10	8.05	Call	Currency Future	3679	3720	3679	3720	0.00
30/10/2009	€ / R On 15-March-10	8.05	Put	Currency Future	7	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 15-March-10	9.05	Call	Currency Future	2692	2732	2692	2732	0.00
30/10/2009	€ / R On 15-March-10	9.05	Put	Currency Future	20	19	20	19	0.00
30/10/2009	€ / R On 15-March-10	10.05	Call	Currency Future	1726	1763	1726	1763	0.00
30/10/2009	€ / R On 15-March-10	10.05	Put	Currency Future	53	50	53	50	0.00
30/10/2009	€ / R On 15-March-10	11.05	Call	Currency Future	885	914	885	914	0.00
30/10/2009	€ / R On 15-March-10	11.05	Put	Currency Future	213	201	213	201	0.00
30/10/2009	€ / R On 15-March-10	13.05	Call	Currency Future	186	200	186	200	0.00
30/10/2009	€ / R On 15-March-10	13.05	Put	Currency Future	1514	1487	1514	1487	0.00
30/10/2009	€ / R On 15-March-10	14.05	Call	Currency Future	90	99	90	99	0.00
30/10/2009	€ / R On 15-March-10	14.05	Put	Currency Future	2418	2385	2418	2385	0.00
30/10/2009	€ / R On 15-March-10	15.05	Call	Currency Future	40	43	40	43	0.00
30/10/2009	€ / R On 15-March-10	15.05	Put	Currency Future	3368	3330	3368	3330	0.00
30/10/2009	€ / R On 15-March-10	16.05	Call	Currency Future	20	21	20	21	0.00
30/10/2009	€ / R On 15-March-10	16.05	Put	Currency Future	4348	4308	4348	4308	0.00
30/10/2009	€ / R On 15-March-10	8.15	Call	Currency Future	3580	3620	3580	3620	0.00
30/10/2009	€ / R On 15-March-10	8.15	Put	Currency Future	8	7	8	7	0.00
30/10/2009	€ / R On 15-March-10	9.15	Call	Currency Future	2594	2634	2594	2634	0.00
30/10/2009	€ / R On 15-March-10	9.15	Put	Currency Future	21	20	21	20	0.00
30/10/2009	€ / R On 15-March-10	10.15	Call	Currency Future	1633	1670	1633	1670	0.00
30/10/2009	€ / R On 15-March-10	10.15	Put	Currency Future	61	57	61	57	0.00
30/10/2009	€ / R On 15-March-10	13.15	Call	Currency Future	174	187	174	187	0.00
30/10/2009	€ / R On 15-March-10	13.15	Put	Currency Future	1601	1574	1601	1574	0.00
30/10/2009	€ / R On 15-March-10	14.15	Call	Currency Future	83	91	83	91	0.00
30/10/2009	€ / R On 15-March-10	14.15	Put	Currency Future	2511	2478	2511	2478	0.00
30/10/2009	€ / R On 15-March-10	15.15	Call	Currency Future	37	39	37	39	0.00
30/10/2009	€ / R On 15-March-10	15.15	Put	Currency Future	3465	3426	3465	3426	0.00
30/10/2009	€ / R On 15-March-10	16.15	Call	Currency Future	19	20	19	20	0.00
30/10/2009	€ / R On 15-March-10	16.15	Put	Currency Future	4447	4407	4447	4407	0.00
30/10/2009	€ / R On 15-March-10	7.90	Call	Currency Future	3828	3869	3828	3869	0.00
30/10/2009	€ / R On 15-March-10	7.90	Put	Currency Future	6	5	6	5	0.00
30/10/2009	€ / R On 15-March-10	8.90	Call	Currency Future	2839	2880	2839	2880	0.00
30/10/2009	€ / R On 15-March-10	8.90	Put	Currency Future	17	16	17	16	0.00
30/10/2009	€ / R On 15-March-10	9.90	Call	Currency Future	1866	1905	1866	1905	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 15-March-10	9.90	Put	Currency Future	44	42	44	42	0.00
30/10/2009	€ / R On 15-March-10	10.90	Call	Currency Future	988	1019	988	1019	0.00
30/10/2009	€ / R On 15-March-10	10.90	Put	Currency Future	166	156	166	156	0.00
30/10/2009	€ / R On 15-March-10	12.90	Call	Currency Future	208	222	208	222	0.00
30/10/2009	€ / R On 15-March-10	12.90	Put	Currency Future	1386	1359	1386	1359	0.00
30/10/2009	€ / R On 15-March-10	13.90	Call	Currency Future	102	112	102	112	0.00
30/10/2009	€ / R On 15-March-10	13.90	Put	Currency Future	2280	2249	2280	2249	0.00
30/10/2009	€ / R On 15-March-10	14.90	Call	Currency Future	45	48	45	48	0.00
30/10/2009	€ / R On 15-March-10	14.90	Put	Currency Future	3223	3185	3223	3185	0.00
30/10/2009	€ / R On 15-March-10	15.90	Call	Currency Future	22	23	22	23	0.00
30/10/2009	€ / R On 15-March-10	15.90	Put	Currency Future	4199	4159	4199	4159	0.00
30/10/2009	€ / R On 15-March-10	7.80	Call	Currency Future	3927	3968	3927	3968	0.00
30/10/2009	€ / R On 15-March-10	7.80	Put	Currency Future	5	5	5	5	0.00
30/10/2009	€ / R On 15-March-10	8.80	Call	Currency Future	2938	2978	2938	2978	0.00
30/10/2009	€ / R On 15-March-10	8.80	Put	Currency Future	16	15	16	15	0.00
30/10/2009	€ / R On 15-March-10	9.80	Call	Currency Future	1961	2000	1961	2000	0.00
30/10/2009	€ / R On 15-March-10	9.80	Put	Currency Future	39	37	39	37	0.00
30/10/2009	€ / R On 15-March-10	10.80	Call	Currency Future	1061	1093	1061	1093	0.00
30/10/2009	€ / R On 15-March-10	10.80	Put	Currency Future	139	130	139	130	0.00
30/10/2009	€ / R On 15-March-10	12.80	Call	Currency Future	224	239	224	239	0.00
30/10/2009	€ / R On 15-March-10	12.80	Put	Currency Future	1302	1276	1302	1276	0.00
30/10/2009	€ / R On 15-March-10	13.80	Call	Currency Future	111	122	111	122	0.00
30/10/2009	€ / R On 15-March-10	13.80	Put	Currency Future	2189	2158	2189	2158	0.00
30/10/2009	€ / R On 15-March-10	14.80	Call	Currency Future	49	53	49	53	0.00
30/10/2009	€ / R On 15-March-10	14.80	Put	Currency Future	3127	3090	3127	3090	0.00
30/10/2009	€ / R On 15-March-10	15.80	Call	Currency Future	23	24	23	24	0.00
30/10/2009	€ / R On 15-March-10	15.80	Put	Currency Future	4100	4061	4100	4061	0.00
30/10/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3878	3918	3878	3918	0.00
30/10/2009	€ / R On 15-March-10	7.85	Put	Currency Future	5	5	5	5	0.00
30/10/2009	€ / R On 15-March-10	8.85	Call	Currency Future	2889	2929	2889	2929	0.00
30/10/2009	€ / R On 15-March-10	8.85	Put	Currency Future	16	16	16	16	0.00
30/10/2009	€ / R On 15-March-10	9.85	Call	Currency Future	1914	1952	1914	1952	0.00
30/10/2009	€ / R On 15-March-10	9.85	Put	Currency Future	41	39	41	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
30/10/2009	€ / R On 15-March-10	10.85	Call	Currency Future	1024	1055	1024	1055	0.00
30/10/2009	€ / R On 15-March-10	10.85	Put	Currency Future	152	142	152	142	0.00
30/10/2009	€ / R On 15-March-10	12.85	Call	Currency Future	216	230	216	230	0.00
30/10/2009	€ / R On 15-March-10	12.85	Put	Currency Future	1343	1317	1343	1317	0.00
30/10/2009	€ / R On 15-March-10	13.85	Call	Currency Future	106	117	106	117	0.00
30/10/2009	€ / R On 15-March-10	13.85	Put	Currency Future	2234	2203	2234	2203	0.00
30/10/2009	€ / R On 15-March-10	14.85	Call	Currency Future	47	51	47	51	0.00
30/10/2009	€ / R On 15-March-10	14.85	Put	Currency Future	3175	3137	3175	3137	0.00
30/10/2009	€ / R On 15-March-10	15.85	Call	Currency Future	22	23	22	23	0.00
30/10/2009	€ / R On 15-March-10	15.85	Put	Currency Future	4150	4110	4150	4110	0.00
30/10/2009	€ / R On 15-March-10	8.00	Call	Currency Future	3729	3769	3729	3769	0.00
30/10/2009	€ / R On 15-March-10	8.00	Put	Currency Future	6	6	6	6	0.00
30/10/2009	€ / R On 15-March-10	9.00	Call	Currency Future	2741	2781	2741	2781	0.00
30/10/2009	€ / R On 15-March-10	9.00	Put	Currency Future	19	18	19	18	0.00
30/10/2009	€ / R On 15-March-10	10.00	Call	Currency Future	1772	1810	1772	1810	0.00
30/10/2009	€ / R On 15-March-10	10.00	Put	Currency Future	50	47	50	47	0.00
30/10/2009	€ / R On 15-March-10	13.00	Call	Currency Future	193	207	193	207	0.00
30/10/2009	€ / R On 15-March-10	13.00	Put	Currency Future	1471	1444	1471	1444	0.00
30/10/2009	€ / R On 15-March-10	14.00	Call	Currency Future	94	103	94	103	0.00
30/10/2009	€ / R On 15-March-10	14.00	Put	Currency Future	2372	2340	2372	2340	0.00
30/10/2009	€ / R On 15-March-10	15.00	Call	Currency Future	42	45	42	45	0.00
30/10/2009	€ / R On 15-March-10	15.00	Put	Currency Future	3319	3282	3319	3282	0.00
30/10/2009	€ / R On 15-March-10	16.00	Call	Currency Future	21	21	21	21	0.00
30/10/2009	€ / R On 15-March-10	16.00	Put	Currency Future	4298	4258	4298	4258	0.00
30/10/2009	€ / R On 14-December-09	7.75	Call	Currency Future	3781	3821	3781	3821	0.00
30/10/2009	€ / R On 14-December-09	7.75	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	8.75	Call	Currency Future	2783	2822	2783	2822	0.00
30/10/2009	€ / R On 14-December-09	8.75	Put	Currency Future	2	2	2	2	0.00
30/10/2009	€ / R On 14-December-09	9.75	Call	Currency Future	1791	1830	1791	1830	0.00
30/10/2009	€ / R On 14-December-09	9.75	Put	Currency Future	9	9	9	9	0.00
30/10/2009	€ / R On 14-December-09	15.75	Call	Currency Future	2	3	2	3	0.00
30/10/2009	€ / R On 14-December-09	15.75	Put	Currency Future	4221	4182	4221	4182	0.00
30/10/2009	€ / R On 15-March-10	7.95	Call	Currency Future	3778	3819	3778	3819	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 15-March-10	7.95	Put	Currency Future	6	6	6	6	0.00
30/10/2009	€ / R On 15-March-10	8.95	Call	Currency Future	2790	2830	2790	2830	0.00
30/10/2009	€ / R On 15-March-10	8.95	Put	Currency Future	18	17	18	17	0.00
30/10/2009	€ / R On 15-March-10	9.95	Call	Currency Future	1819	1858	1819	1858	0.00
30/10/2009	€ / R On 15-March-10	9.95	Put	Currency Future	47	45	47	45	0.00
30/10/2009	€ / R On 15-March-10	10.95	Call	Currency Future	953	983	953	983	0.00
30/10/2009	€ / R On 15-March-10	10.95	Put	Currency Future	181	170	181	170	0.00
30/10/2009	€ / R On 15-March-10	12.95	Call	Currency Future	200	215	200	215	0.00
30/10/2009	€ / R On 15-March-10	12.95	Put	Currency Future	1428	1401	1428	1401	0.00
30/10/2009	€ / R On 15-March-10	13.95	Call	Currency Future	98	107	98	107	0.00
30/10/2009	€ / R On 15-March-10	13.95	Put	Currency Future	2326	2294	2326	2294	0.00
30/10/2009	€ / R On 15-March-10	14.95	Call	Currency Future	43	47	43	47	0.00
30/10/2009	€ / R On 15-March-10	14.95	Put	Currency Future	3271	3233	3271	3233	0.00
30/10/2009	€ / R On 15-March-10	15.95	Call	Currency Future	21	22	21	22	0.00
30/10/2009	€ / R On 15-March-10	15.95	Put	Currency Future	4249	4209	4249	4209	0.00
30/10/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3931	3971	3931	3971	0.00
30/10/2009	€ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	8.60	Call	Currency Future	2933	2972	2933	2972	0.00
30/10/2009	€ / R On 14-December-09	8.60	Put	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	9.60	Call	Currency Future	1939	1978	1939	1978	0.00
30/10/2009	€ / R On 14-December-09	9.60	Put	Currency Future	8	7	8	7	0.00
30/10/2009	€ / R On 14-December-09	15.60	Call	Currency Future	3	3	3	3	0.00
30/10/2009	€ / R On 14-December-09	15.60	Put	Currency Future	4071	4032	4071	4032	0.00
30/10/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3931	3971	3931	3971	0.00
30/10/2009	€ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 15-March-10	7.75	Call	Currency Future	3977	4018	3977	4018	0.00
30/10/2009	€ / R On 15-March-10	7.75	Put	Currency Future	5	5	5	5	0.00
30/10/2009	€ / R On 15-March-10	8.75	Call	Currency Future	2987	3028	2987	3028	0.00
30/10/2009	€ / R On 15-March-10	8.75	Put	Currency Future	15	14	15	14	0.00
30/10/2009	€ / R On 15-March-10	9.75	Call	Currency Future	2009	2048	2009	2048	0.00
30/10/2009	€ / R On 15-March-10	9.75	Put	Currency Future	36	35	36	35	0.00
30/10/2009	€ / R On 15-March-10	10.75	Call	Currency Future	1099	1131	1099	1131	0.00
30/10/2009	€ / R On 15-March-10	10.75	Put	Currency Future	127	118	127	118	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 15-March-10	12.75	Call	Currency Future	232	247	232	247	0.00
30/10/2009	€ / R On 15-March-10	12.75	Put	Currency Future	1260	1234	1260	1234	0.00
30/10/2009	€ / R On 15-March-10	13.75	Call	Currency Future	116	127	116	127	0.00
30/10/2009	€ / R On 15-March-10	13.75	Put	Currency Future	2143	2114	2143	2114	0.00
30/10/2009	€ / R On 15-March-10	14.75	Call	Currency Future	51	55	51	55	0.00
30/10/2009	€ / R On 15-March-10	14.75	Put	Currency Future	3079	3042	3079	3042	0.00
30/10/2009	€ / R On 15-March-10	15.75	Call	Currency Future	23	24	23	24	0.00
30/10/2009	€ / R On 15-March-10	15.75	Put	Currency Future	4051	4011	4051	4011	0.00
30/10/2009	€ / R On 14-December-09	7.50	Call	Currency Future	4031	4071	4031	4071	0.00
30/10/2009	€ / R On 14-December-09	7.50	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	8.50	Call	Currency Future	3032	3072	3032	3072	0.00
30/10/2009	€ / R On 14-December-09	8.50	Put	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	9.50	Call	Currency Future	2038	2077	2038	2077	0.00
30/10/2009	€ / R On 14-December-09	9.50	Put	Currency Future	6	6	6	6	0.00
30/10/2009	€ / R On 14-December-09	10.50	Call	Currency Future	1061	1099	1061	1099	0.00
30/10/2009	€ / R On 14-December-09	10.50	Put	Currency Future	30	28	30	28	0.00
30/10/2009	€ / R On 14-December-09	14.50	Call	Currency Future	7	7	7	7	0.00
30/10/2009	€ / R On 14-December-09	14.50	Put	Currency Future	2975	2937	2975	2937	0.00
30/10/2009	€ / R On 14-December-09	15.50	Call	Currency Future	3	3	3	3	0.00
30/10/2009	€ / R On 14-December-09	15.50	Put	Currency Future	3972	3933	3972	3933	0.00
30/10/2009	€ / R On 15-March-10	7.70	Call	Currency Future	4026	4067	4026	4067	0.00
30/10/2009	€ / R On 15-March-10	7.70	Put	Currency Future	4	4	4	4	0.00
30/10/2009	€ / R On 15-March-10	8.70	Call	Currency Future	3036	3077	3036	3077	0.00
30/10/2009	€ / R On 15-March-10	8.70	Put	Currency Future	14	14	14	14	0.00
30/10/2009	€ / R On 15-March-10	9.70	Call	Currency Future	2057	2096	2057	2096	0.00
30/10/2009	€ / R On 15-March-10	9.70	Put	Currency Future	35	33	35	33	0.00
30/10/2009	€ / R On 15-March-10	10.70	Call	Currency Future	1141	1174	1141	1174	0.00
30/10/2009	€ / R On 15-March-10	10.70	Put	Currency Future	119	111	119	111	0.00
30/10/2009	€ / R On 15-March-10	12.70	Call	Currency Future	241	257	241	257	0.00
30/10/2009	€ / R On 15-March-10	12.70	Put	Currency Future	1219	1193	1219	1193	0.00
30/10/2009	€ / R On 15-March-10	13.70	Call	Currency Future	119	131	119	131	0.00
30/10/2009	€ / R On 15-March-10	13.70	Put	Currency Future	2097	2068	2097	2068	0.00
30/10/2009	€ / R On 15-March-10	14.70	Call	Currency Future	53	57	53	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
30/10/2009	€ / R On 15-March-10	14.70	Put	Currency Future	3031	2994	3031	2994	0.00
30/10/2009	€ / R On 15-March-10	15.70	Call	Currency Future	24	25	24	25	0.00
30/10/2009	€ / R On 15-March-10	15.70	Put	Currency Future	4002	3962	4002	3962	0.00
30/10/2009	€ / R On 14-December-09	7.30	Call	Currency Future	4231	4271	4231	4271	0.00
30/10/2009	€ / R On 14-December-09	7.30	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	8.30	Call	Currency Future	3232	3271	3232	3271	0.00
30/10/2009	€ / R On 14-December-09	8.30	Put	Currency Future	1	0	1	0	0.00
30/10/2009	€ / R On 14-December-09	9.30	Call	Currency Future	2236	2275	2236	2275	0.00
30/10/2009	€ / R On 14-December-09	9.30	Put	Currency Future	5	4	5	4	0.00
30/10/2009	€ / R On 14-December-09	10.30	Call	Currency Future	1253	1291	1253	1291	0.00
30/10/2009	€ / R On 14-December-09	10.30	Put	Currency Future	22	20	22	20	0.00
30/10/2009	€ / R On 14-December-09	14.30	Call	Currency Future	8	9	8	9	0.00
30/10/2009	€ / R On 14-December-09	14.30	Put	Currency Future	2777	2738	2777	2738	0.00
30/10/2009	€ / R On 14-December-09	15.30	Call	Currency Future	3	4	3	4	0.00
30/10/2009	€ / R On 14-December-09	15.30	Put	Currency Future	3772	3733	3772	3733	0.00
30/10/2009	€ / R On 15-March-10	7.50	Call	Currency Future	4225	4266	4225	4266	0.00
30/10/2009	€ / R On 15-March-10	7.50	Put	Currency Future	3	2	3	2	0.00
30/10/2009	€ / R On 15-March-10	8.50	Call	Currency Future	3234	3274	3234	3274	0.00
30/10/2009	€ / R On 15-March-10	8.50	Put	Currency Future	11	11	11	11	0.00
30/10/2009	€ / R On 15-March-10	9.50	Call	Currency Future	2251	2291	2251	2291	0.00
30/10/2009	€ / R On 15-March-10	9.50	Put	Currency Future	29	28	29	28	0.00
30/10/2009	€ / R On 15-March-10	10.50	Call	Currency Future	1316	1350	1316	1350	0.00
30/10/2009	€ / R On 15-March-10	10.50	Put	Currency Future	93	87	93	87	0.00
30/10/2009	€ / R On 15-March-10	12.50	Call	Currency Future	281	297	281	297	0.00
30/10/2009	€ / R On 15-March-10	12.50	Put	Currency Future	1058	1034	1058	1034	0.00
30/10/2009	€ / R On 15-March-10	13.50	Call	Currency Future	136	148	136	148	0.00
30/10/2009	€ / R On 15-March-10	13.50	Put	Currency Future	1914	1885	1914	1885	0.00
30/10/2009	€ / R On 15-March-10	14.50	Call	Currency Future	62	68	62	68	0.00
30/10/2009	€ / R On 15-March-10	14.50	Put	Currency Future	2840	2805	2840	2805	0.00
30/10/2009	€ / R On 15-March-10	15.50	Call	Currency Future	28	30	28	30	0.00
30/10/2009	€ / R On 15-March-10	15.50	Put	Currency Future	3806	3767	3806	3767	0.00
30/10/2009	€ / R On 14-December-09	7.20	Call	Currency Future	4331	4371	4331	4371	0.00
30/10/2009	€ / R On 14-December-09	7.20	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 14-December-09	8.20	Call	Currency Future	3332	3371	3332	3371	0.00
30/10/2009	€ / R On 14-December-09	8.20	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	9.20	Call	Currency Future	2335	2374	2335	2374	0.00
30/10/2009	€ / R On 14-December-09	9.20	Put	Currency Future	4	4	4	4	0.00
30/10/2009	€ / R On 14-December-09	10.20	Call	Currency Future	1350	1388	1350	1388	0.00
30/10/2009	€ / R On 14-December-09	10.20	Put	Currency Future	18	17	18	17	0.00
30/10/2009	€ / R On 14-December-09	14.20	Call	Currency Future	9	10	9	10	0.00
30/10/2009	€ / R On 14-December-09	14.20	Put	Currency Future	2678	2639	2678	2639	0.00
30/10/2009	€ / R On 14-December-09	15.20	Call	Currency Future	4	4	4	4	0.00
30/10/2009	€ / R On 14-December-09	15.20	Put	Currency Future	3672	3634	3672	3634	0.00
30/10/2009	€ / R On 15-March-10	7.35	Call	Currency Future	4374	4415	4374	4415	0.00
30/10/2009	€ / R On 15-March-10	7.35	Put	Currency Future	2	2	2	2	0.00
30/10/2009	€ / R On 15-March-10	8.35	Call	Currency Future	3382	3422	3382	3422	0.00
30/10/2009	€ / R On 15-March-10	8.35	Put	Currency Future	10	9	10	9	0.00
30/10/2009	€ / R On 15-March-10	9.35	Call	Currency Future	2398	2437	2398	2437	0.00
30/10/2009	€ / R On 15-March-10	9.35	Put	Currency Future	26	24	26	24	0.00
30/10/2009	€ / R On 15-March-10	10.35	Call	Currency Future	1450	1486	1450	1486	0.00
30/10/2009	€ / R On 15-March-10	10.35	Put	Currency Future	78	73	78	73	0.00
30/10/2009	€ / R On 15-March-10	12.35	Call	Currency Future	315	332	315	332	0.00
30/10/2009	€ / R On 15-March-10	12.35	Put	Currency Future	943	919	943	919	0.00
30/10/2009	€ / R On 15-March-10	13.35	Call	Currency Future	151	163	151	163	0.00
30/10/2009	€ / R On 15-March-10	13.35	Put	Currency Future	1779	1750	1779	1750	0.00
30/10/2009	€ / R On 15-March-10	14.35	Call	Currency Future	70	77	70	77	0.00
30/10/2009	€ / R On 15-March-10	14.35	Put	Currency Future	2698	2664	2698	2664	0.00
30/10/2009	€ / R On 15-March-10	15.35	Call	Currency Future	32	33	32	33	0.00
30/10/2009	€ / R On 15-March-10	15.35	Put	Currency Future	3659	3620	3659	3620	0.00
30/10/2009	€ / R On 14-December-09	17.20	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	17.20	Put	Currency Future	5670	5630	5670	5630	0.00
30/10/2009	€ / R On 14-December-09	19.20	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	19.20	Put	Currency Future	7669	7630	7669	7630	0.00
30/10/2009	€ / R On 15-March-10	17.35	Call	Currency Future	12	13	12	13	0.00
30/10/2009	€ / R On 15-March-10	17.35	Put	Currency Future	5640	5600	5640	5600	0.00
30/10/2009	€ / R On 15-March-10	19.35	Call	Currency Future	5	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 15-March-10	19.35	Put	Currency Future	7633	7593	7633	7593	0.00
30/10/2009	€ / R On 14-December-09	17.30	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	17.30	Put	Currency Future	5770	5730	5770	5730	0.00
30/10/2009	€ / R On 14-December-09	19.30	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	19.30	Put	Currency Future	7769	7730	7769	7730	0.00
30/10/2009	€ / R On 15-March-10	17.50	Call	Currency Future	11	12	11	12	0.00
30/10/2009	€ / R On 15-March-10	17.50	Put	Currency Future	5789	5749	5789	5749	0.00
30/10/2009	€ / R On 15-March-10	19.50	Call	Currency Future	5	5	5	5	0.00
30/10/2009	€ / R On 15-March-10	19.50	Put	Currency Future	7783	7742	7783	7742	0.00
30/10/2009	€ / R On 14-December-09	7.40	Call	Currency Future	4131	4171	4131	4171	0.00
30/10/2009	€ / R On 14-December-09	7.40	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	8.40	Call	Currency Future	3132	3171	3132	3171	0.00
30/10/2009	€ / R On 14-December-09	8.40	Put	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	9.40	Call	Currency Future	2137	2176	2137	2176	0.00
30/10/2009	€ / R On 14-December-09	9.40	Put	Currency Future	5	5	5	5	0.00
30/10/2009	€ / R On 14-December-09	10.40	Call	Currency Future	1157	1194	1157	1194	0.00
30/10/2009	€ / R On 14-December-09	10.40	Put	Currency Future	25	24	25	24	0.00
30/10/2009	€ / R On 14-December-09	15.40	Call	Currency Future	3	4	3	4	0.00
30/10/2009	€ / R On 14-December-09	15.40	Put	Currency Future	3872	3833	3872	3833	0.00
30/10/2009	€ / R On 14-December-09	17.40	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	17.40	Put	Currency Future	5870	5830	5870	5830	0.00
30/10/2009	€ / R On 14-December-09	19.40	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	19.40	Put	Currency Future	7869	7830	7869	7830	0.00
30/10/2009	€ / R On 15-March-10	7.60	Call	Currency Future	4126	4166	4126	4166	0.00
30/10/2009	€ / R On 15-March-10	7.60	Put	Currency Future	3	3	3	3	0.00
30/10/2009	€ / R On 15-March-10	8.60	Call	Currency Future	3135	3175	3135	3175	0.00
30/10/2009	€ / R On 15-March-10	8.60	Put	Currency Future	13	12	13	12	0.00
30/10/2009	€ / R On 15-March-10	9.60	Call	Currency Future	2154	2193	2154	2193	0.00
30/10/2009	€ / R On 15-March-10	9.60	Put	Currency Future	32	30	32	30	0.00
30/10/2009	€ / R On 15-March-10	10.60	Call	Currency Future	1228	1262	1228	1262	0.00
30/10/2009	€ / R On 15-March-10	10.60	Put	Currency Future	106	98	106	98	0.00
30/10/2009	€ / R On 15-March-10	13.60	Call	Currency Future	128	139	128	139	0.00
30/10/2009	€ / R On 15-March-10	13.60	Put	Currency Future	2005	1976	2005	1976	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 15-March-10	15.60	Call	Currency Future	26	27	26	27	0.00
30/10/2009	€ / R On 15-March-10	15.60	Put	Currency Future	3904	3864	3904	3864	0.00
30/10/2009	€ / R On 15-March-10	17.60	Call	Currency Future	11	12	11	12	0.00
30/10/2009	€ / R On 15-March-10	17.60	Put	Currency Future	5889	5849	5889	5849	0.00
30/10/2009	€ / R On 15-March-10	19.60	Call	Currency Future	5	5	5	5	0.00
30/10/2009	€ / R On 15-March-10	19.60	Put	Currency Future	7883	7842	7883	7842	0.00
30/10/2009	€ / R On 14-December-09	17.50	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	17.50	Put	Currency Future	5970	5930	5970	5930	0.00
30/10/2009	€ / R On 14-December-09	19.50	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	19.50	Put	Currency Future	7969	7930	7969	7930	0.00
30/10/2009	€ / R On 15-March-10	17.70	Call	Currency Future	11	11	11	11	0.00
30/10/2009	€ / R On 15-March-10	17.70	Put	Currency Future	5988	5948	5988	5948	0.00
30/10/2009	€ / R On 15-March-10	19.70	Call	Currency Future	5	5	5	5	0.00
30/10/2009	€ / R On 15-March-10	19.70	Put	Currency Future	7982	7942	7982	7942	0.00
30/10/2009	€ / R On 14-December-09	17.65	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	17.65	Put	Currency Future	6120	6080	6120	6080	0.00
30/10/2009	€ / R On 14-December-09	19.65	Call	Currency Future	0	1	0	1	0.00
30/10/2009	€ / R On 14-December-09	19.65	Put	Currency Future	8119	8080	8119	8080	0.00
30/10/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3878	3918	3878	3918	0.00
30/10/2009	€ / R On 15-March-10	7.85	Put	Currency Future	5	5	5	5	0.00
30/10/2009	€ / R On 15-March-10	17.85	Call	Currency Future	10	11	10	11	0.00
30/10/2009	€ / R On 15-March-10	17.85	Put	Currency Future	6138	6098	6138	6098	0.00
30/10/2009	€ / R On 15-March-10	19.85	Call	Currency Future	4	5	4	5	0.00
30/10/2009	€ / R On 15-March-10	19.85	Put	Currency Future	8132	8092	8132	8092	0.00
30/10/2009	€ / R On 14-December-09	17.75	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	17.75	Put	Currency Future	6219	6180	6219	6180	0.00
30/10/2009	€ / R On 14-December-09	19.75	Call	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	19.75	Put	Currency Future	8219	8180	8219	8180	0.00
30/10/2009	€ / R On 15-March-10	17.95	Call	Currency Future	10	10	10	10	0.00
30/10/2009	€ / R On 15-March-10	17.95	Put	Currency Future	6237	6197	6237	6197	0.00
30/10/2009	€ / R On 15-March-10	19.95	Call	Currency Future	4	4	4	4	0.00
30/10/2009	€ / R On 15-March-10	19.95	Put	Currency Future	8232	8191	8232	8191	0.00
30/10/2009	€ / R On 14-December-09	17.90	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 14-December-09	17.90	Put	Currency Future	6369	6330	6369	6330	0.00
30/10/2009	€ / R On 14-December-09	19.90	Call	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	19.90	Put	Currency Future	8369	8330	8369	8330	0.00
30/10/2009	€ / R On 15-March-10	18.10	Call	Currency Future	9	10	9	10	0.00
30/10/2009	€ / R On 15-March-10	18.10	Put	Currency Future	6387	6346	6387	6346	0.00
30/10/2009	€ / R On 15-March-10	20.10	Call	Currency Future	3	4	3	4	0.00
30/10/2009	€ / R On 15-March-10	20.10	Put	Currency Future	8381	8341	8381	8341	0.00
30/10/2009	€ / R On 14-December-09	17.85	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	17.85	Put	Currency Future	6319	6280	6319	6280	0.00
30/10/2009	€ / R On 14-December-09	19.85	Call	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	19.85	Put	Currency Future	8319	8280	8319	8280	0.00
30/10/2009	€ / R On 15-March-10	18.05	Call	Currency Future	9	10	9	10	0.00
30/10/2009	€ / R On 15-March-10	18.05	Put	Currency Future	6337	6297	6337	6297	0.00
30/10/2009	€ / R On 15-March-10	20.05	Call	Currency Future	4	4	4	4	0.00
30/10/2009	€ / R On 15-March-10	20.05	Put	Currency Future	8331	8291	8331	8291	0.00
30/10/2009	€ / R On 14-December-09	17.60	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	17.60	Put	Currency Future	6070	6030	6070	6030	0.00
30/10/2009	€ / R On 14-December-09	19.60	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	19.60	Put	Currency Future	8069	8030	8069	8030	0.00
30/10/2009	€ / R On 15-March-10	17.80	Call	Currency Future	10	11	10	11	0.00
30/10/2009	€ / R On 15-March-10	17.80	Put	Currency Future	6088	6048	6088	6048	0.00
30/10/2009	€ / R On 15-March-10	19.80	Call	Currency Future	4	5	4	5	0.00
30/10/2009	€ / R On 15-March-10	19.80	Put	Currency Future	8082	8042	8082	8042	0.00
30/10/2009	€ / R On 14-December-09	7.25	Call	Currency Future	4281	4321	4281	4321	0.00
30/10/2009	€ / R On 14-December-09	7.25	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	8.25	Call	Currency Future	3282	3321	3282	3321	0.00
30/10/2009	€ / R On 14-December-09	8.25	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	10.25	Call	Currency Future	1301	1339	1301	1339	0.00
30/10/2009	€ / R On 14-December-09	10.25	Put	Currency Future	20	19	20	19	0.00
30/10/2009	€ / R On 14-December-09	17.25	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	17.25	Put	Currency Future	5720	5680	5720	5680	0.00
30/10/2009	€ / R On 14-December-09	19.25	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	19.25	Put	Currency Future	7719	7680	7719	7680	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 15-March-10	7.45	Call	Currency Future	4274	4315	4274	4315	0.00
30/10/2009	€ / R On 15-March-10	7.45	Put	Currency Future	2	2	2	2	0.00
30/10/2009	€ / R On 15-March-10	8.45	Call	Currency Future	3283	3323	3283	3323	0.00
30/10/2009	€ / R On 15-March-10	8.45	Put	Currency Future	11	10	11	10	0.00
30/10/2009	€ / R On 15-March-10	9.45	Call	Currency Future	2300	2340	2300	2340	0.00
30/10/2009	€ / R On 15-March-10	9.45	Put	Currency Future	28	27	28	27	0.00
30/10/2009	€ / R On 15-March-10	10.45	Call	Currency Future	1360	1395	1360	1395	0.00
30/10/2009	€ / R On 15-March-10	10.45	Put	Currency Future	88	82	88	82	0.00
30/10/2009	€ / R On 15-March-10	13.45	Call	Currency Future	141	153	141	153	0.00
30/10/2009	€ / R On 15-March-10	13.45	Put	Currency Future	1869	1840	1869	1840	0.00
30/10/2009	€ / R On 15-March-10	15.45	Call	Currency Future	29	31	29	31	0.00
30/10/2009	€ / R On 15-March-10	15.45	Put	Currency Future	3757	3718	3757	3718	0.00
30/10/2009	€ / R On 15-March-10	17.45	Call	Currency Future	12	12	12	12	0.00
30/10/2009	€ / R On 15-March-10	17.45	Put	Currency Future	5739	5699	5739	5699	0.00
30/10/2009	€ / R On 15-March-10	19.45	Call	Currency Future	5	6	5	6	0.00
30/10/2009	€ / R On 15-March-10	19.45	Put	Currency Future	7733	7692	7733	7692	0.00
30/10/2009	€ / R On 14-December-09	7.35	Call	Currency Future	4181	4221	4181	4221	0.00
30/10/2009	€ / R On 14-December-09	7.35	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	8.35	Call	Currency Future	3182	3221	3182	3221	0.00
30/10/2009	€ / R On 14-December-09	8.35	Put	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	9.35	Call	Currency Future	2186	2225	2186	2225	0.00
30/10/2009	€ / R On 14-December-09	9.35	Put	Currency Future	5	5	5	5	0.00
30/10/2009	€ / R On 14-December-09	10.35	Call	Currency Future	1205	1243	1205	1243	0.00
30/10/2009	€ / R On 14-December-09	10.35	Put	Currency Future	23	22	23	22	0.00
30/10/2009	€ / R On 14-December-09	15.35	Call	Currency Future	3	4	3	4	0.00
30/10/2009	€ / R On 14-December-09	15.35	Put	Currency Future	3822	3783	3822	3783	0.00
30/10/2009	€ / R On 14-December-09	17.35	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	17.35	Put	Currency Future	5820	5780	5820	5780	0.00
30/10/2009	€ / R On 14-December-09	19.35	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	19.35	Put	Currency Future	7819	7780	7819	7780	0.00
30/10/2009	€ / R On 15-March-10	7.40	Call	Currency Future	4324	4365	4324	4365	0.00
30/10/2009	€ / R On 15-March-10	7.40	Put	Currency Future	2	2	2	2	0.00
30/10/2009	€ / R On 15-March-10	8.40	Call	Currency Future	3332	3373	3332	3373	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 15-March-10	8.40	Put	Currency Future	10	10	10	10	0.00
30/10/2009	€ / R On 15-March-10	9.40	Call	Currency Future	2349	2389	2349	2389	0.00
30/10/2009	€ / R On 15-March-10	9.40	Put	Currency Future	27	25	27	25	0.00
30/10/2009	€ / R On 15-March-10	10.40	Call	Currency Future	1405	1440	1405	1440	0.00
30/10/2009	€ / R On 15-March-10	10.40	Put	Currency Future	83	77	83	77	0.00
30/10/2009	€ / R On 15-March-10	13.40	Call	Currency Future	146	158	146	158	0.00
30/10/2009	€ / R On 15-March-10	13.40	Put	Currency Future	1824	1795	1824	1795	0.00
30/10/2009	€ / R On 15-March-10	15.40	Call	Currency Future	30	32	30	32	0.00
30/10/2009	€ / R On 15-March-10	15.40	Put	Currency Future	3708	3669	3708	3669	0.00
30/10/2009	€ / R On 15-March-10	17.40	Call	Currency Future	12	13	12	13	0.00
30/10/2009	€ / R On 15-March-10	17.40	Put	Currency Future	5690	5649	5690	5649	0.00
30/10/2009	€ / R On 15-March-10	19.40	Call	Currency Future	5	6	5	6	0.00
30/10/2009	€ / R On 15-March-10	19.40	Put	Currency Future	7683	7643	7683	7643	0.00
30/10/2009	€ / R On 15-March-10	7.55	Call	Currency Future	4175	4216	4175	4216	0.00
30/10/2009	€ / R On 15-March-10	7.55	Put	Currency Future	3	3	3	3	0.00
30/10/2009	€ / R On 15-March-10	8.55	Call	Currency Future	3184	3225	3184	3225	0.00
30/10/2009	€ / R On 15-March-10	8.55	Put	Currency Future	12	12	12	12	0.00
30/10/2009	€ / R On 15-March-10	9.55	Call	Currency Future	2203	2242	2203	2242	0.00
30/10/2009	€ / R On 15-March-10	9.55	Put	Currency Future	30	29	30	29	0.00
30/10/2009	€ / R On 15-March-10	10.55	Call	Currency Future	1272	1306	1272	1306	0.00
30/10/2009	€ / R On 15-March-10	10.55	Put	Currency Future	99	93	99	93	0.00
30/10/2009	€ / R On 15-March-10	13.55	Call	Currency Future	132	144	132	144	0.00
30/10/2009	€ / R On 15-March-10	13.55	Put	Currency Future	1960	1930	1960	1930	0.00
30/10/2009	€ / R On 15-March-10	15.55	Call	Currency Future	27	28	27	28	0.00
30/10/2009	€ / R On 15-March-10	15.55	Put	Currency Future	3855	3815	3855	3815	0.00
30/10/2009	€ / R On 15-March-10	17.55	Call	Currency Future	11	12	11	12	0.00
30/10/2009	€ / R On 15-March-10	17.55	Put	Currency Future	5839	5799	5839	5799	0.00
30/10/2009	€ / R On 15-March-10	19.55	Call	Currency Future	5	5	5	5	0.00
30/10/2009	€ / R On 15-March-10	19.55	Put	Currency Future	7833	7792	7833	7792	0.00
30/10/2009	€ / R On 14-December-09	7.45	Call	Currency Future	4081	4121	4081	4121	0.00
30/10/2009	€ / R On 14-December-09	7.45	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	8.45	Call	Currency Future	3082	3121	3082	3121	0.00
30/10/2009	€ / R On 14-December-09	8.45	Put	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 14-December-09	9.45	Call	Currency Future	2087	2126	2087	2126	0.00
30/10/2009	€ / R On 14-December-09	9.45	Put	Currency Future	6	6	6	6	0.00
30/10/2009	€ / R On 14-December-09	15.45	Call	Currency Future	3	3	3	3	0.00
30/10/2009	€ / R On 14-December-09	15.45	Put	Currency Future	3922	3883	3922	3883	0.00
30/10/2009	€ / R On 14-December-09	17.45	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	17.45	Put	Currency Future	5920	5880	5920	5880	0.00
30/10/2009	€ / R On 14-December-09	19.45	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	19.45	Put	Currency Future	7919	7880	7919	7880	0.00
30/10/2009	€ / R On 15-March-10	17.75	Call	Currency Future	11	11	11	11	0.00
30/10/2009	€ / R On 15-March-10	17.75	Put	Currency Future	6038	5998	6038	5998	0.00
30/10/2009	€ / R On 15-March-10	19.75	Call	Currency Future	5	5	5	5	0.00
30/10/2009	€ / R On 15-March-10	19.75	Put	Currency Future	8032	7992	8032	7992	0.00
30/10/2009	€ / R On 14-December-09	17.80	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	17.80	Put	Currency Future	6269	6230	6269	6230	0.00
30/10/2009	€ / R On 14-December-09	19.80	Call	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	19.80	Put	Currency Future	8269	8230	8269	8230	0.00
30/10/2009	€ / R On 15-March-10	18.00	Call	Currency Future	9	10	9	10	0.00
30/10/2009	€ / R On 15-March-10	18.00	Put	Currency Future	6287	6247	6287	6247	0.00
30/10/2009	€ / R On 15-March-10	20.00	Call	Currency Future	4	4	4	4	0.00
30/10/2009	€ / R On 15-March-10	20.00	Put	Currency Future	8282	8241	8282	8241	0.00
30/10/2009	€ / R On 14-December-09	17.70	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	17.70	Put	Currency Future	6170	6130	6170	6130	0.00
30/10/2009	€ / R On 14-December-09	19.70	Call	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	19.70	Put	Currency Future	8169	8130	8169	8130	0.00
30/10/2009	€ / R On 15-March-10	17.90	Call	Currency Future	10	11	10	11	0.00
30/10/2009	€ / R On 15-March-10	17.90	Put	Currency Future	6188	6147	6188	6147	0.00
30/10/2009	€ / R On 15-March-10	19.90	Call	Currency Future	4	4	4	4	0.00
30/10/2009	€ / R On 15-March-10	19.90	Put	Currency Future	8182	8141	8182	8141	0.00
30/10/2009	€ / R On 15-March-10	7.65	Call	Currency Future	4076	4117	4076	4117	0.00
30/10/2009	€ / R On 15-March-10	7.65	Put	Currency Future	4	4	4	4	0.00
30/10/2009	€ / R On 15-March-10	8.65	Call	Currency Future	3086	3126	3086	3126	0.00
30/10/2009	€ / R On 15-March-10	8.65	Put	Currency Future	13	13	13	13	0.00
30/10/2009	€ / R On 15-March-10	9.65	Call	Currency Future	2106	2145	2106	2145	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 15-March-10	9.65	Put	Currency Future	33	32	33	32	0.00
30/10/2009	€ / R On 15-March-10	10.65	Call	Currency Future	1184	1218	1184	1218	0.00
30/10/2009	€ / R On 15-March-10	10.65	Put	Currency Future	112	105	112	105	0.00
30/10/2009	€ / R On 15-March-10	13.65	Call	Currency Future	123	135	123	135	0.00
30/10/2009	€ / R On 15-March-10	13.65	Put	Currency Future	2051	2022	2051	2022	0.00
30/10/2009	€ / R On 15-March-10	15.65	Call	Currency Future	25	26	25	26	0.00
30/10/2009	€ / R On 15-March-10	15.65	Put	Currency Future	3953	3913	3953	3913	0.00
30/10/2009	€ / R On 15-March-10	17.65	Call	Currency Future	11	12	11	12	0.00
30/10/2009	€ / R On 15-March-10	17.65	Put	Currency Future	5939	5899	5939	5899	0.00
30/10/2009	€ / R On 15-March-10	19.65	Call	Currency Future	5	5	5	5	0.00
30/10/2009	€ / R On 15-March-10	19.65	Put	Currency Future	7933	7892	7933	7892	0.00
30/10/2009	€ / R On 14-December-09	7.10	Call	Currency Future	4431	4471	4431	4471	0.00
30/10/2009	€ / R On 14-December-09	7.10	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	17.10	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	17.10	Put	Currency Future	5570	5530	5570	5530	0.00
30/10/2009	€ / R On 14-December-09	19.10	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	19.10	Put	Currency Future	7569	7530	7569	7530	0.00
30/10/2009	€ / R On 15-March-10	7.25	Call	Currency Future	4474	4514	4474	4514	0.00
30/10/2009	€ / R On 15-March-10	7.25	Put	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 15-March-10	17.25	Call	Currency Future	12	13	12	13	0.00
30/10/2009	€ / R On 15-March-10	17.25	Put	Currency Future	5540	5500	5540	5500	0.00
30/10/2009	€ / R On 15-March-10	19.25	Call	Currency Future	5	6	5	6	0.00
30/10/2009	€ / R On 15-March-10	19.25	Put	Currency Future	7533	7493	7533	7493	0.00
30/10/2009	€ / R On 14-December-09	7.15	Call	Currency Future	4381	4421	4381	4421	0.00
30/10/2009	€ / R On 14-December-09	7.15	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	8.15	Call	Currency Future	3381	3421	3381	3421	0.00
30/10/2009	€ / R On 14-December-09	8.15	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	9.15	Call	Currency Future	2385	2424	2385	2424	0.00
30/10/2009	€ / R On 14-December-09	9.15	Put	Currency Future	4	3	4	3	0.00
30/10/2009	€ / R On 14-December-09	10.15	Call	Currency Future	1398	1437	1398	1437	0.00
30/10/2009	€ / R On 14-December-09	10.15	Put	Currency Future	17	16	17	16	0.00
30/10/2009	€ / R On 14-December-09	15.15	Call	Currency Future	4	4	4	4	0.00
30/10/2009	€ / R On 14-December-09	15.15	Put	Currency Future	3623	3584	3623	3584	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 14-December-09	17.15	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	17.15	Put	Currency Future	5620	5580	5620	5580	0.00
30/10/2009	€ / R On 14-December-09	19.15	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	19.15	Put	Currency Future	7619	7580	7619	7580	0.00
30/10/2009	€ / R On 15-March-10	7.30	Call	Currency Future	4424	4465	4424	4465	0.00
30/10/2009	€ / R On 15-March-10	7.30	Put	Currency Future	2	1	2	1	0.00
30/10/2009	€ / R On 15-March-10	8.30	Call	Currency Future	3431	3472	3431	3472	0.00
30/10/2009	€ / R On 15-March-10	8.30	Put	Currency Future	9	9	9	9	0.00
30/10/2009	€ / R On 15-March-10	9.30	Call	Currency Future	2447	2486	2447	2486	0.00
30/10/2009	€ / R On 15-March-10	9.30	Put	Currency Future	24	23	24	23	0.00
30/10/2009	€ / R On 15-March-10	10.30	Call	Currency Future	1495	1532	1495	1532	0.00
30/10/2009	€ / R On 15-March-10	10.30	Put	Currency Future	73	68	73	68	0.00
30/10/2009	€ / R On 15-March-10	13.30	Call	Currency Future	156	169	156	169	0.00
30/10/2009	€ / R On 15-March-10	13.30	Put	Currency Future	1734	1706	1734	1706	0.00
30/10/2009	€ / R On 15-March-10	15.30	Call	Currency Future	33	35	33	35	0.00
30/10/2009	€ / R On 15-March-10	15.30	Put	Currency Future	3611	3572	3611	3572	0.00
30/10/2009	€ / R On 15-March-10	17.30	Call	Currency Future	12	13	12	13	0.00
30/10/2009	€ / R On 15-March-10	17.30	Put	Currency Future	5590	5550	5590	5550	0.00
30/10/2009	€ / R On 15-March-10	19.30	Call	Currency Future	5	6	5	6	0.00
30/10/2009	€ / R On 15-March-10	19.30	Put	Currency Future	7583	7543	7583	7543	0.00
30/10/2009	€ / R On 14-June-10	12.10	Call	Currency Future	611	632	611	632	0.00
30/10/2009	€ / R On 14-June-10	12.10	Put	Currency Future	799	778	799	778	0.00
30/10/2009	€ / R On 14-December-09	7.05	Call	Currency Future	4481	4521	4481	4521	0.00
30/10/2009	€ / R On 14-December-09	7.05	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	19.05	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	19.05	Put	Currency Future	7519	7480	7519	7480	0.00
30/10/2009	€ / R On 14-December-09	7.00	Call	Currency Future	4531	4571	4531	4571	0.00
30/10/2009	€ / R On 14-December-09	7.00	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	17.00	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	17.00	Put	Currency Future	5470	5431	5470	5431	0.00
30/10/2009	€ / R On 14-December-09	19.00	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	19.00	Put	Currency Future	7469	7430	7469	7430	0.00
30/10/2009	€ / R On 15-March-10	7.15	Call	Currency Future	4573	4614	4573	4614	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 15-March-10	7.15	Put	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 15-March-10	17.15	Call	Currency Future	13	14	13	14	0.00
30/10/2009	€ / R On 15-March-10	17.15	Put	Currency Future	5441	5400	5441	5400	0.00
30/10/2009	€ / R On 15-March-10	19.15	Call	Currency Future	6	6	6	6	0.00
30/10/2009	€ / R On 15-March-10	19.15	Put	Currency Future	7434	7393	7434	7393	0.00
30/10/2009	€ / R On 14-December-09	6.95	Call	Currency Future	4581	4621	4581	4621	0.00
30/10/2009	€ / R On 14-December-09	6.95	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	7.95	Call	Currency Future	3581	3621	3581	3621	0.00
30/10/2009	€ / R On 14-December-09	7.95	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	8.95	Call	Currency Future	2584	2623	2584	2623	0.00
30/10/2009	€ / R On 14-December-09	8.95	Put	Currency Future	3	2	3	2	0.00
30/10/2009	€ / R On 14-December-09	9.95	Call	Currency Future	1594	1633	1594	1633	0.00
30/10/2009	€ / R On 14-December-09	9.95	Put	Currency Future	13	12	13	12	0.00
30/10/2009	€ / R On 14-December-09	14.95	Call	Currency Future	4	5	4	5	0.00
30/10/2009	€ / R On 14-December-09	14.95	Put	Currency Future	3423	3384	3423	3384	0.00
30/10/2009	€ / R On 14-December-09	16.95	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	16.95	Put	Currency Future	5420	5381	5420	5381	0.00
30/10/2009	€ / R On 14-December-09	18.95	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	18.95	Put	Currency Future	7419	7380	7419	7380	0.00
30/10/2009	€ / R On 14-June-10	7.50	Call	Currency Future	4418	4459	4418	4459	0.00
30/10/2009	€ / R On 14-June-10	7.50	Put	Currency Future	6	6	6	6	0.00
30/10/2009	€ / R On 14-June-10	8.50	Call	Currency Future	3434	3475	3434	3475	0.00
30/10/2009	€ / R On 14-June-10	8.50	Put	Currency Future	22	21	22	21	0.00
30/10/2009	€ / R On 14-June-10	9.50	Call	Currency Future	2453	2493	2453	2493	0.00
30/10/2009	€ / R On 14-June-10	9.50	Put	Currency Future	42	40	42	40	0.00
30/10/2009	€ / R On 14-June-10	10.50	Call	Currency Future	1545	1577	1545	1577	0.00
30/10/2009	€ / R On 14-June-10	10.50	Put	Currency Future	133	124	133	124	0.00
30/10/2009	€ / R On 14-June-10	13.50	Call	Currency Future	289	303	289	303	0.00
30/10/2009	€ / R On 14-June-10	13.50	Put	Currency Future	1877	1849	1877	1849	0.00
30/10/2009	€ / R On 14-June-10	15.50	Call	Currency Future	115	123	115	123	0.00
30/10/2009	€ / R On 14-June-10	15.50	Put	Currency Future	3703	3670	3703	3670	0.00
30/10/2009	€ / R On 14-June-10	17.50	Call	Currency Future	41	47	41	47	0.00
30/10/2009	€ / R On 14-June-10	17.50	Put	Currency Future	5629	5593	5629	5593	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 14-June-10	19.50	Call	Currency Future	16	17	16	17	0.00
30/10/2009	€ / R On 14-June-10	19.50	Put	Currency Future	7604	7563	7604	7563	0.00
30/10/2009	€ / R On 14-June-10	7.45	Call	Currency Future	4468	4509	4468	4509	0.00
30/10/2009	€ / R On 14-June-10	7.45	Put	Currency Future	6	5	6	5	0.00
30/10/2009	€ / R On 14-June-10	8.45	Call	Currency Future	3483	3524	3483	3524	0.00
30/10/2009	€ / R On 14-June-10	8.45	Put	Currency Future	21	20	21	20	0.00
30/10/2009	€ / R On 14-June-10	9.45	Call	Currency Future	2502	2542	2502	2542	0.00
30/10/2009	€ / R On 14-June-10	9.45	Put	Currency Future	40	39	40	39	0.00
30/10/2009	€ / R On 14-June-10	10.45	Call	Currency Future	1586	1619	1586	1619	0.00
30/10/2009	€ / R On 14-June-10	10.45	Put	Currency Future	124	115	124	115	0.00
30/10/2009	€ / R On 14-June-10	13.45	Call	Currency Future	296	310	296	310	0.00
30/10/2009	€ / R On 14-June-10	13.45	Put	Currency Future	1834	1807	1834	1807	0.00
30/10/2009	€ / R On 14-June-10	15.45	Call	Currency Future	117	126	117	126	0.00
30/10/2009	€ / R On 14-June-10	15.45	Put	Currency Future	3655	3622	3655	3622	0.00
30/10/2009	€ / R On 14-June-10	17.45	Call	Currency Future	42	48	42	48	0.00
30/10/2009	€ / R On 14-June-10	17.45	Put	Currency Future	5580	5545	5580	5545	0.00
30/10/2009	€ / R On 14-June-10	19.45	Call	Currency Future	16	17	16	17	0.00
30/10/2009	€ / R On 14-June-10	19.45	Put	Currency Future	7554	7514	7554	7514	0.00
30/10/2009	€ / R On 14-June-10	7.55	Call	Currency Future	4369	4410	4369	4410	0.00
30/10/2009	€ / R On 14-June-10	7.55	Put	Currency Future	7	6	7	6	0.00
30/10/2009	€ / R On 14-June-10	8.55	Call	Currency Future	3385	3425	3385	3425	0.00
30/10/2009	€ / R On 14-June-10	8.55	Put	Currency Future	23	22	23	22	0.00
30/10/2009	€ / R On 14-June-10	9.55	Call	Currency Future	2405	2444	2405	2444	0.00
30/10/2009	€ / R On 14-June-10	9.55	Put	Currency Future	43	41	43	41	0.00
30/10/2009	€ / R On 14-June-10	10.55	Call	Currency Future	1504	1537	1504	1537	0.00
30/10/2009	€ / R On 14-June-10	10.55	Put	Currency Future	143	133	143	133	0.00
30/10/2009	€ / R On 14-June-10	13.55	Call	Currency Future	282	296	282	296	0.00
30/10/2009	€ / R On 14-June-10	13.55	Put	Currency Future	1920	1892	1920	1892	0.00
30/10/2009	€ / R On 14-June-10	15.55	Call	Currency Future	113	121	113	121	0.00
30/10/2009	€ / R On 14-June-10	15.55	Put	Currency Future	3751	3717	3751	3717	0.00
30/10/2009	€ / R On 14-June-10	17.55	Call	Currency Future	40	46	40	46	0.00
30/10/2009	€ / R On 14-June-10	17.55	Put	Currency Future	5678	5642	5678	5642	0.00
30/10/2009	€ / R On 14-June-10	19.55	Call	Currency Future	15	17	15	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
30/10/2009	€ / R On 14-June-10	19.55	Put	Currency Future	7654	7613	7654	7613	0.00
30/10/2009	€ / R On 14-June-10	7.40	Call	Currency Future	4517	4558	4517	4558	0.00
30/10/2009	€ / R On 14-June-10	7.40	Put	Currency Future	5	5	5	5	0.00
30/10/2009	€ / R On 14-June-10	8.40	Call	Currency Future	3532	3573	3532	3573	0.00
30/10/2009	€ / R On 14-June-10	8.40	Put	Currency Future	20	19	20	19	0.00
30/10/2009	€ / R On 14-June-10	9.40	Call	Currency Future	2551	2591	2551	2591	0.00
30/10/2009	€ / R On 14-June-10	9.40	Put	Currency Future	39	37	39	37	0.00
30/10/2009	€ / R On 14-June-10	10.40	Call	Currency Future	1628	1661	1628	1661	0.00
30/10/2009	€ / R On 14-June-10	10.40	Put	Currency Future	116	107	116	107	0.00
30/10/2009	€ / R On 14-June-10	13.40	Call	Currency Future	303	318	303	318	0.00
30/10/2009	€ / R On 14-June-10	13.40	Put	Currency Future	1792	1764	1792	1764	0.00
30/10/2009	€ / R On 14-June-10	15.40	Call	Currency Future	120	128	120	128	0.00
30/10/2009	€ / R On 14-June-10	15.40	Put	Currency Future	3608	3575	3608	3575	0.00
30/10/2009	€ / R On 14-June-10	17.40	Call	Currency Future	43	49	43	49	0.00
30/10/2009	€ / R On 14-June-10	17.40	Put	Currency Future	5531	5496	5531	5496	0.00
30/10/2009	€ / R On 14-June-10	19.40	Call	Currency Future	16	18	16	18	0.00
30/10/2009	€ / R On 14-June-10	19.40	Put	Currency Future	7505	7464	7505	7464	0.00
30/10/2009	€ / R On 14-June-10	7.35	Call	Currency Future	4567	4608	4567	4608	0.00
30/10/2009	€ / R On 14-June-10	7.35	Put	Currency Future	5	4	5	4	0.00
30/10/2009	€ / R On 14-June-10	8.35	Call	Currency Future	3581	3622	3581	3622	0.00
30/10/2009	€ / R On 14-June-10	8.35	Put	Currency Future	19	19	19	19	0.00
30/10/2009	€ / R On 14-June-10	9.35	Call	Currency Future	2600	2640	2600	2640	0.00
30/10/2009	€ / R On 14-June-10	9.35	Put	Currency Future	38	36	38	36	0.00
30/10/2009	€ / R On 14-June-10	10.35	Call	Currency Future	1670	1703	1670	1703	0.00
30/10/2009	€ / R On 14-June-10	10.35	Put	Currency Future	108	99	108	99	0.00
30/10/2009	€ / R On 14-June-10	13.35	Call	Currency Future	311	326	311	326	0.00
30/10/2009	€ / R On 14-June-10	13.35	Put	Currency Future	1749	1722	1749	1722	0.00
30/10/2009	€ / R On 14-June-10	15.35	Call	Currency Future	122	131	122	131	0.00
30/10/2009	€ / R On 14-June-10	15.35	Put	Currency Future	3560	3527	3560	3527	0.00
30/10/2009	€ / R On 14-June-10	17.35	Call	Currency Future	45	51	45	51	0.00
30/10/2009	€ / R On 14-June-10	17.35	Put	Currency Future	5483	5447	5483	5447	0.00
30/10/2009	€ / R On 14-June-10	19.35	Call	Currency Future	17	18	17	18	0.00
30/10/2009	€ / R On 14-June-10	19.35	Put	Currency Future	7455	7415	7455	7415	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 14-June-10	7.70	Call	Currency Future	4221	4262	4221	4262	0.00
30/10/2009	€ / R On 14-June-10	7.70	Put	Currency Future	9	9	9	9	0.00
30/10/2009	€ / R On 14-June-10	8.70	Call	Currency Future	3237	3278	3237	3278	0.00
30/10/2009	€ / R On 14-June-10	8.70	Put	Currency Future	25	24	25	24	0.00
30/10/2009	€ / R On 14-June-10	9.70	Call	Currency Future	2259	2298	2259	2298	0.00
30/10/2009	€ / R On 14-June-10	9.70	Put	Currency Future	47	44	47	44	0.00
30/10/2009	€ / R On 14-June-10	10.70	Call	Currency Future	1386	1417	1386	1417	0.00
30/10/2009	€ / R On 14-June-10	10.70	Put	Currency Future	174	163	174	163	0.00
30/10/2009	€ / R On 14-June-10	13.70	Call	Currency Future	262	276	262	276	0.00
30/10/2009	€ / R On 14-June-10	13.70	Put	Currency Future	2050	2022	2050	2022	0.00
30/10/2009	€ / R On 14-June-10	15.70	Call	Currency Future	106	114	106	114	0.00
30/10/2009	€ / R On 14-June-10	15.70	Put	Currency Future	3894	3860	3894	3860	0.00
30/10/2009	€ / R On 14-June-10	17.70	Call	Currency Future	37	43	37	43	0.00
30/10/2009	€ / R On 14-June-10	17.70	Put	Currency Future	5825	5789	5825	5789	0.00
30/10/2009	€ / R On 14-June-10	19.70	Call	Currency Future	14	15	14	15	0.00
30/10/2009	€ / R On 14-June-10	19.70	Put	Currency Future	7803	7762	7803	7762	0.00
30/10/2009	€ / R On 14-June-10	7.60	Call	Currency Future	4320	4361	4320	4361	0.00
30/10/2009	€ / R On 14-June-10	7.60	Put	Currency Future	8	7	8	7	0.00
30/10/2009	€ / R On 14-June-10	8.60	Call	Currency Future	3335	3376	3335	3376	0.00
30/10/2009	€ / R On 14-June-10	8.60	Put	Currency Future	23	22	23	22	0.00
30/10/2009	€ / R On 14-June-10	9.60	Call	Currency Future	2356	2396	2356	2396	0.00
30/10/2009	€ / R On 14-June-10	9.60	Put	Currency Future	44	42	44	42	0.00
30/10/2009	€ / R On 14-June-10	10.60	Call	Currency Future	1464	1496	1464	1496	0.00
30/10/2009	€ / R On 14-June-10	10.60	Put	Currency Future	152	142	152	142	0.00
30/10/2009	€ / R On 14-June-10	13.60	Call	Currency Future	275	289	275	289	0.00
30/10/2009	€ / R On 14-June-10	13.60	Put	Currency Future	1963	1935	1963	1935	0.00
30/10/2009	€ / R On 14-June-10	15.60	Call	Currency Future	110	118	110	118	0.00
30/10/2009	€ / R On 14-June-10	15.60	Put	Currency Future	3798	3765	3798	3765	0.00
30/10/2009	€ / R On 14-June-10	17.60	Call	Currency Future	39	45	39	45	0.00
30/10/2009	€ / R On 14-June-10	17.60	Put	Currency Future	5727	5691	5727	5691	0.00
30/10/2009	€ / R On 14-June-10	19.60	Call	Currency Future	15	16	15	16	0.00
30/10/2009	€ / R On 14-June-10	19.60	Put	Currency Future	7703	7663	7703	7663	0.00
30/10/2009	€ / R On 15-March-10	7.20	Call	Currency Future	4523	4564	4523	4564	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 15-March-10	7.20	Put	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 15-March-10	17.20	Call	Currency Future	13	13	13	13	0.00
30/10/2009	€ / R On 15-March-10	17.20	Put	Currency Future	5490	5450	5490	5450	0.00
30/10/2009	€ / R On 15-March-10	19.20	Call	Currency Future	6	6	6	6	0.00
30/10/2009	€ / R On 15-March-10	19.20	Put	Currency Future	7483	7443	7483	7443	0.00
30/10/2009	€ / R On 15-March-10	7.10	Call	Currency Future	4623	4664	4623	4664	0.00
30/10/2009	€ / R On 15-March-10	7.10	Put	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 15-March-10	17.10	Call	Currency Future	13	14	13	14	0.00
30/10/2009	€ / R On 15-March-10	17.10	Put	Currency Future	5391	5351	5391	5351	0.00
30/10/2009	€ / R On 15-March-10	19.10	Call	Currency Future	6	6	6	6	0.00
30/10/2009	€ / R On 15-March-10	19.10	Put	Currency Future	7384	7343	7384	7343	0.00
30/10/2009	€ / R On 14-June-10	7.30	Call	Currency Future	4616	4657	4616	4657	0.00
30/10/2009	€ / R On 14-June-10	7.30	Put	Currency Future	4	4	4	4	0.00
30/10/2009	€ / R On 14-June-10	8.30	Call	Currency Future	3631	3672	3631	3672	0.00
30/10/2009	€ / R On 14-June-10	8.30	Put	Currency Future	19	18	19	18	0.00
30/10/2009	€ / R On 14-June-10	9.30	Call	Currency Future	2649	2689	2649	2689	0.00
30/10/2009	€ / R On 14-June-10	9.30	Put	Currency Future	37	35	37	35	0.00
30/10/2009	€ / R On 14-June-10	10.30	Call	Currency Future	1712	1746	1712	1746	0.00
30/10/2009	€ / R On 14-June-10	10.30	Put	Currency Future	100	92	100	92	0.00
30/10/2009	€ / R On 14-June-10	13.30	Call	Currency Future	319	334	319	334	0.00
30/10/2009	€ / R On 14-June-10	13.30	Put	Currency Future	1707	1680	1707	1680	0.00
30/10/2009	€ / R On 14-June-10	15.30	Call	Currency Future	125	134	125	134	0.00
30/10/2009	€ / R On 14-June-10	15.30	Put	Currency Future	3513	3480	3513	3480	0.00
30/10/2009	€ / R On 14-June-10	17.30	Call	Currency Future	46	52	46	52	0.00
30/10/2009	€ / R On 14-June-10	17.30	Put	Currency Future	5434	5398	5434	5398	0.00
30/10/2009	€ / R On 14-June-10	19.30	Call	Currency Future	17	19	17	19	0.00
30/10/2009	€ / R On 14-June-10	19.30	Put	Currency Future	7405	7365	7405	7365	0.00
30/10/2009	€ / R On 14-June-10	7.80	Call	Currency Future	4123	4164	4123	4164	0.00
30/10/2009	€ / R On 14-June-10	7.80	Put	Currency Future	11	10	11	10	0.00
30/10/2009	€ / R On 14-June-10	8.80	Call	Currency Future	3139	3180	3139	3180	0.00
30/10/2009	€ / R On 14-June-10	8.80	Put	Currency Future	27	26	27	26	0.00
30/10/2009	€ / R On 14-June-10	9.80	Call	Currency Future	2162	2201	2162	2201	0.00
30/10/2009	€ / R On 14-June-10	9.80	Put	Currency Future	50	47	50	47	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 14-June-10	10.80	Call	Currency Future	1309	1340	1309	1340	0.00
30/10/2009	€ / R On 14-June-10	10.80	Put	Currency Future	197	186	197	186	0.00
30/10/2009	€ / R On 14-June-10	13.80	Call	Currency Future	250	264	250	264	0.00
30/10/2009	€ / R On 14-June-10	13.80	Put	Currency Future	2138	2110	2138	2110	0.00
30/10/2009	€ / R On 14-June-10	15.80	Call	Currency Future	102	110	102	110	0.00
30/10/2009	€ / R On 14-June-10	15.80	Put	Currency Future	3990	3956	3990	3956	0.00
30/10/2009	€ / R On 14-June-10	17.80	Call	Currency Future	35	41	35	41	0.00
30/10/2009	€ / R On 14-June-10	17.80	Put	Currency Future	5923	5887	5923	5887	0.00
30/10/2009	€ / R On 14-June-10	19.80	Call	Currency Future	14	15	14	15	0.00
30/10/2009	€ / R On 14-June-10	19.80	Put	Currency Future	7902	7861	7902	7861	0.00
30/10/2009	€ / R On 13-December-10	8.20	Call	Currency Future	4107	4134	4107	4134	0.00
30/10/2009	€ / R On 13-December-10	8.20	Put	Currency Future	30	13	30	13	0.00
30/10/2009	€ / R On 13-December-10	9.20	Call	Currency Future	3128	3174	3128	3174	0.00
30/10/2009	€ / R On 13-December-10	9.20	Put	Currency Future	51	53	51	53	0.00
30/10/2009	€ / R On 13-December-10	10.20	Call	Currency Future	2223	2251	2223	2251	0.00
30/10/2009	€ / R On 13-December-10	10.20	Put	Currency Future	146	130	146	130	0.00
30/10/2009	€ / R On 13-December-10	11.20	Call	Currency Future	1471	1502	1471	1502	0.00
30/10/2009	€ / R On 13-December-10	11.20	Put	Currency Future	394	381	394	381	0.00
30/10/2009	€ / R On 13-December-10	14.20	Call	Currency Future	475	487	475	487	0.00
30/10/2009	€ / R On 13-December-10	14.20	Put	Currency Future	2398	2367	2398	2367	0.00
30/10/2009	€ / R On 13-December-10	16.20	Call	Currency Future	264	274	264	274	0.00
30/10/2009	€ / R On 13-December-10	16.20	Put	Currency Future	4188	4153	4188	4153	0.00
30/10/2009	€ / R On 13-December-10	18.20	Call	Currency Future	164	169	164	169	0.00
30/10/2009	€ / R On 13-December-10	18.20	Put	Currency Future	6087	6049	6087	6049	0.00
30/10/2009	€ / R On 13-December-10	20.20	Call	Currency Future	106	109	106	109	0.00
30/10/2009	€ / R On 13-December-10	20.20	Put	Currency Future	8030	7989	8030	7989	0.00
30/10/2009	€ / R On 14-December-09	7.55	Call	Currency Future	3981	4021	3981	4021	0.00
30/10/2009	€ / R On 14-December-09	7.55	Put	Currency Future	0	0	0	0	0.00
30/10/2009	€ / R On 14-December-09	8.55	Call	Currency Future	2982	3022	2982	3022	0.00
30/10/2009	€ / R On 14-December-09	8.55	Put	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	10.55	Call	Currency Future	1014	1051	1014	1051	0.00
30/10/2009	€ / R On 14-December-09	10.55	Put	Currency Future	32	30	32	30	0.00
30/10/2009	€ / R On 14-December-09	17.55	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 14-December-09	17.55	Put	Currency Future	6020	5980	6020	5980	0.00
30/10/2009	€ / R On 14-December-09	19.55	Call	Currency Future	1	1	1	1	0.00
30/10/2009	€ / R On 14-December-09	19.55	Put	Currency Future	8019	7980	8019	7980	0.00
30/10/2009	€ / R On 14-June-10	7.85	Call	Currency Future	4074	4115	4074	4115	0.00
30/10/2009	€ / R On 14-June-10	7.85	Put	Currency Future	13	11	13	11	0.00
30/10/2009	€ / R On 14-June-10	8.85	Call	Currency Future	3090	3131	3090	3131	0.00
30/10/2009	€ / R On 14-June-10	8.85	Put	Currency Future	28	27	28	27	0.00
30/10/2009	€ / R On 14-June-10	9.85	Call	Currency Future	2113	2152	2113	2152	0.00
30/10/2009	€ / R On 14-June-10	9.85	Put	Currency Future	51	49	51	49	0.00
30/10/2009	€ / R On 14-June-10	10.85	Call	Currency Future	1272	1302	1272	1302	0.00
30/10/2009	€ / R On 14-June-10	10.85	Put	Currency Future	210	198	210	198	0.00
30/10/2009	€ / R On 14-June-10	13.85	Call	Currency Future	245	258	245	258	0.00
30/10/2009	€ / R On 14-June-10	13.85	Put	Currency Future	2183	2154	2183	2154	0.00
30/10/2009	€ / R On 14-June-10	15.85	Call	Currency Future	100	108	100	108	0.00
30/10/2009	€ / R On 14-June-10	15.85	Put	Currency Future	4038	4004	4038	4004	0.00
30/10/2009	€ / R On 14-June-10	17.85	Call	Currency Future	34	40	34	40	0.00
30/10/2009	€ / R On 14-June-10	17.85	Put	Currency Future	5972	5936	5972	5936	0.00
30/10/2009	€ / R On 14-June-10	19.85	Call	Currency Future	14	14	14	14	0.00
30/10/2009	€ / R On 14-June-10	19.85	Put	Currency Future	7952	7911	7952	7911	0.00
30/10/2009	€ / R On 14-June-10	7.95	Call	Currency Future	3976	4017	3976	4017	0.00
30/10/2009	€ / R On 14-June-10	7.95	Put	Currency Future	14	14	14	14	0.00
30/10/2009	€ / R On 14-June-10	8.95	Call	Currency Future	2992	3033	2992	3033	0.00
30/10/2009	€ / R On 14-June-10	8.95	Put	Currency Future	30	29	30	29	0.00
30/10/2009	€ / R On 14-June-10	9.95	Call	Currency Future	2020	2055	2020	2055	0.00
30/10/2009	€ / R On 14-June-10	9.95	Put	Currency Future	58	52	58	52	0.00
30/10/2009	€ / R On 14-June-10	10.95	Call	Currency Future	1201	1228	1201	1228	0.00
30/10/2009	€ / R On 14-June-10	10.95	Put	Currency Future	239	224	239	224	0.00
30/10/2009	€ / R On 14-June-10	13.95	Call	Currency Future	233	246	233	246	0.00
30/10/2009	€ / R On 14-June-10	13.95	Put	Currency Future	2271	2243	2271	2243	0.00
30/10/2009	€ / R On 14-June-10	15.95	Call	Currency Future	95	104	95	104	0.00
30/10/2009	€ / R On 14-June-10	15.95	Put	Currency Future	4134	4100	4134	4100	0.00
30/10/2009	€ / R On 14-June-10	17.95	Call	Currency Future	33	38	33	38	0.00
30/10/2009	€ / R On 14-June-10	17.95	Put	Currency Future	6071	6034	6071	6034	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 14-June-10	19.95	Call	Currency Future	13	14	13	14	0.00
30/10/2009	€ / R On 14-June-10	19.95	Put	Currency Future	8051	8010	8051	8010	0.00
30/10/2009	€ / R On 13-December-10	8.85	Call	Currency Future	3470	3508	3470	3508	0.00
30/10/2009	€ / R On 13-December-10	8.85	Put	Currency Future	44	38	44	38	0.00
30/10/2009	€ / R On 13-December-10	9.85	Call	Currency Future	2529	2559	2529	2559	0.00
30/10/2009	€ / R On 13-December-10	9.85	Put	Currency Future	103	88	103	88	0.00
30/10/2009	€ / R On 13-December-10	10.85	Call	Currency Future	1714	1737	1714	1737	0.00
30/10/2009	€ / R On 13-December-10	10.85	Put	Currency Future	287	266	287	266	0.00
30/10/2009	€ / R On 13-December-10	11.85	Call	Currency Future	1124	1146	1124	1146	0.00
30/10/2009	€ / R On 13-December-10	11.85	Put	Currency Future	698	675	698	675	0.00
30/10/2009	€ / R On 13-December-10	12.85	Call	Currency Future	758	777	758	777	0.00
30/10/2009	€ / R On 13-December-10	12.85	Put	Currency Future	1332	1306	1332	1306	0.00
30/10/2009	€ / R On 13-December-10	14.85	Call	Currency Future	385	401	385	401	0.00
30/10/2009	€ / R On 13-December-10	14.85	Put	Currency Future	2959	2930	2959	2930	0.00
30/10/2009	€ / R On 13-December-10	16.85	Call	Currency Future	223	233	223	233	0.00
30/10/2009	€ / R On 13-December-10	16.85	Put	Currency Future	4796	4763	4796	4763	0.00
30/10/2009	€ / R On 13-December-10	18.85	Call	Currency Future	141	148	141	148	0.00
30/10/2009	€ / R On 13-December-10	18.85	Put	Currency Future	6714	6677	6714	6677	0.00
30/10/2009	€ / R On 13-December-10	20.85	Call	Currency Future	85	96	85	96	0.00
30/10/2009	€ / R On 13-December-10	20.85	Put	Currency Future	8659	8625	8659	8625	0.00
30/10/2009	€ / R On 13-December-10	8.95	Call	Currency Future	3372	3414	3372	3414	0.00
30/10/2009	€ / R On 13-December-10	8.95	Put	Currency Future	46	44	46	44	0.00
30/10/2009	€ / R On 13-December-10	9.95	Call	Currency Future	2440	2466	2440	2466	0.00
30/10/2009	€ / R On 13-December-10	9.95	Put	Currency Future	114	95	114	95	0.00
30/10/2009	€ / R On 13-December-10	10.95	Call	Currency Future	1642	1664	1642	1664	0.00
30/10/2009	€ / R On 13-December-10	10.95	Put	Currency Future	316	293	316	293	0.00
30/10/2009	€ / R On 13-December-10	11.95	Call	Currency Future	1080	1099	1080	1099	0.00
30/10/2009	€ / R On 13-December-10	11.95	Put	Currency Future	753	728	753	728	0.00
30/10/2009	€ / R On 13-December-10	12.95	Call	Currency Future	730	749	730	749	0.00
30/10/2009	€ / R On 13-December-10	12.95	Put	Currency Future	1404	1379	1404	1379	0.00
30/10/2009	€ / R On 13-December-10	14.95	Call	Currency Future	374	390	374	390	0.00
30/10/2009	€ / R On 13-December-10	14.95	Put	Currency Future	3047	3019	3047	3019	0.00
30/10/2009	€ / R On 13-December-10	16.95	Call	Currency Future	217	228	217	228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 13-December-10	16.95	Put	Currency Future	4891	4857	4891	4857	0.00
30/10/2009	€ / R On 13-December-10	18.95	Call	Currency Future	138	145	138	145	0.00
30/10/2009	€ / R On 13-December-10	18.95	Put	Currency Future	6811	6774	6811	6774	0.00
30/10/2009	€ / R On 13-December-10	20.95	Call	Currency Future	82	94	82	94	0.00
30/10/2009	€ / R On 13-December-10	20.95	Put	Currency Future	8756	8723	8756	8723	0.00
30/10/2009	€ / R On 14-June-10	7.90	Call	Currency Future	4026	0	4026	0	0.00
30/10/2009	€ / R On 14-June-10	7.90	Put	Currency Future	14	0	14	0	0.00
30/10/2009	€ / R On 14-June-10	8.90	Call	Currency Future	3041	0	3041	0	0.00
30/10/2009	€ / R On 14-June-10	8.90	Put	Currency Future	29	0	29	0	0.00
30/10/2009	€ / R On 14-June-10	9.90	Call	Currency Future	2065	0	2065	0	0.00
30/10/2009	€ / R On 14-June-10	9.90	Put	Currency Future	53	0	53	0	0.00
30/10/2009	€ / R On 14-June-10	10.90	Call	Currency Future	1235	0	1235	0	0.00
30/10/2009	€ / R On 14-June-10	10.90	Put	Currency Future	223	0	223	0	0.00
30/10/2009	€ / R On 14-June-10	13.90	Call	Currency Future	239	0	239	0	0.00
30/10/2009	€ / R On 14-June-10	13.90	Put	Currency Future	2227	0	2227	0	0.00
30/10/2009	€ / R On 14-June-10	15.90	Call	Currency Future	98	0	98	0	0.00
30/10/2009	€ / R On 14-June-10	15.90	Put	Currency Future	4086	0	4086	0	0.00
30/10/2009	€ / R On 14-June-10	17.90	Call	Currency Future	33	0	33	0	0.00
30/10/2009	€ / R On 14-June-10	17.90	Put	Currency Future	6021	0	6021	0	0.00
30/10/2009	€ / R On 14-June-10	19.90	Call	Currency Future	13	0	13	0	0.00
30/10/2009	€ / R On 14-June-10	19.90	Put	Currency Future	8001	0	8001	0	0.00
30/10/2009	€ / R On 13-December-10	8.25	Call	Currency Future	4059	0	4059	0	0.00
30/10/2009	€ / R On 13-December-10	8.25	Put	Currency Future	33	0	33	0	0.00
30/10/2009	€ / R On 13-December-10	9.25	Call	Currency Future	3079	0	3079	0	0.00
30/10/2009	€ / R On 13-December-10	9.25	Put	Currency Future	53	0	53	0	0.00
30/10/2009	€ / R On 13-December-10	10.25	Call	Currency Future	2180	0	2180	0	0.00
30/10/2009	€ / R On 13-December-10	10.25	Put	Currency Future	153	0	153	0	0.00
30/10/2009	€ / R On 13-December-10	11.25	Call	Currency Future	1438	0	1438	0	0.00
30/10/2009	€ / R On 13-December-10	11.25	Put	Currency Future	412	0	412	0	0.00
30/10/2009	€ / R On 13-December-10	12.25	Call	Currency Future	956	0	956	0	0.00
30/10/2009	€ / R On 13-December-10	12.25	Put	Currency Future	930	0	930	0	0.00
30/10/2009	€ / R On 13-December-10	14.25	Call	Currency Future	467	0	467	0	0.00
30/10/2009	€ / R On 13-December-10	14.25	Put	Currency Future	2441	0	2441	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	€ / R On 13-December-10	16.25	Call	Currency Future	261	0	261	0	0.00
30/10/2009	€ / R On 13-December-10	16.25	Put	Currency Future	4234	0	4234	0	0.00
30/10/2009	€ / R On 13-December-10	18.25	Call	Currency Future	162	0	162	0	0.00
30/10/2009	€ / R On 13-December-10	18.25	Put	Currency Future	6135	0	6135	0	0.00
30/10/2009	€ / R On 13-December-10	20.25	Call	Currency Future	105	0	105	0	0.00
30/10/2009	€ / R On 13-December-10	20.25	Put	Currency Future	8079	0	8079	0	0.00
30/10/2009	AL13 On 05-November-09			Index Future	249.5200	249.1070	249.5220	249.1070	10.00
30/10/2009	AL7T On 04-February-10			Index Future	323.9200	322.0770	323.9200	322.0770	24.00
30/10/2009	ALBI On 04-February-10			Index Future	300.6300	299.0460	300.6340	299.0460	323.00
30/10/2009	ALBI On 06-May-10			Index Future	306.1900	304.4870	306.1850	304.4870	0.00
30/10/2009	ALBI On 05-August-10			Index Future	311.7900	310.0560	311.7850	310.0560	0.00
30/10/2009	ALBI On 05-November-09			Index Future	295.3900	293.7540	295.3940	293.7540	708.00
30/10/2009	CRD1 On 04-February-10			Index Future	130.3800	130.0370	130.3750	130.0370	0.00
30/10/2009	CRD1 On 06-May-10			Index Future	132.7700	132.5250	132.7720	132.5250	0.00
30/10/2009	CRD1 On 05-November-09			Index Future	128.1000	127.7360	128.1030	127.7360	2.00
30/10/2009	GOVI On 04-February-10			jGovi	302.3700	300.7865	302.3665	300.7865	0.00
30/10/2009	GOVI On 06-May-10			jGovi	307.9300	306.5420	307.9255	306.5420	0.00
30/10/2009	GOVI On 05-August-10			jGovi	309.0500	309.0460	309.0460	309.0460	0.00
30/10/2009	GOVI On 05-November-09			jGovi	297.1000	295.4640	297.0960	295.4640	691.00
30/10/2009	ILBI On 04-February-10			Index Future	367.3100	370.5840	367.3140	370.5840	421.00
30/10/2009	ILBI On 05-November-09			Index Future	360.7900	363.9960	360.7850	363.9960	3.00
30/10/2009	J153 On 31-August-10			jSwap	6.9500	7.0548	0.0128	0.0139	0.00
30/10/2009	J157 On 15-September-15			jSwap	8.9500	8.9500	0.0140	0.0140	0.00
30/10/2009	J186 On 21-December-26			jSwap	8.7500	8.7460	0.1127	0.1126	0.00
30/10/2009	J201 On 22-December-14			jSwap	8.7800	8.7790	0.0568	0.0567	0.00
30/10/2009	J203 On 15-September-17			jSwap	9.0800	9.0760	0.0900	0.0899	0.00
30/10/2009	J204 On 21-December-18			jSwap	9.0400	9.0400	0.1004	0.1003	0.00
30/10/2009	J207 On 15-January-20			jSwap	9.0600	9.0630	0.0732	0.0732	0.00
30/10/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
30/10/2009	JFRA On 04-February-10			jFra	7.1500	7.1520	0.0175	0.0175	0.00
30/10/2009	JFRA On 06-May-10			jFra	7.3100	7.3100	0.0179	0.0179	0.00
30/10/2009	JFRA On 05-August-10			jFra	7.6000	7.6010	0.0186	0.0186	0.00
30/10/2009	JFRA On 05-November-09			jFra	7.3400	7.3420	0.0180	0.0180	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	JFRA On 04-November-10			jFra	7.9400	7.9360	0.0194	0.0194	0.00
30/10/2009	JN02 On 04-February-10			jNote	8.1100	8.1140	0.1486	0.1486	0.00
30/10/2009	JN02 On 05-November-09			jNote	7.8900	7.8870	0.1447	0.1447	0.00
30/10/2009	JN05 On 04-February-10			jNote	8.9300	8.9340	0.3606	0.3606	0.00
30/10/2009	JN05 On 05-November-09			jNote	8.8100	8.8050	0.3568	0.3568	0.00
30/10/2009	JN10 On 04-February-10			jNote	9.1000	9.1000	0.5969	0.5970	0.00
30/10/2009	JN10 On 05-November-09			jNote	9.0400	9.0390	0.5955	0.5956	0.00
30/10/2009	JROD On 30-October-09			jRod	6.7900	6.7930	6.6800	6.7930	0.00
30/10/2009	JROD On 30-November-09			jRod	6.8400	6.8360	0.0024	0.0027	0.00
30/10/2009	JROD On 31-December-09			jRod	7.0500	7.0480	0.0019	0.0022	0.00
30/10/2009	OTH1 On 04-February-10			Index Future	291.1000	289.4690	291.0990	289.4690	0.00
30/10/2009	OTH1 On 06-May-10			Index Future	296.4500	295.0070	296.4510	295.0070	0.00
30/10/2009	OTH1 On 05-November-09			Index Future	286.0300	284.3470	286.0250	284.3470	3.00
30/10/2009	R153 On 05-November-09			Bond Future	7.4300	7.5620	106.7907	106.6863	0.00
30/10/2009	R153 On 05-November-09	6.50	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2009	R153 On 05-November-09	6.50	Put	Option on Bond Future	746	851	746	851	0.00
30/10/2009	R155 On 04-February-10			Bond Future	7.5600	7.6670	113.6410	113.4742	31.00
30/10/2009	R155 On 05-November-09			Bond Future	7.5100	7.6230	111.6190	111.4255	0.00
30/10/2009	R155 On 04-February-10	7.50	Call	Option on Bond Future	1126	1052	1126	1052	0.00
30/10/2009	R155 On 04-February-10	7.50	Put	Option on Bond Future	1213	1305	1213	1305	0.00
30/10/2009	R155 On 05-November-09	7.75	Call	Option on Bond Future	418	243	418	243	0.00
30/10/2009	R155 On 05-November-09	7.75	Put	Option on Bond Future	2	21	2	21	0.00
30/10/2009	R157 On 04-February-10			Bond Future	8.5100	8.6070	127.3094	126.8281	70.00
30/10/2009	R157 On 06-May-10			Bond Future	8.5800	8.6850	122.7957	122.3066	0.00
30/10/2009	R157 On 05-August-10			Bond Future	8.6300	8.7350	125.2067	124.7073	0.00
30/10/2009	R157 On 05-November-09			Bond Future	8.4200	8.5080	125.1523	124.6804	8,713.00
30/10/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	261	202	261	202	0.00
30/10/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	4119	4541	4119	4541	0.00
30/10/2009	R157 On 06-May-10	8.50	Call	Option on Bond Future	1660	1443	1660	1443	0.00
30/10/2009	R157 On 06-May-10	8.50	Put	Option on Bond Future	2051	2323	2051	2323	0.00
30/10/2009	R157 On 05-August-10	8.75	Call	Option on Bond Future	2619	2358	2619	2358	0.00
30/10/2009	R157 On 05-August-10	8.75	Put	Option on Bond Future	2052	2290	2052	2290	0.00
30/10/2009	R157 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	R157 On 05-November-09	7.50	Put	Option on Bond Future	4889	5360	4889	5360	0.00
30/10/2009	R186 On 04-February-10			Bond Future	9.0600	9.1630	113.7648	112.7894	81.00
30/10/2009	R186 On 06-May-10			Bond Future	9.1100	9.2120	115.8775	114.8966	0.00
30/10/2009	R186 On 05-August-10			Bond Future	9.1400	9.2470	112.8986	111.9018	0.00
30/10/2009	R186 On 05-November-09			Bond Future	9.0000	9.1050	116.9874	116.0358	11,147.00
30/10/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	455	343	455	343	0.00
30/10/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	8407	9271	8407	9271	0.00
30/10/2009	R186 On 06-May-10	9.00	Call	Option on Bond Future	3445	3007	3445	3007	0.00
30/10/2009	R186 On 06-May-10	9.00	Put	Option on Bond Future	4420	4963	4420	4963	0.00
30/10/2009	R186 On 05-August-10	9.25	Call	Option on Bond Future	5315	4787	5315	4787	0.00
30/10/2009	R186 On 05-August-10	9.25	Put	Option on Bond Future	4291	4760	4291	4760	0.00
30/10/2009	R186 On 05-November-09	9.00	Call	Option on Bond Future	654	335	654	335	0.00
30/10/2009	R186 On 05-November-09	9.00	Put	Option on Bond Future	692	1324	692	1324	5,000.00
30/10/2009	R186 On 05-November-09	8.75	Call	Option on Bond Future	56	22	56	22	0.00
30/10/2009	R186 On 05-November-09	8.75	Put	Option on Bond Future	2504	3421	2504	3421	240.00
30/10/2009	R186 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	5,000.00
30/10/2009	R186 On 05-November-09	7.50	Put	Option on Bond Future	15723	16674	15723	16674	0.00
30/10/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	0	0	0	0	240.00
30/10/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	12893	13845	12893	13845	0.00
30/10/2009	R201 On 04-February-10			Bond Future	8.5600	8.6560	101.9307	101.5502	0.00
30/10/2009	R201 On 06-May-10			Bond Future	8.6300	8.7310	103.8333	103.4439	0.00
30/10/2009	R201 On 05-August-10			Bond Future	8.6700	8.7780	101.4932	101.1008	0.00
30/10/2009	R201 On 05-November-09			Bond Future	8.4800	8.5670	104.4969	104.1237	488.00
30/10/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	72	53	72	53	0.00
30/10/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	4343	4704	4343	4704	0.00
30/10/2009	R201 On 06-May-10	8.50	Call	Option on Bond Future	1263	1097	1263	1097	0.00
30/10/2009	R201 On 06-May-10	8.50	Put	Option on Bond Future	1741	1965	1741	1965	0.00
30/10/2009	R201 On 05-August-10	9.00	Call	Option on Bond Future	2498	2269	2498	2269	0.00
30/10/2009	R201 On 05-August-10	9.00	Put	Option on Bond Future	1319	1482	1319	1482	0.00
30/10/2009	R201 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2009	R201 On 05-November-09	7.50	Put	Option on Bond Future	4112	4485	4112	4485	0.00
30/10/2009	R203 On 04-February-10			Bond Future	9.0400	9.1350	99.0626	98.5643	0.00
30/10/2009	R203 On 06-May-10			Bond Future	9.1100	9.2070	96.7403	96.2299	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	R203 On 05-August-10			Bond Future	9.1500	9.2590	98.6836	98.1620	0.00
30/10/2009	R203 On 05-November-09			Bond Future	8.9600	9.0470	97.3384	96.8475	1,570.00
30/10/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	234	181	234	181	0.00
30/10/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	4787	5233	4787	5233	0.00
30/10/2009	R203 On 06-May-10	9.00	Call	Option on Bond Future	1889	1664	1889	1664	0.00
30/10/2009	R203 On 06-May-10	9.00	Put	Option on Bond Future	2439	2724	2439	2724	0.00
30/10/2009	R203 On 05-August-10	9.25	Call	Option on Bond Future	2957	2688	2957	2688	0.00
30/10/2009	R203 On 05-August-10	9.25	Put	Option on Bond Future	2480	2732	2480	2732	0.00
30/10/2009	R203 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2009	R203 On 05-November-09	7.50	Put	Option on Bond Future	8309	8800	8309	8800	0.00
30/10/2009	R204 On 04-February-10			Bond Future	9.0400	9.1320	94.8489	94.3032	10.00
30/10/2009	R204 On 06-May-10			Bond Future	9.1000	9.1980	96.6178	96.0620	0.00
30/10/2009	R204 On 05-August-10			Bond Future	9.1400	9.2470	94.5102	93.9446	0.00
30/10/2009	R204 On 05-November-09			Bond Future	8.9700	9.0560	97.1653	96.6303	3,669.00
30/10/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	273	213	273	213	0.00
30/10/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	5264	5750	5264	5750	0.00
30/10/2009	R204 On 06-May-10	9.00	Call	Option on Bond Future	2088	1841	2088	1841	0.00
30/10/2009	R204 On 06-May-10	9.00	Put	Option on Bond Future	2648	2957	2648	2957	0.00
30/10/2009	R204 On 05-August-10	9.25	Call	Option on Bond Future	3313	3017	3313	3017	0.00
30/10/2009	R204 On 05-August-10	9.25	Put	Option on Bond Future	2731	3001	2731	3001	0.00
30/10/2009	R204 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2009	R204 On 05-November-09	7.50	Put	Option on Bond Future	9184	9719	9184	9719	0.00
30/10/2009	R206 On 04-February-10			Bond Future	8.6400	8.7350	96.7890	96.4728	2.00
30/10/2009	R206 On 06-May-10			Bond Future	8.7300	8.8330	98.5928	98.2734	0.00
30/10/2009	R206 On 05-August-10			Bond Future	8.7900	8.9020	96.8021	96.4763	0.00
30/10/2009	R206 On 05-November-09			Bond Future	8.5400	8.6290	98.8049	98.4945	1,121.00
30/10/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	111	87	111	87	0.00
30/10/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	3832	4124	3832	4124	0.00
30/10/2009	R206 On 06-May-10	8.75	Call	Option on Bond Future	1502	1347	1502	1347	0.00
30/10/2009	R206 On 06-May-10	8.75	Put	Option on Bond Future	1433	1597	1433	1597	0.00
30/10/2009	R206 On 05-August-10	9.00	Call	Option on Bond Future	1938	1761	1938	1761	0.00
30/10/2009	R206 On 05-August-10	9.00	Put	Option on Bond Future	1336	1485	1336	1485	0.00
30/10/2009	R206 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	R206 On 05-November-09	7.50	Put	Option on Bond Future	3584	3894	3584	3894	0.00
30/10/2009	R207 On 04-February-10			Bond Future	9.1800	9.2690	88.1185	87.5664	0.00
30/10/2009	R207 On 06-May-10			Bond Future	9.2400	9.3360	89.7628	89.1984	0.00
30/10/2009	R207 On 05-August-10			Bond Future	9.2900	9.3870	87.9204	87.3440	0.00
30/10/2009	R207 On 05-November-09			Bond Future	9.1100	9.1960	90.1635	89.6183	600.00
30/10/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	229	178	229	178	0.00
30/10/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	5912	6413	5912	6413	0.00
30/10/2009	R207 On 06-May-10	9.25	Call	Option on Bond Future	2475	2199	2475	2199	0.00
30/10/2009	R207 On 06-May-10	9.25	Put	Option on Bond Future	2406	2694	2406	2694	0.00
30/10/2009	R207 On 05-August-10	9.50	Call	Option on Bond Future	3747	3427	3747	3427	0.00
30/10/2009	R207 On 05-August-10	9.50	Put	Option on Bond Future	2538	2795	2538	2795	0.00
30/10/2009	R207 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2009	R207 On 05-November-09	7.50	Put	Option on Bond Future	10388	10933	10388	10933	0.00
30/10/2009	R208 On 04-February-10			Bond Future	9.1800	9.2750	85.6975	85.1266	0.00
30/10/2009	R208 On 06-May-10			Bond Future	9.2400	9.3340	83.8915	83.3120	0.00
30/10/2009	R208 On 05-August-10			Bond Future	9.2800	9.3780	85.5806	84.9864	0.00
30/10/2009	R208 On 05-November-09			Bond Future	9.1200	9.2060	84.2040	83.6418	5,008.00
30/10/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	455	364	455	364	0.00
30/10/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	4750	5229	4750	5229	0.00
30/10/2009	R208 On 06-May-10	9.25	Call	Option on Bond Future	2559	2275	2559	2275	0.00
30/10/2009	R208 On 06-May-10	9.25	Put	Option on Bond Future	2481	2777	2481	2777	0.00
30/10/2009	R208 On 05-August-10	9.50	Call	Option on Bond Future	3930	3598	3930	3598	0.00
30/10/2009	R208 On 05-August-10	9.50	Put	Option on Bond Future	2626	2888	2626	2888	0.00
30/10/2009	R208 On 05-November-09	7.75	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2009	R208 On 05-November-09	7.75	Put	Option on Bond Future	9070	9632	9070	9632	0.00
30/10/2009	R209 On 04-February-10			Bond Future	8.7300	8.8000	76.9058	76.3271	0.00
30/10/2009	R209 On 06-May-10			Bond Future	8.7600	8.8290	75.1892	74.5981	0.00
30/10/2009	R209 On 05-August-10			Bond Future	8.7700	8.8460	76.6980	76.1013	0.00
30/10/2009	R209 On 05-November-09			Bond Future	8.6900	8.7630	75.5651	74.9982	3,565.00
30/10/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	9413	8878	9413	8878	0.00
30/10/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	185	229	185	229	0.00
30/10/2009	R209 On 06-May-10	8.50	Call	Option on Bond Future	2278	2047	2278	2047	0.00
30/10/2009	R209 On 06-May-10	8.50	Put	Option on Bond Future	4375	4735	4375	4735	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	R209 On 05-August-10	8.75	Call	Option on Bond Future	4011	3715	4011	3715	0.00
30/10/2009	R209 On 05-August-10	8.75	Put	Option on Bond Future	4179	4480	4179	4480	0.00
30/10/2009	R209 On 05-November-09	9.00	Call	Option on Bond Future	2465	1962	2465	1962	0.00
30/10/2009	R209 On 05-November-09	9.00	Put	Option on Bond Future	31	94	31	94	0.00
30/10/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	90	71	90	71	2,500.00
30/10/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	11205	11765	11205	11765	0.00
30/10/2009	R209 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2009	R209 On 05-November-09	7.50	Put	Option on Bond Future	10851	11417	10851	11417	0.00
30/10/2009	R209 On 05-November-09	7.00	Call	Option on Bond Future	0	0	0	0	5,000.00
30/10/2009	R209 On 05-November-09	7.00	Put	Option on Bond Future	16159	16726	16159	16726	0.00
30/10/2009	R209 On 05-November-09	7.25	Call	Option on Bond Future	0	0	0	0	0.00
30/10/2009	R209 On 05-November-09	7.25	Put	Option on Bond Future	13442	14009	13442	14009	0.00
30/10/2009	R209 On 05-November-09	9.75	Call	Option on Bond Future	7860	7293	7860	7293	0.00
30/10/2009	R209 On 05-November-09	9.75	Put	Option on Bond Future	0	0	0	0	2,970.00
30/10/2009	TRT1 On 04-February-10			Index Future	298.5900	297.0320	298.5880	297.0320	0.00
30/10/2009	TRT1 On 06-May-10			Index Future	304.0800	302.7150	304.0780	302.7150	0.00
30/10/2009	TRT1 On 05-November-09			Index Future	293.3800	291.7760	293.3840	291.7760	100.00
30/10/2009	ZAAD On 15-March-10			Currency Future	7.1200	7.1658	7.1217	7.1658	8,210.00
30/10/2009	ZAAD On 14-June-10			Currency Future	7.1600	7.2062	7.1621	7.2062	1,250.00
30/10/2009	ZAAD On 14-December-09			Currency Future	7.0700	7.1170	7.0723	7.1170	13,213.00
30/10/2009	ZAAD On 15-March-10	7.15	Call	Currency Future	279	301	279	301	0.00
30/10/2009	ZAAD On 15-March-10	7.15	Put	Currency Future	308	285	308	285	0.00
30/10/2009	ZAAD On 14-June-10	7.20	Call	Currency Future	367	389	367	389	0.00
30/10/2009	ZAAD On 14-June-10	7.20	Put	Currency Future	405	383	405	383	0.00
30/10/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	153	176	153	176	0.00
30/10/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	181	159	181	159	0.00
30/10/2009	ZAAD On 15-March-10	7.10	Call	Currency Future	300	327	300	327	0.00
30/10/2009	ZAAD On 15-March-10	7.10	Put	Currency Future	278	261	278	261	0.00
30/10/2009	ZAAD On 14-June-10	7.15	Call	Currency Future	387	412	387	412	0.00
30/10/2009	ZAAD On 14-June-10	7.15	Put	Currency Future	375	356	375	356	0.00
30/10/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	174	206	174	206	0.00
30/10/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	152	139	152	139	0.00
30/10/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	174	206	174	206	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	152	139	152	139	0.00
30/10/2009	ZAAD On 15-March-10	7.05	Call	Currency Future	326	353	326	353	0.00
30/10/2009	ZAAD On 15-March-10	7.05	Put	Currency Future	254	237	254	237	0.00
30/10/2009	ZAAD On 14-June-10	7.10	Call	Currency Future	409	436	409	436	0.00
30/10/2009	ZAAD On 14-June-10	7.10	Put	Currency Future	347	329	347	329	0.00
30/10/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	204	238	204	238	0.00
30/10/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	132	121	132	121	0.00
30/10/2009	ZAAD On 15-March-10	7.00	Call	Currency Future	353	381	353	381	0.00
30/10/2009	ZAAD On 15-March-10	7.00	Put	Currency Future	231	216	231	216	0.00
30/10/2009	ZAAD On 14-June-10	7.00	Call	Currency Future	457	487	457	487	0.00
30/10/2009	ZAAD On 14-June-10	7.00	Put	Currency Future	295	280	295	280	0.00
30/10/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	237	272	237	272	0.00
30/10/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	114	105	114	105	0.00
30/10/2009	ZAAD On 15-March-10	6.95	Call	Currency Future	381	411	381	411	0.00
30/10/2009	ZAAD On 15-March-10	6.95	Put	Currency Future	209	195	209	195	0.00
30/10/2009	ZAAD On 14-June-10	6.95	Call	Currency Future	483	514	483	514	0.00
30/10/2009	ZAAD On 14-June-10	6.95	Put	Currency Future	271	257	271	257	0.00
30/10/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	271	307	271	307	0.00
30/10/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	99	90	99	90	0.00
30/10/2009	ZAAD On 15-March-10	6.90	Call	Currency Future	411	442	411	442	0.00
30/10/2009	ZAAD On 15-March-10	6.90	Put	Currency Future	189	176	189	176	0.00
30/10/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	307	345	307	345	0.00
30/10/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	85	78	85	78	0.00
30/10/2009	ZAAD On 14-June-10	6.90	Call	Currency Future	510	542	510	542	0.00
30/10/2009	ZAAD On 14-June-10	6.90	Put	Currency Future	248	236	248	236	0.00
30/10/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	307	345	307	345	0.00
30/10/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	85	78	85	78	0.00
30/10/2009	ZAAD On 15-March-10	6.85	Call	Currency Future	442	474	442	474	0.00
30/10/2009	ZAAD On 15-March-10	6.85	Put	Currency Future	170	158	170	158	0.00
30/10/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	345	384	345	384	0.00
30/10/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	73	67	73	67	0.00
30/10/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	474	507	474	507	0.00
30/10/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	153	141	153	141	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	ZAAD On 14-June-10	6.85	Call	Currency Future	538	571	538	571	0.00
30/10/2009	ZAAD On 14-June-10	6.85	Put	Currency Future	226	215	226	215	0.00
30/10/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	384	425	384	425	0.00
30/10/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	62	58	62	58	0.00
30/10/2009	ZAAD On 15-March-10	6.75	Call	Currency Future	508	542	508	542	0.00
30/10/2009	ZAAD On 15-March-10	6.75	Put	Currency Future	136	126	136	126	0.00
30/10/2009	ZAAD On 14-June-10	6.80	Call	Currency Future	567	602	567	602	0.00
30/10/2009	ZAAD On 14-June-10	6.80	Put	Currency Future	205	196	205	196	0.00
30/10/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	425	466	425	466	0.00
30/10/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	53	49	53	49	0.00
30/10/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	425	466	425	466	0.00
30/10/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	53	49	53	49	0.00
30/10/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	543	578	543	578	0.00
30/10/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	121	112	121	112	0.00
30/10/2009	ZAAD On 14-June-10	6.75	Call	Currency Future	598	633	598	633	0.00
30/10/2009	ZAAD On 14-June-10	6.75	Put	Currency Future	186	177	186	177	0.00
30/10/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	467	509	467	509	0.00
30/10/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	45	42	45	42	0.00
30/10/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	543	578	543	578	0.00
30/10/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	121	112	121	112	0.00
30/10/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	467	509	467	509	0.00
30/10/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	45	42	45	42	0.00
30/10/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	345	384	345	384	0.00
30/10/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	73	67	73	67	0.00
30/10/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	474	507	474	507	0.00
30/10/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	153	141	153	141	0.00
30/10/2009	ZAAD On 15-March-10	6.55	Call	Currency Future	655	692	655	692	0.00
30/10/2009	ZAAD On 15-March-10	6.55	Put	Currency Future	83	76	83	76	0.00
30/10/2009	ZAAD On 14-June-10	6.60	Call	Currency Future	696	735	696	735	0.00
30/10/2009	ZAAD On 14-June-10	6.60	Put	Currency Future	134	129	134	129	0.00
30/10/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	600	643	600	643	0.00
30/10/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	27	26	27	26	0.00
30/10/2009	ZAAD On 15-March-10	6.50	Call	Currency Future	695	732	695	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
30/10/2009	ZAAD On 15-March-10	6.50	Put	Currency Future	73	66	73	66	0.00
30/10/2009	ZAAD On 14-June-10	6.55	Call	Currency Future	731	771	731	771	0.00
30/10/2009	ZAAD On 14-June-10	6.55	Put	Currency Future	119	115	119	115	0.00
30/10/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	645	689	645	689	0.00
30/10/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	23	22	23	22	0.00
30/10/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	617	653	617	653	0.00
30/10/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	95	87	95	87	0.00
30/10/2009	ZAAD On 14-June-10	6.65	Call	Currency Future	662	700	662	700	0.00
30/10/2009	ZAAD On 14-June-10	6.65	Put	Currency Future	150	144	150	144	0.00
30/10/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	555	598	555	598	0.00
30/10/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	32	31	32	31	0.00
30/10/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	617	653	617	653	0.00
30/10/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	95	87	95	87	0.00
30/10/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	645	689	645	689	0.00
30/10/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	23	22	23	22	0.00
30/10/2009	ZAAD On 15-March-10	6.45	Call	Currency Future	735	773	735	773	0.00
30/10/2009	ZAAD On 15-March-10	6.45	Put	Currency Future	64	58	64	58	0.00
30/10/2009	ZAAD On 14-June-10	6.50	Call	Currency Future	767	808	767	808	0.00
30/10/2009	ZAAD On 14-June-10	6.50	Put	Currency Future	105	102	105	102	0.00
30/10/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	692	736	692	736	0.00
30/10/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	20	19	20	19	0.00
30/10/2009	ZAAD On 15-March-10	6.65	Call	Currency Future	579	615	579	615	0.00
30/10/2009	ZAAD On 15-March-10	6.65	Put	Currency Future	108	99	108	99	0.00
30/10/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	511	553	511	553	0.00
30/10/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	38	36	38	36	0.00
30/10/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	555	598	555	598	0.00
30/10/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	32	31	32	31	0.00
30/10/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	271	307	271	307	0.00
30/10/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	99	90	99	90	0.00
30/10/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	692	736	692	736	0.00
30/10/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	20	19	20	19	0.00
30/10/2009	ZAAD On 15-March-10	6.40	Call	Currency Future	777	816	777	816	0.00
30/10/2009	ZAAD On 15-March-10	6.40	Put	Currency Future	55	50	55	50	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	739	783	739	783	0.00
30/10/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	16	16	16	16	0.00
30/10/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	786	831	786	831	0.00
30/10/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	14	14	14	14	0.00
30/10/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	786	831	786	831	0.00
30/10/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	14	14	14	14	0.00
30/10/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	834	878	834	878	0.00
30/10/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	12	11	12	11	0.00
30/10/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	118	137	118	137	0.00
30/10/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	246	220	246	220	0.00
30/10/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	90	106	90	106	0.00
30/10/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	318	289	318	289	0.00
30/10/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	237	272	237	272	0.00
30/10/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	114	105	114	105	0.00
30/10/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	134	155	134	155	0.00
30/10/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	212	188	212	188	0.00
30/10/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	134	155	134	155	0.00
30/10/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	212	188	212	188	0.00
30/10/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	103	120	103	120	0.00
30/10/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	281	253	281	253	0.00
30/10/2009	ZAAD On 14-December-09	0.85	Call	Currency Future	6222	6267	6222	6267	0.00
30/10/2009	ZAAD On 14-December-09	0.85	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	2.35	Call	Currency Future	4722	4767	4722	4767	0.00
30/10/2009	ZAAD On 14-December-09	2.35	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	3.85	Call	Currency Future	3222	3267	3222	3267	0.00
30/10/2009	ZAAD On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	1723	1768	1723	1768	0.00
30/10/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	7	9	7	9	0.00
30/10/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	1285	1242	1285	1242	0.00
30/10/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	2778	2734	2778	2734	0.00
30/10/2009	ZAAD On 14-December-09	11.35	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
30/10/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	4278	4233	4278	4233	0.00
30/10/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	5778	5733	5778	5733	0.00
30/10/2009	ZAAD On 14-December-09	0.60	Call	Currency Future	6472	6517	6472	6517	0.00
30/10/2009	ZAAD On 14-December-09	0.60	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	2.10	Call	Currency Future	4972	5017	4972	5017	0.00
30/10/2009	ZAAD On 14-December-09	2.10	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	3.60	Call	Currency Future	3472	3517	3472	3517	0.00
30/10/2009	ZAAD On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	1973	2018	1973	2018	0.00
30/10/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	0	1	0	1	0.00
30/10/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	12	15	12	15	0.00
30/10/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	1040	998	1040	998	0.00
30/10/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	2529	2484	2529	2484	0.00
30/10/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	4028	3983	4028	3983	0.00
30/10/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	5528	5483	5528	5483	0.00
30/10/2009	ZAAD On 14-December-09	0.55	Call	Currency Future	6522	6567	6522	6567	0.00
30/10/2009	ZAAD On 14-December-09	0.55	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	2.05	Call	Currency Future	5022	5067	5022	5067	0.00
30/10/2009	ZAAD On 14-December-09	2.05	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	3.55	Call	Currency Future	3522	3567	3522	3567	0.00
30/10/2009	ZAAD On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	5.05	Call	Currency Future	2022	2067	2022	2067	0.00
30/10/2009	ZAAD On 14-December-09	5.05	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	14	17	14	17	0.00
30/10/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	992	950	992	950	0.00
30/10/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	2479	2434	2479	2434	0.00
30/10/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	3978	3933	3978	3933	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	5478	5433	5478	5433	0.00
30/10/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	979	1024	979	1024	0.00
30/10/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	7	7	7	7	0.00
30/10/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	882	927	882	927	0.00
30/10/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	10	10	10	10	0.00
30/10/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	1176	1221	1176	1221	0.00
30/10/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	3	4	3	4	0.00
30/10/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	1077	1122	1077	1122	0.00
30/10/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	5	5	5	5	0.00
30/10/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	930	975	930	975	0.00
30/10/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	8	8	8	8	0.00
30/10/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	882	927	882	927	0.00
30/10/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	10	10	10	10	0.00
30/10/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	1028	1073	1028	1073	0.00
30/10/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	6	6	6	6	0.00
30/10/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	739	783	739	783	0.00
30/10/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	16	16	16	16	0.00
30/10/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	863	902	863	902	0.00
30/10/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	41	37	41	37	0.00
30/10/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	951	992	951	992	0.00
30/10/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	30	26	30	26	0.00
30/10/2009	ZAAD On 15-March-10	6.15	Call	Currency Future	997	1038	997	1038	0.00
30/10/2009	ZAAD On 15-March-10	6.15	Put	Currency Future	25	22	25	22	0.00
30/10/2009	ZAAD On 15-March-10	6.25	Call	Currency Future	907	947	907	947	0.00
30/10/2009	ZAAD On 15-March-10	6.25	Put	Currency Future	35	31	35	31	0.00
30/10/2009	ZAAD On 15-March-10	6.35	Call	Currency Future	819	859	819	859	0.00
30/10/2009	ZAAD On 15-March-10	6.35	Put	Currency Future	48	43	48	43	0.00
30/10/2009	ZAAD On 15-March-10	6.05	Call	Currency Future	1091	1135	1091	1135	0.00
30/10/2009	ZAAD On 15-March-10	6.05	Put	Currency Future	19	19	19	19	0.00
30/10/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	1126	1172	1126	1172	0.00
30/10/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	4	5	4	5	0.00
30/10/2009	ZAAD On 15-March-10	6.00	Call	Currency Future	1139	1183	1139	1183	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	ZAAD On 15-March-10	6.00	Put	Currency Future	18	17	18	17	0.00
30/10/2009	ZAAD On 15-March-10	6.10	Call	Currency Future	1043	1086	1043	1086	0.00
30/10/2009	ZAAD On 15-March-10	6.10	Put	Currency Future	21	20	21	20	0.00
30/10/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	951	992	951	992	0.00
30/10/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	30	26	30	26	0.00
30/10/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	863	902	863	902	0.00
30/10/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	41	37	41	37	0.00
30/10/2009	ZAAD On 14-December-09	3.35	Call	Currency Future	3722	3767	3722	3767	0.00
30/10/2009	ZAAD On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	4.35	Call	Currency Future	2722	2767	2722	2767	0.00
30/10/2009	ZAAD On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	0	1	0	1	0.00
30/10/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	3278	3234	3278	3234	0.00
30/10/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	5278	5233	5278	5233	0.00
30/10/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	7278	7233	7278	7233	0.00
30/10/2009	ZAAD On 15-March-10	2.40	Call	Currency Future	4722	4766	4722	4766	0.00
30/10/2009	ZAAD On 15-March-10	2.40	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	3.40	Call	Currency Future	3722	3766	3722	3766	0.00
30/10/2009	ZAAD On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	4.40	Call	Currency Future	2722	2767	2722	2767	0.00
30/10/2009	ZAAD On 15-March-10	4.40	Put	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 15-March-10	5.40	Call	Currency Future	1728	1772	1728	1772	0.00
30/10/2009	ZAAD On 15-March-10	5.40	Put	Currency Future	6	6	6	6	0.00
30/10/2009	ZAAD On 15-March-10	8.40	Call	Currency Future	52	61	52	61	0.00
30/10/2009	ZAAD On 15-March-10	8.40	Put	Currency Future	1330	1295	1330	1295	0.00
30/10/2009	ZAAD On 15-March-10	10.40	Call	Currency Future	6	7	6	7	0.00
30/10/2009	ZAAD On 15-March-10	10.40	Put	Currency Future	3284	3242	3284	3242	0.00
30/10/2009	ZAAD On 15-March-10	12.40	Call	Currency Future	1	2	1	2	0.00
30/10/2009	ZAAD On 15-March-10	12.40	Put	Currency Future	5280	5236	5280	5236	0.00
30/10/2009	ZAAD On 15-March-10	14.40	Call	Currency Future	0	1	0	1	0.00
30/10/2009	ZAAD On 15-March-10	14.40	Put	Currency Future	7279	7235	7279	7235	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	ZAAD On 14-December-09	2.45	Call	Currency Future	4622	4667	4622	4667	0.00
30/10/2009	ZAAD On 14-December-09	2.45	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	3.45	Call	Currency Future	3622	3667	3622	3667	0.00
30/10/2009	ZAAD On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	4.45	Call	Currency Future	2622	2667	2622	2667	0.00
30/10/2009	ZAAD On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	5.45	Call	Currency Future	1623	1668	1623	1668	0.00
30/10/2009	ZAAD On 14-December-09	5.45	Put	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 14-December-09	8.45	Call	Currency Future	6	8	6	8	0.00
30/10/2009	ZAAD On 14-December-09	8.45	Put	Currency Future	1384	1341	1384	1341	0.00
30/10/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	0	1	0	1	0.00
30/10/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	3378	3334	3378	3334	0.00
30/10/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	5378	5333	5378	5333	0.00
30/10/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	7378	7333	7378	7333	0.00
30/10/2009	ZAAD On 15-March-10	2.50	Call	Currency Future	4622	4666	4622	4666	0.00
30/10/2009	ZAAD On 15-March-10	2.50	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	3.50	Call	Currency Future	3622	3666	3622	3666	0.00
30/10/2009	ZAAD On 15-March-10	3.50	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	4.50	Call	Currency Future	2623	2667	2623	2667	0.00
30/10/2009	ZAAD On 15-March-10	4.50	Put	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 15-March-10	5.50	Call	Currency Future	1629	1673	1629	1673	0.00
30/10/2009	ZAAD On 15-March-10	5.50	Put	Currency Future	7	8	7	8	0.00
30/10/2009	ZAAD On 15-March-10	8.50	Call	Currency Future	46	55	46	55	0.00
30/10/2009	ZAAD On 15-March-10	8.50	Put	Currency Future	1425	1389	1425	1389	0.00
30/10/2009	ZAAD On 15-March-10	10.50	Call	Currency Future	5	7	5	7	0.00
30/10/2009	ZAAD On 15-March-10	10.50	Put	Currency Future	3384	3341	3384	3341	0.00
30/10/2009	ZAAD On 15-March-10	12.50	Call	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 15-March-10	12.50	Put	Currency Future	5379	5336	5379	5336	0.00
30/10/2009	ZAAD On 15-March-10	14.50	Call	Currency Future	0	1	0	1	0.00
30/10/2009	ZAAD On 15-March-10	14.50	Put	Currency Future	7379	7335	7379	7335	0.00
30/10/2009	ZAAD On 15-March-10	2.55	Call	Currency Future	4572	4616	4572	4616	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	ZAAD On 15-March-10	2.55	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	3.55	Call	Currency Future	3572	3616	3572	3616	0.00
30/10/2009	ZAAD On 15-March-10	3.55	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	4.55	Call	Currency Future	2573	2617	2573	2617	0.00
30/10/2009	ZAAD On 15-March-10	4.55	Put	Currency Future	1	2	1	2	0.00
30/10/2009	ZAAD On 15-March-10	5.55	Call	Currency Future	1580	1624	1580	1624	0.00
30/10/2009	ZAAD On 15-March-10	5.55	Put	Currency Future	8	8	8	8	0.00
30/10/2009	ZAAD On 15-March-10	8.55	Call	Currency Future	44	52	44	52	0.00
30/10/2009	ZAAD On 15-March-10	8.55	Put	Currency Future	1472	1436	1472	1436	0.00
30/10/2009	ZAAD On 15-March-10	10.55	Call	Currency Future	5	6	5	6	0.00
30/10/2009	ZAAD On 15-March-10	10.55	Put	Currency Future	3434	3391	3434	3391	0.00
30/10/2009	ZAAD On 15-March-10	12.55	Call	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 15-March-10	12.55	Put	Currency Future	5429	5386	5429	5386	0.00
30/10/2009	ZAAD On 15-March-10	14.55	Call	Currency Future	0	1	0	1	0.00
30/10/2009	ZAAD On 15-March-10	14.55	Put	Currency Future	7429	7385	7429	7385	0.00
30/10/2009	ZAAD On 14-December-09	2.50	Call	Currency Future	4572	4617	4572	4617	0.00
30/10/2009	ZAAD On 14-December-09	2.50	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	3572	3617	3572	3617	0.00
30/10/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	2572	2617	2572	2617	0.00
30/10/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	1573	1618	1573	1618	0.00
30/10/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	6	7	6	7	0.00
30/10/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	1433	1390	1433	1390	0.00
30/10/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	0	1	0	1	0.00
30/10/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	3428	3384	3428	3384	0.00
30/10/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	5428	5383	5428	5383	0.00
30/10/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	7428	7383	7428	7383	0.00
30/10/2009	ZAAD On 15-March-10	2.60	Call	Currency Future	4522	4566	4522	4566	0.00
30/10/2009	ZAAD On 15-March-10	2.60	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
30/10/2009	ZAAD On 15-March-10	3.60	Call	Currency Future	3522	3566	3522	3566	0.00
30/10/2009	ZAAD On 15-March-10	3.60	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	4.60	Call	Currency Future	2523	2568	2523	2568	0.00
30/10/2009	ZAAD On 15-March-10	4.60	Put	Currency Future	1	2	1	2	0.00
30/10/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1530	1575	1530	1575	0.00
30/10/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	9	9	9	9	0.00
30/10/2009	ZAAD On 15-March-10	8.60	Call	Currency Future	41	49	41	49	0.00
30/10/2009	ZAAD On 15-March-10	8.60	Put	Currency Future	1520	1484	1520	1484	0.00
30/10/2009	ZAAD On 15-March-10	10.60	Call	Currency Future	5	6	5	6	0.00
30/10/2009	ZAAD On 15-March-10	10.60	Put	Currency Future	3483	3440	3483	3440	0.00
30/10/2009	ZAAD On 15-March-10	12.60	Call	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 15-March-10	12.60	Put	Currency Future	5479	5436	5479	5436	0.00
30/10/2009	ZAAD On 15-March-10	14.60	Call	Currency Future	0	1	0	1	0.00
30/10/2009	ZAAD On 15-March-10	14.60	Put	Currency Future	7479	7435	7479	7435	0.00
30/10/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1530	1575	1530	1575	0.00
30/10/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	9	9	9	9	0.00
30/10/2009	ZAAD On 14-December-09	2.55	Call	Currency Future	4522	4567	4522	4567	0.00
30/10/2009	ZAAD On 14-December-09	2.55	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	2522	2567	2522	2567	0.00
30/10/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	1523	1569	1523	1569	0.00
30/10/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	1	2	1	2	0.00
30/10/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	5	6	5	6	0.00
30/10/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	1483	1439	1483	1439	0.00
30/10/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	3478	3433	3478	3433	0.00
30/10/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	7478	7433	7478	7433	0.00
30/10/2009	ZAAD On 14-December-09	2.60	Call	Currency Future	4472	4517	4472	4517	0.00
30/10/2009	ZAAD On 14-December-09	2.60	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	2472	2517	2472	2517	0.00
30/10/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	1474	1519	1474	1519	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	1	2	1	2	0.00
30/10/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	5	6	5	6	0.00
30/10/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	1532	1489	1532	1489	0.00
30/10/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	3528	3483	3528	3483	0.00
30/10/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	7528	7483	7528	7483	0.00
30/10/2009	ZAAD On 15-March-10	2.70	Call	Currency Future	4422	4466	4422	4466	0.00
30/10/2009	ZAAD On 15-March-10	2.70	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	3.70	Call	Currency Future	3422	3466	3422	3466	0.00
30/10/2009	ZAAD On 15-March-10	3.70	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	4.70	Call	Currency Future	2423	2468	2423	2468	0.00
30/10/2009	ZAAD On 15-March-10	4.70	Put	Currency Future	2	2	2	2	0.00
30/10/2009	ZAAD On 15-March-10	5.70	Call	Currency Future	1432	1476	1432	1476	0.00
30/10/2009	ZAAD On 15-March-10	5.70	Put	Currency Future	10	10	10	10	0.00
30/10/2009	ZAAD On 15-March-10	8.70	Call	Currency Future	37	45	37	45	0.00
30/10/2009	ZAAD On 15-March-10	8.70	Put	Currency Future	1615	1579	1615	1579	0.00
30/10/2009	ZAAD On 15-March-10	10.70	Call	Currency Future	5	6	5	6	0.00
30/10/2009	ZAAD On 15-March-10	10.70	Put	Currency Future	3583	3540	3583	3540	0.00
30/10/2009	ZAAD On 15-March-10	12.70	Call	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 15-March-10	12.70	Put	Currency Future	5579	5535	5579	5535	0.00
30/10/2009	ZAAD On 15-March-10	14.70	Call	Currency Future	0	1	0	1	0.00
30/10/2009	ZAAD On 15-March-10	14.70	Put	Currency Future	7579	7535	7579	7535	0.00
30/10/2009	ZAAD On 14-December-09	2.65	Call	Currency Future	4422	4467	4422	4467	0.00
30/10/2009	ZAAD On 14-December-09	2.65	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	3.65	Call	Currency Future	3422	3467	3422	3467	0.00
30/10/2009	ZAAD On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	2422	2467	2422	2467	0.00
30/10/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	1424	1469	1424	1469	0.00
30/10/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	1	2	1	2	0.00
30/10/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	4	5	4	5	0.00
30/10/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	1582	1538	1582	1538	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	3578	3533	3578	3533	0.00
30/10/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	5578	5533	5578	5533	0.00
30/10/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	7578	7533	7578	7533	0.00
30/10/2009	ZAAD On 15-March-10	2.65	Call	Currency Future	4472	4516	4472	4516	0.00
30/10/2009	ZAAD On 15-March-10	2.65	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	3.65	Call	Currency Future	3472	3516	3472	3516	0.00
30/10/2009	ZAAD On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	4.65	Call	Currency Future	2473	2518	2473	2518	0.00
30/10/2009	ZAAD On 15-March-10	4.65	Put	Currency Future	1	2	1	2	0.00
30/10/2009	ZAAD On 15-March-10	5.65	Call	Currency Future	1481	1525	1481	1525	0.00
30/10/2009	ZAAD On 15-March-10	5.65	Put	Currency Future	10	10	10	10	0.00
30/10/2009	ZAAD On 15-March-10	8.65	Call	Currency Future	39	47	39	47	0.00
30/10/2009	ZAAD On 15-March-10	8.65	Put	Currency Future	1567	1531	1567	1531	0.00
30/10/2009	ZAAD On 15-March-10	10.65	Call	Currency Future	5	6	5	6	0.00
30/10/2009	ZAAD On 15-March-10	10.65	Put	Currency Future	3533	3490	3533	3490	0.00
30/10/2009	ZAAD On 15-March-10	12.65	Call	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 15-March-10	12.65	Put	Currency Future	5529	5486	5529	5486	0.00
30/10/2009	ZAAD On 15-March-10	14.65	Call	Currency Future	0	1	0	1	0.00
30/10/2009	ZAAD On 15-March-10	14.65	Put	Currency Future	7529	7485	7529	7485	0.00
30/10/2009	ZAAD On 14-December-09	2.40	Call	Currency Future	4672	4717	4672	4717	0.00
30/10/2009	ZAAD On 14-December-09	2.40	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	3.40	Call	Currency Future	3672	3717	3672	3717	0.00
30/10/2009	ZAAD On 14-December-09	3.40	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	4.40	Call	Currency Future	2672	2717	2672	2717	0.00
30/10/2009	ZAAD On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	5.40	Call	Currency Future	1673	1718	1673	1718	0.00
30/10/2009	ZAAD On 14-December-09	5.40	Put	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 14-December-09	8.40	Call	Currency Future	7	8	7	8	0.00
30/10/2009	ZAAD On 14-December-09	8.40	Put	Currency Future	1334	1291	1334	1291	0.00
30/10/2009	ZAAD On 14-December-09	10.40	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
30/10/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	3328	3284	3328	3284	0.00
30/10/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	5328	5283	5328	5283	0.00
30/10/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	7328	7283	7328	7283	0.00
30/10/2009	ZAAD On 15-March-10	2.45	Call	Currency Future	4672	4716	4672	4716	0.00
30/10/2009	ZAAD On 15-March-10	2.45	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	3.45	Call	Currency Future	3672	3716	3672	3716	0.00
30/10/2009	ZAAD On 15-March-10	3.45	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	4.45	Call	Currency Future	2673	2717	2673	2717	0.00
30/10/2009	ZAAD On 15-March-10	4.45	Put	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 15-March-10	5.45	Call	Currency Future	1678	1723	1678	1723	0.00
30/10/2009	ZAAD On 15-March-10	5.45	Put	Currency Future	7	7	7	7	0.00
30/10/2009	ZAAD On 15-March-10	8.45	Call	Currency Future	49	58	49	58	0.00
30/10/2009	ZAAD On 15-March-10	8.45	Put	Currency Future	1377	1342	1377	1342	0.00
30/10/2009	ZAAD On 15-March-10	10.45	Call	Currency Future	6	7	6	7	0.00
30/10/2009	ZAAD On 15-March-10	10.45	Put	Currency Future	3334	3291	3334	3291	0.00
30/10/2009	ZAAD On 15-March-10	12.45	Call	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 15-March-10	12.45	Put	Currency Future	5329	5286	5329	5286	0.00
30/10/2009	ZAAD On 15-March-10	14.45	Call	Currency Future	0	1	0	1	0.00
30/10/2009	ZAAD On 15-March-10	14.45	Put	Currency Future	7329	7285	7329	7285	0.00
30/10/2009	ZAAD On 14-December-09	2.70	Call	Currency Future	4372	4417	4372	4417	0.00
30/10/2009	ZAAD On 14-December-09	2.70	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	3.70	Call	Currency Future	3372	3417	3372	3417	0.00
30/10/2009	ZAAD On 14-December-09	3.70	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	4.70	Call	Currency Future	2372	2417	2372	2417	0.00
30/10/2009	ZAAD On 14-December-09	4.70	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	5.70	Call	Currency Future	1374	1419	1374	1419	0.00
30/10/2009	ZAAD On 14-December-09	5.70	Put	Currency Future	2	2	2	2	0.00
30/10/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	4	5	4	5	0.00
30/10/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	1632	1588	1632	1588	0.00
30/10/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	3628	3583	3628	3583	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	5628	5583	5628	5583	0.00
30/10/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	7628	7583	7628	7583	0.00
30/10/2009	ZAAD On 15-March-10	2.75	Call	Currency Future	4372	4416	4372	4416	0.00
30/10/2009	ZAAD On 15-March-10	2.75	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	3.75	Call	Currency Future	3372	3416	3372	3416	0.00
30/10/2009	ZAAD On 15-March-10	3.75	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	4.75	Call	Currency Future	2373	2418	2373	2418	0.00
30/10/2009	ZAAD On 15-March-10	4.75	Put	Currency Future	2	2	2	2	0.00
30/10/2009	ZAAD On 15-March-10	5.75	Call	Currency Future	1383	1427	1383	1427	0.00
30/10/2009	ZAAD On 15-March-10	5.75	Put	Currency Future	11	11	11	11	0.00
30/10/2009	ZAAD On 15-March-10	8.75	Call	Currency Future	35	43	35	43	0.00
30/10/2009	ZAAD On 15-March-10	8.75	Put	Currency Future	1663	1627	1663	1627	0.00
30/10/2009	ZAAD On 15-March-10	10.75	Call	Currency Future	4	5	4	5	0.00
30/10/2009	ZAAD On 15-March-10	10.75	Put	Currency Future	3633	3590	3633	3590	0.00
30/10/2009	ZAAD On 15-March-10	12.75	Call	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 15-March-10	12.75	Put	Currency Future	5629	5585	5629	5585	0.00
30/10/2009	ZAAD On 15-March-10	14.75	Call	Currency Future	0	1	0	1	0.00
30/10/2009	ZAAD On 15-March-10	14.75	Put	Currency Future	7629	7585	7629	7585	0.00
30/10/2009	ZAAD On 14-December-09	2.75	Call	Currency Future	4322	4367	4322	4367	0.00
30/10/2009	ZAAD On 14-December-09	2.75	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	3322	3367	3322	3367	0.00
30/10/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	4.75	Call	Currency Future	2322	2367	2322	2367	0.00
30/10/2009	ZAAD On 14-December-09	4.75	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	1324	1370	1324	1370	0.00
30/10/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	2	3	2	3	0.00
30/10/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	4	5	4	5	0.00
30/10/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	1681	1638	1681	1638	0.00
30/10/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	3678	3633	3678	3633	0.00
30/10/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	5678	5633	5678	5633	0.00
30/10/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	7678	7633	7678	7633	0.00
30/10/2009	ZAAD On 15-March-10	2.85	Call	Currency Future	4272	4316	4272	4316	0.00
30/10/2009	ZAAD On 15-March-10	2.85	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	3.85	Call	Currency Future	3272	3316	3272	3316	0.00
30/10/2009	ZAAD On 15-March-10	3.85	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	4.85	Call	Currency Future	2274	2318	2274	2318	0.00
30/10/2009	ZAAD On 15-March-10	4.85	Put	Currency Future	2	3	2	3	0.00
30/10/2009	ZAAD On 15-March-10	5.85	Call	Currency Future	1285	1329	1285	1329	0.00
30/10/2009	ZAAD On 15-March-10	5.85	Put	Currency Future	14	13	14	13	0.00
30/10/2009	ZAAD On 15-March-10	8.85	Call	Currency Future	32	39	32	39	0.00
30/10/2009	ZAAD On 15-March-10	8.85	Put	Currency Future	1760	1723	1760	1723	0.00
30/10/2009	ZAAD On 15-March-10	10.85	Call	Currency Future	4	5	4	5	0.00
30/10/2009	ZAAD On 15-March-10	10.85	Put	Currency Future	3732	3689	3732	3689	0.00
30/10/2009	ZAAD On 15-March-10	12.85	Call	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 15-March-10	12.85	Put	Currency Future	5729	5685	5729	5685	0.00
30/10/2009	ZAAD On 15-March-10	14.85	Call	Currency Future	0	1	0	1	0.00
30/10/2009	ZAAD On 15-March-10	14.85	Put	Currency Future	7729	7685	7729	7685	0.00
30/10/2009	ZAAD On 14-December-09	2.90	Call	Currency Future	4172	4217	4172	4217	0.00
30/10/2009	ZAAD On 14-December-09	2.90	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	3.90	Call	Currency Future	3172	3217	3172	3217	0.00
30/10/2009	ZAAD On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	2172	2217	2172	2217	0.00
30/10/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	3	4	3	4	0.00
30/10/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	1831	1787	1831	1787	0.00
30/10/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	3828	3783	3828	3783	0.00
30/10/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	5828	5783	5828	5783	0.00
30/10/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	7828	7783	7828	7783	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	ZAAD On 15-March-10	2.95	Call	Currency Future	4172	4216	4172	4216	0.00
30/10/2009	ZAAD On 15-March-10	2.95	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	3.95	Call	Currency Future	3172	3216	3172	3216	0.00
30/10/2009	ZAAD On 15-March-10	3.95	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	4.95	Call	Currency Future	2174	2219	2174	2219	0.00
30/10/2009	ZAAD On 15-March-10	4.95	Put	Currency Future	3	3	3	3	0.00
30/10/2009	ZAAD On 15-March-10	5.95	Call	Currency Future	1188	1232	1188	1232	0.00
30/10/2009	ZAAD On 15-March-10	5.95	Put	Currency Future	16	16	16	16	0.00
30/10/2009	ZAAD On 15-March-10	8.95	Call	Currency Future	29	35	29	35	0.00
30/10/2009	ZAAD On 15-March-10	8.95	Put	Currency Future	1857	1820	1857	1820	0.00
30/10/2009	ZAAD On 15-March-10	10.95	Call	Currency Future	4	4	4	4	0.00
30/10/2009	ZAAD On 15-March-10	10.95	Put	Currency Future	3832	3789	3832	3789	0.00
30/10/2009	ZAAD On 15-March-10	12.95	Call	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 15-March-10	12.95	Put	Currency Future	5829	5785	5829	5785	0.00
30/10/2009	ZAAD On 15-March-10	14.95	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	14.95	Put	Currency Future	7829	7785	7829	7785	0.00
30/10/2009	ZAAD On 14-December-09	2.80	Call	Currency Future	4272	4317	4272	4317	0.00
30/10/2009	ZAAD On 14-December-09	2.80	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	3.80	Call	Currency Future	3272	3317	3272	3317	0.00
30/10/2009	ZAAD On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	4.80	Call	Currency Future	2272	2317	2272	2317	0.00
30/10/2009	ZAAD On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	1275	1320	1275	1320	0.00
30/10/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	2	3	2	3	0.00
30/10/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	3	4	3	4	0.00
30/10/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	1731	1687	1731	1687	0.00
30/10/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	3728	3683	3728	3683	0.00
30/10/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	5728	5683	5728	5683	0.00
30/10/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	7728	7683	7728	7683	0.00
30/10/2009	ZAAD On 14-December-09	2.85	Call	Currency Future	4222	4267	4222	4267	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	ZAAD On 14-December-09	2.85	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	4.85	Call	Currency Future	2222	2267	2222	2267	0.00
30/10/2009	ZAAD On 14-December-09	4.85	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	1225	1271	1225	1271	0.00
30/10/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	3	4	3	4	0.00
30/10/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	3	4	3	4	0.00
30/10/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	1781	1737	1781	1737	0.00
30/10/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	3778	3733	3778	3733	0.00
30/10/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	7778	7733	7778	7733	0.00
30/10/2009	ZAAD On 15-March-10	2.90	Call	Currency Future	4222	4266	4222	4266	0.00
30/10/2009	ZAAD On 15-March-10	2.90	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	3.90	Call	Currency Future	3222	3266	3222	3266	0.00
30/10/2009	ZAAD On 15-March-10	3.90	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	4.90	Call	Currency Future	2224	2269	2224	2269	0.00
30/10/2009	ZAAD On 15-March-10	4.90	Put	Currency Future	2	3	2	3	0.00
30/10/2009	ZAAD On 15-March-10	5.90	Call	Currency Future	1236	1280	1236	1280	0.00
30/10/2009	ZAAD On 15-March-10	5.90	Put	Currency Future	15	15	15	15	0.00
30/10/2009	ZAAD On 15-March-10	8.90	Call	Currency Future	30	37	30	37	0.00
30/10/2009	ZAAD On 15-March-10	8.90	Put	Currency Future	1808	1771	1808	1771	0.00
30/10/2009	ZAAD On 15-March-10	10.90	Call	Currency Future	4	5	4	5	0.00
30/10/2009	ZAAD On 15-March-10	10.90	Put	Currency Future	3782	3739	3782	3739	0.00
30/10/2009	ZAAD On 15-March-10	12.90	Call	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 15-March-10	12.90	Put	Currency Future	5779	5735	5779	5735	0.00
30/10/2009	ZAAD On 15-March-10	14.90	Call	Currency Future	0	1	0	1	0.00
30/10/2009	ZAAD On 15-March-10	14.90	Put	Currency Future	7779	7735	7779	7735	0.00
30/10/2009	ZAAD On 15-March-10	2.80	Call	Currency Future	4322	4366	4322	4366	0.00
30/10/2009	ZAAD On 15-March-10	2.80	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	3.80	Call	Currency Future	3322	3366	3322	3366	0.00
30/10/2009	ZAAD On 15-March-10	3.80	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	4.80	Call	Currency Future	2324	2368	2324	2368	0.00
30/10/2009	ZAAD On 15-March-10	4.80	Put	Currency Future	2	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	ZAAD On 15-March-10	5.80	Call	Currency Future	1334	1378	1334	1378	0.00
30/10/2009	ZAAD On 15-March-10	5.80	Put	Currency Future	12	12	12	12	0.00
30/10/2009	ZAAD On 15-March-10	8.80	Call	Currency Future	33	41	33	41	0.00
30/10/2009	ZAAD On 15-March-10	8.80	Put	Currency Future	1712	1675	1712	1675	0.00
30/10/2009	ZAAD On 15-March-10	10.80	Call	Currency Future	4	5	4	5	0.00
30/10/2009	ZAAD On 15-March-10	10.80	Put	Currency Future	3683	3639	3683	3639	0.00
30/10/2009	ZAAD On 15-March-10	12.80	Call	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 15-March-10	12.80	Put	Currency Future	5679	5635	5679	5635	0.00
30/10/2009	ZAAD On 15-March-10	14.80	Call	Currency Future	0	1	0	1	0.00
30/10/2009	ZAAD On 15-March-10	14.80	Put	Currency Future	7679	7635	7679	7635	0.00
30/10/2009	ZAAD On 14-June-10	6.70	Call	Currency Future	629	666	629	666	0.00
30/10/2009	ZAAD On 14-June-10	6.70	Put	Currency Future	167	160	167	160	0.00
30/10/2009	ZAAD On 14-June-10	2.50	Call	Currency Future	4662	4706	4662	4706	0.00
30/10/2009	ZAAD On 14-June-10	2.50	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-June-10	3.50	Call	Currency Future	3662	3707	3662	3707	0.00
30/10/2009	ZAAD On 14-June-10	3.50	Put	Currency Future	0	1	0	1	0.00
30/10/2009	ZAAD On 14-June-10	4.50	Call	Currency Future	2665	2710	2665	2710	0.00
30/10/2009	ZAAD On 14-June-10	4.50	Put	Currency Future	3	3	3	3	0.00
30/10/2009	ZAAD On 14-June-10	5.50	Call	Currency Future	1677	1722	1677	1722	0.00
30/10/2009	ZAAD On 14-June-10	5.50	Put	Currency Future	15	16	15	16	0.00
30/10/2009	ZAAD On 14-June-10	8.50	Call	Currency Future	109	120	109	120	0.00
30/10/2009	ZAAD On 14-June-10	8.50	Put	Currency Future	1447	1413	1447	1413	0.00
30/10/2009	ZAAD On 14-June-10	10.50	Call	Currency Future	16	18	16	18	0.00
30/10/2009	ZAAD On 14-June-10	10.50	Put	Currency Future	3354	3312	3354	3312	0.00
30/10/2009	ZAAD On 14-June-10	12.50	Call	Currency Future	4	4	4	4	0.00
30/10/2009	ZAAD On 14-June-10	12.50	Put	Currency Future	5342	5298	5342	5298	0.00
30/10/2009	ZAAD On 14-June-10	14.50	Call	Currency Future	2	2	2	2	0.00
30/10/2009	ZAAD On 14-June-10	14.50	Put	Currency Future	7339	7296	7339	7296	0.00
30/10/2009	ZAAD On 14-June-10	2.55	Call	Currency Future	4612	4656	4612	4656	0.00
30/10/2009	ZAAD On 14-June-10	2.55	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-June-10	3.55	Call	Currency Future	3612	3657	3612	3657	0.00
30/10/2009	ZAAD On 14-June-10	3.55	Put	Currency Future	0	1	0	1	0.00
30/10/2009	ZAAD On 14-June-10	4.55	Call	Currency Future	2616	2660	2616	2660	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	ZAAD On 14-June-10	4.55	Put	Currency Future	4	4	4	4	0.00
30/10/2009	ZAAD On 14-June-10	5.55	Call	Currency Future	1628	1674	1628	1674	0.00
30/10/2009	ZAAD On 14-June-10	5.55	Put	Currency Future	16	17	16	17	0.00
30/10/2009	ZAAD On 14-June-10	8.55	Call	Currency Future	105	115	105	115	0.00
30/10/2009	ZAAD On 14-June-10	8.55	Put	Currency Future	1493	1459	1493	1459	0.00
30/10/2009	ZAAD On 14-June-10	10.55	Call	Currency Future	15	17	15	17	0.00
30/10/2009	ZAAD On 14-June-10	10.55	Put	Currency Future	3403	3361	3403	3361	0.00
30/10/2009	ZAAD On 14-June-10	12.55	Call	Currency Future	4	4	4	4	0.00
30/10/2009	ZAAD On 14-June-10	12.55	Put	Currency Future	5392	5348	5392	5348	0.00
30/10/2009	ZAAD On 14-June-10	14.55	Call	Currency Future	1	2	1	2	0.00
30/10/2009	ZAAD On 14-June-10	14.55	Put	Currency Future	7389	7346	7389	7346	0.00
30/10/2009	ZAAD On 14-June-10	2.60	Call	Currency Future	4562	4606	4562	4606	0.00
30/10/2009	ZAAD On 14-June-10	2.60	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-June-10	3.60	Call	Currency Future	3562	3607	3562	3607	0.00
30/10/2009	ZAAD On 14-June-10	3.60	Put	Currency Future	0	1	0	1	0.00
30/10/2009	ZAAD On 14-June-10	4.60	Call	Currency Future	2566	2610	2566	2610	0.00
30/10/2009	ZAAD On 14-June-10	4.60	Put	Currency Future	4	4	4	4	0.00
30/10/2009	ZAAD On 14-June-10	5.60	Call	Currency Future	1579	1625	1579	1625	0.00
30/10/2009	ZAAD On 14-June-10	5.60	Put	Currency Future	17	19	17	19	0.00
30/10/2009	ZAAD On 14-June-10	8.60	Call	Currency Future	101	111	101	111	0.00
30/10/2009	ZAAD On 14-June-10	8.60	Put	Currency Future	1539	1505	1539	1505	0.00
30/10/2009	ZAAD On 14-June-10	10.60	Call	Currency Future	14	16	14	16	0.00
30/10/2009	ZAAD On 14-June-10	10.60	Put	Currency Future	3452	3410	3452	3410	0.00
30/10/2009	ZAAD On 14-June-10	12.60	Call	Currency Future	4	4	4	4	0.00
30/10/2009	ZAAD On 14-June-10	12.60	Put	Currency Future	5442	5398	5442	5398	0.00
30/10/2009	ZAAD On 14-June-10	14.60	Call	Currency Future	1	2	1	2	0.00
30/10/2009	ZAAD On 14-June-10	14.60	Put	Currency Future	7439	7396	7439	7396	0.00
30/10/2009	ZAAD On 14-June-10	2.65	Call	Currency Future	4512	4556	4512	4556	0.00
30/10/2009	ZAAD On 14-June-10	2.65	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-June-10	3.65	Call	Currency Future	3513	3557	3513	3557	0.00
30/10/2009	ZAAD On 14-June-10	3.65	Put	Currency Future	0	1	0	1	0.00
30/10/2009	ZAAD On 14-June-10	4.65	Call	Currency Future	2516	2561	2516	2561	0.00
30/10/2009	ZAAD On 14-June-10	4.65	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
30/10/2009	ZAAD On 14-June-10	5.65	Call	Currency Future	1531	1576	1531	1576	0.00
30/10/2009	ZAAD On 14-June-10	5.65	Put	Currency Future	19	20	19	20	0.00
30/10/2009	ZAAD On 14-June-10	8.65	Call	Currency Future	97	107	97	107	0.00
30/10/2009	ZAAD On 14-June-10	8.65	Put	Currency Future	1585	1551	1585	1551	0.00
30/10/2009	ZAAD On 14-June-10	10.65	Call	Currency Future	14	15	14	15	0.00
30/10/2009	ZAAD On 14-June-10	10.65	Put	Currency Future	3502	3459	3502	3459	0.00
30/10/2009	ZAAD On 14-June-10	12.65	Call	Currency Future	4	4	4	4	0.00
30/10/2009	ZAAD On 14-June-10	12.65	Put	Currency Future	5491	5448	5491	5448	0.00
30/10/2009	ZAAD On 14-June-10	14.65	Call	Currency Future	1	2	1	2	0.00
30/10/2009	ZAAD On 14-June-10	14.65	Put	Currency Future	7489	7446	7489	7446	0.00
30/10/2009	ZAAD On 14-June-10	2.80	Call	Currency Future	4362	4406	4362	4406	0.00
30/10/2009	ZAAD On 14-June-10	2.80	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-June-10	3.80	Call	Currency Future	3363	3407	3363	3407	0.00
30/10/2009	ZAAD On 14-June-10	3.80	Put	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 14-June-10	4.80	Call	Currency Future	2368	2412	2368	2412	0.00
30/10/2009	ZAAD On 14-June-10	4.80	Put	Currency Future	5	6	5	6	0.00
30/10/2009	ZAAD On 14-June-10	5.80	Call	Currency Future	1385	1431	1385	1431	0.00
30/10/2009	ZAAD On 14-June-10	5.80	Put	Currency Future	23	25	23	25	0.00
30/10/2009	ZAAD On 14-June-10	8.80	Call	Currency Future	87	96	87	96	0.00
30/10/2009	ZAAD On 14-June-10	8.80	Put	Currency Future	1725	1690	1725	1690	0.00
30/10/2009	ZAAD On 14-June-10	10.80	Call	Currency Future	12	13	12	13	0.00
30/10/2009	ZAAD On 14-June-10	10.80	Put	Currency Future	3650	3607	3650	3607	0.00
30/10/2009	ZAAD On 14-June-10	12.80	Call	Currency Future	3	4	3	4	0.00
30/10/2009	ZAAD On 14-June-10	12.80	Put	Currency Future	5641	5598	5641	5598	0.00
30/10/2009	ZAAD On 14-June-10	14.80	Call	Currency Future	1	2	1	2	0.00
30/10/2009	ZAAD On 14-June-10	14.80	Put	Currency Future	7639	7595	7639	7595	0.00
30/10/2009	ZAAD On 14-June-10	2.90	Call	Currency Future	4262	4306	4262	4306	0.00
30/10/2009	ZAAD On 14-June-10	2.90	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-June-10	3.90	Call	Currency Future	3263	3307	3263	3307	0.00
30/10/2009	ZAAD On 14-June-10	3.90	Put	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 14-June-10	4.90	Call	Currency Future	2268	2313	2268	2313	0.00
30/10/2009	ZAAD On 14-June-10	4.90	Put	Currency Future	6	7	6	7	0.00
30/10/2009	ZAAD On 14-June-10	5.90	Call	Currency Future	1288	1335	1288	1335	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	ZAAD On 14-June-10	5.90	Put	Currency Future	26	29	26	29	0.00
30/10/2009	ZAAD On 14-June-10	8.90	Call	Currency Future	81	90	81	90	0.00
30/10/2009	ZAAD On 14-June-10	8.90	Put	Currency Future	1819	1784	1819	1784	0.00
30/10/2009	ZAAD On 14-June-10	10.90	Call	Currency Future	10	12	10	12	0.00
30/10/2009	ZAAD On 14-June-10	10.90	Put	Currency Future	3748	3706	3748	3706	0.00
30/10/2009	ZAAD On 14-June-10	12.90	Call	Currency Future	3	4	3	4	0.00
30/10/2009	ZAAD On 14-June-10	12.90	Put	Currency Future	5741	5697	5741	5697	0.00
30/10/2009	ZAAD On 14-June-10	14.90	Call	Currency Future	1	2	1	2	0.00
30/10/2009	ZAAD On 14-June-10	14.90	Put	Currency Future	7739	7695	7739	7695	0.00
30/10/2009	ZAAD On 14-June-10	2.75	Call	Currency Future	4412	4456	4412	4456	0.00
30/10/2009	ZAAD On 14-June-10	2.75	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-June-10	3.75	Call	Currency Future	3413	3457	3413	3457	0.00
30/10/2009	ZAAD On 14-June-10	3.75	Put	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 14-June-10	4.75	Call	Currency Future	2417	2461	2417	2461	0.00
30/10/2009	ZAAD On 14-June-10	4.75	Put	Currency Future	5	5	5	5	0.00
30/10/2009	ZAAD On 14-June-10	5.75	Call	Currency Future	1433	1479	1433	1479	0.00
30/10/2009	ZAAD On 14-June-10	5.75	Put	Currency Future	21	23	21	23	0.00
30/10/2009	ZAAD On 14-June-10	8.75	Call	Currency Future	90	100	90	100	0.00
30/10/2009	ZAAD On 14-June-10	8.75	Put	Currency Future	1678	1643	1678	1643	0.00
30/10/2009	ZAAD On 14-June-10	10.75	Call	Currency Future	12	14	12	14	0.00
30/10/2009	ZAAD On 14-June-10	10.75	Put	Currency Future	3600	3558	3600	3558	0.00
30/10/2009	ZAAD On 14-June-10	12.75	Call	Currency Future	3	4	3	4	0.00
30/10/2009	ZAAD On 14-June-10	12.75	Put	Currency Future	5591	5548	5591	5548	0.00
30/10/2009	ZAAD On 14-June-10	14.75	Call	Currency Future	1	2	1	2	0.00
30/10/2009	ZAAD On 14-June-10	14.75	Put	Currency Future	7589	7545	7589	7545	0.00
30/10/2009	ZAAD On 14-June-10	2.85	Call	Currency Future	4312	4356	4312	4356	0.00
30/10/2009	ZAAD On 14-June-10	2.85	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-June-10	3.85	Call	Currency Future	3313	3357	3313	3357	0.00
30/10/2009	ZAAD On 14-June-10	3.85	Put	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 14-June-10	4.85	Call	Currency Future	2318	2362	2318	2362	0.00
30/10/2009	ZAAD On 14-June-10	4.85	Put	Currency Future	6	6	6	6	0.00
30/10/2009	ZAAD On 14-June-10	5.85	Call	Currency Future	1337	1383	1337	1383	0.00
30/10/2009	ZAAD On 14-June-10	5.85	Put	Currency Future	24	27	24	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
30/10/2009	ZAAD On 14-June-10	8.85	Call	Currency Future	84	93	84	93	0.00
30/10/2009	ZAAD On 14-June-10	8.85	Put	Currency Future	1772	1737	1772	1737	0.00
30/10/2009	ZAAD On 14-June-10	10.85	Call	Currency Future	11	12	11	12	0.00
30/10/2009	ZAAD On 14-June-10	10.85	Put	Currency Future	3699	3656	3699	3656	0.00
30/10/2009	ZAAD On 14-June-10	12.85	Call	Currency Future	3	4	3	4	0.00
30/10/2009	ZAAD On 14-June-10	12.85	Put	Currency Future	5691	5648	5691	5648	0.00
30/10/2009	ZAAD On 14-June-10	14.85	Call	Currency Future	1	2	1	2	0.00
30/10/2009	ZAAD On 14-June-10	14.85	Put	Currency Future	7689	7645	7689	7645	0.00
30/10/2009	ZAAD On 14-June-10	2.95	Call	Currency Future	4212	4256	4212	4256	0.00
30/10/2009	ZAAD On 14-June-10	2.95	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-June-10	3.95	Call	Currency Future	3213	3257	3213	3257	0.00
30/10/2009	ZAAD On 14-June-10	3.95	Put	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 14-June-10	4.95	Call	Currency Future	2219	2263	2219	2263	0.00
30/10/2009	ZAAD On 14-June-10	4.95	Put	Currency Future	7	7	7	7	0.00
30/10/2009	ZAAD On 14-June-10	5.95	Call	Currency Future	1240	1287	1240	1287	0.00
30/10/2009	ZAAD On 14-June-10	5.95	Put	Currency Future	28	31	28	31	0.00
30/10/2009	ZAAD On 14-June-10	8.95	Call	Currency Future	78	87	78	87	0.00
30/10/2009	ZAAD On 14-June-10	8.95	Put	Currency Future	1866	1831	1866	1831	0.00
30/10/2009	ZAAD On 14-June-10	10.95	Call	Currency Future	10	11	10	11	0.00
30/10/2009	ZAAD On 14-June-10	10.95	Put	Currency Future	3798	3755	3798	3755	0.00
30/10/2009	ZAAD On 14-June-10	12.95	Call	Currency Future	3	4	3	4	0.00
30/10/2009	ZAAD On 14-June-10	12.95	Put	Currency Future	5791	5747	5791	5747	0.00
30/10/2009	ZAAD On 14-June-10	14.95	Call	Currency Future	1	2	1	2	0.00
30/10/2009	ZAAD On 14-June-10	14.95	Put	Currency Future	7789	7745	7789	7745	0.00
30/10/2009	ZAAD On 15-March-10	3.00	Call	Currency Future	4122	4166	4122	4166	0.00
30/10/2009	ZAAD On 15-March-10	3.00	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	4.00	Call	Currency Future	3122	3166	3122	3166	0.00
30/10/2009	ZAAD On 15-March-10	4.00	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	5.00	Call	Currency Future	2125	2169	2125	2169	0.00
30/10/2009	ZAAD On 15-March-10	5.00	Put	Currency Future	3	3	3	3	0.00
30/10/2009	ZAAD On 15-March-10	9.00	Call	Currency Future	27	34	27	34	0.00
30/10/2009	ZAAD On 15-March-10	9.00	Put	Currency Future	1906	1868	1906	1868	0.00
30/10/2009	ZAAD On 15-March-10	11.00	Call	Currency Future	4	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	ZAAD On 15-March-10	11.00	Put	Currency Future	3882	3838	3882	3838	0.00
30/10/2009	ZAAD On 15-March-10	13.00	Call	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 15-March-10	13.00	Put	Currency Future	5879	5835	5879	5835	0.00
30/10/2009	ZAAD On 15-March-10	15.00	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	15.00	Put	Currency Future	7879	7835	7879	7835	0.00
30/10/2009	ZAAD On 14-June-10	3.00	Call	Currency Future	4162	4206	4162	4206	0.00
30/10/2009	ZAAD On 14-June-10	3.00	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-June-10	4.00	Call	Currency Future	3163	3208	3163	3208	0.00
30/10/2009	ZAAD On 14-June-10	4.00	Put	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 14-June-10	5.00	Call	Currency Future	2169	2214	2169	2214	0.00
30/10/2009	ZAAD On 14-June-10	5.00	Put	Currency Future	7	8	7	8	0.00
30/10/2009	ZAAD On 14-June-10	6.00	Call	Currency Future	1192	1240	1192	1240	0.00
30/10/2009	ZAAD On 14-June-10	6.00	Put	Currency Future	30	33	30	33	0.00
30/10/2009	ZAAD On 14-June-10	9.00	Call	Currency Future	76	84	76	84	0.00
30/10/2009	ZAAD On 14-June-10	9.00	Put	Currency Future	1913	1878	1913	1878	0.00
30/10/2009	ZAAD On 14-June-10	11.00	Call	Currency Future	9	10	9	10	0.00
30/10/2009	ZAAD On 14-June-10	11.00	Put	Currency Future	3847	3804	3847	3804	0.00
30/10/2009	ZAAD On 14-June-10	13.00	Call	Currency Future	3	4	3	4	0.00
30/10/2009	ZAAD On 14-June-10	13.00	Put	Currency Future	5841	5797	5841	5797	0.00
30/10/2009	ZAAD On 14-June-10	15.00	Call	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 14-June-10	15.00	Put	Currency Future	7839	7795	7839	7795	0.00
30/10/2009	ZAAD On 14-December-09	3.00	Call	Currency Future	4072	4117	4072	4117	0.00
30/10/2009	ZAAD On 14-December-09	3.00	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	4.00	Call	Currency Future	3072	3117	3072	3117	0.00
30/10/2009	ZAAD On 14-December-09	4.00	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	5.00	Call	Currency Future	2072	2117	2072	2117	0.00
30/10/2009	ZAAD On 14-December-09	5.00	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	9.00	Call	Currency Future	2	3	2	3	0.00
30/10/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	1930	1886	1930	1886	0.00
30/10/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	3928	3883	3928	3883	0.00
30/10/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	5928	5883	5928	5883	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	7928	7883	7928	7883	0.00
30/10/2009	ZAAD On 15-March-10	3.05	Call	Currency Future	4072	4116	4072	4116	0.00
30/10/2009	ZAAD On 15-March-10	3.05	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	4.05	Call	Currency Future	3072	3116	3072	3116	0.00
30/10/2009	ZAAD On 15-March-10	4.05	Put	Currency Future	0	1	0	1	0.00
30/10/2009	ZAAD On 15-March-10	5.05	Call	Currency Future	2075	2119	2075	2119	0.00
30/10/2009	ZAAD On 15-March-10	5.05	Put	Currency Future	3	4	3	4	0.00
30/10/2009	ZAAD On 15-March-10	9.05	Call	Currency Future	26	32	26	32	0.00
30/10/2009	ZAAD On 15-March-10	9.05	Put	Currency Future	1954	1917	1954	1917	0.00
30/10/2009	ZAAD On 15-March-10	11.05	Call	Currency Future	3	4	3	4	0.00
30/10/2009	ZAAD On 15-March-10	11.05	Put	Currency Future	3932	3888	3932	3888	0.00
30/10/2009	ZAAD On 15-March-10	13.05	Call	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 15-March-10	13.05	Put	Currency Future	5929	5885	5929	5885	0.00
30/10/2009	ZAAD On 15-March-10	15.05	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	15.05	Put	Currency Future	7929	7885	7929	7885	0.00
30/10/2009	ZAAD On 14-June-10	3.10	Call	Currency Future	4062	4106	4062	4106	0.00
30/10/2009	ZAAD On 14-June-10	3.10	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-June-10	4.10	Call	Currency Future	3064	3108	3064	3108	0.00
30/10/2009	ZAAD On 14-June-10	4.10	Put	Currency Future	2	2	2	2	0.00
30/10/2009	ZAAD On 14-June-10	5.10	Call	Currency Future	2071	2115	2071	2115	0.00
30/10/2009	ZAAD On 14-June-10	5.10	Put	Currency Future	9	9	9	9	0.00
30/10/2009	ZAAD On 14-June-10	6.10	Call	Currency Future	1097	1145	1097	1145	0.00
30/10/2009	ZAAD On 14-June-10	6.10	Put	Currency Future	35	39	35	39	0.00
30/10/2009	ZAAD On 14-June-10	9.10	Call	Currency Future	71	79	71	79	0.00
30/10/2009	ZAAD On 14-June-10	9.10	Put	Currency Future	2009	1973	2009	1973	0.00
30/10/2009	ZAAD On 14-June-10	11.10	Call	Currency Future	8	9	8	9	0.00
30/10/2009	ZAAD On 14-June-10	11.10	Put	Currency Future	3946	3903	3946	3903	0.00
30/10/2009	ZAAD On 14-June-10	13.10	Call	Currency Future	3	3	3	3	0.00
30/10/2009	ZAAD On 14-June-10	13.10	Put	Currency Future	5941	5897	5941	5897	0.00
30/10/2009	ZAAD On 14-June-10	15.10	Call	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 14-June-10	15.10	Put	Currency Future	7939	7895	7939	7895	0.00
30/10/2009	ZAAD On 14-December-09	3.05	Call	Currency Future	4022	4067	4022	4067	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	ZAAD On 14-December-09	3.05	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	4.05	Call	Currency Future	3022	3067	3022	3067	0.00
30/10/2009	ZAAD On 14-December-09	4.05	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	2	3	2	3	0.00
30/10/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	1980	1936	1980	1936	0.00
30/10/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	5978	5933	5978	5933	0.00
30/10/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	7978	7933	7978	7933	0.00
30/10/2009	ZAAD On 15-March-10	3.10	Call	Currency Future	4022	4066	4022	4066	0.00
30/10/2009	ZAAD On 15-March-10	3.10	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	4.10	Call	Currency Future	3022	3066	3022	3066	0.00
30/10/2009	ZAAD On 15-March-10	4.10	Put	Currency Future	0	1	0	1	0.00
30/10/2009	ZAAD On 15-March-10	5.10	Call	Currency Future	2025	2070	2025	2070	0.00
30/10/2009	ZAAD On 15-March-10	5.10	Put	Currency Future	4	4	4	4	0.00
30/10/2009	ZAAD On 15-March-10	9.10	Call	Currency Future	25	31	25	31	0.00
30/10/2009	ZAAD On 15-March-10	9.10	Put	Currency Future	2003	1965	2003	1965	0.00
30/10/2009	ZAAD On 15-March-10	11.10	Call	Currency Future	3	4	3	4	0.00
30/10/2009	ZAAD On 15-March-10	11.10	Put	Currency Future	3982	3938	3982	3938	0.00
30/10/2009	ZAAD On 15-March-10	13.10	Call	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 15-March-10	13.10	Put	Currency Future	5979	5935	5979	5935	0.00
30/10/2009	ZAAD On 15-March-10	15.10	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	15.10	Put	Currency Future	7979	7935	7979	7935	0.00
30/10/2009	ZAAD On 14-June-10	3.15	Call	Currency Future	4012	4056	4012	4056	0.00
30/10/2009	ZAAD On 14-June-10	3.15	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-June-10	4.15	Call	Currency Future	3014	3058	3014	3058	0.00
30/10/2009	ZAAD On 14-June-10	4.15	Put	Currency Future	2	2	2	2	0.00
30/10/2009	ZAAD On 14-June-10	5.15	Call	Currency Future	2021	2066	2021	2066	0.00
30/10/2009	ZAAD On 14-June-10	5.15	Put	Currency Future	9	10	9	10	0.00
30/10/2009	ZAAD On 14-June-10	6.15	Call	Currency Future	1050	1098	1050	1098	0.00
30/10/2009	ZAAD On 14-June-10	6.15	Put	Currency Future	38	42	38	42	0.00
30/10/2009	ZAAD On 14-June-10	9.15	Call	Currency Future	68	77	68	77	0.00
30/10/2009	ZAAD On 14-June-10	9.15	Put	Currency Future	2056	2020	2056	2020	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	ZAAD On 14-June-10	11.15	Call	Currency Future	8	9	8	9	0.00
30/10/2009	ZAAD On 14-June-10	11.15	Put	Currency Future	3996	3953	3996	3953	0.00
30/10/2009	ZAAD On 14-June-10	13.15	Call	Currency Future	3	3	3	3	0.00
30/10/2009	ZAAD On 14-June-10	13.15	Put	Currency Future	5991	5947	5991	5947	0.00
30/10/2009	ZAAD On 14-June-10	15.15	Call	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 14-June-10	15.15	Put	Currency Future	7989	7945	7989	7945	0.00
30/10/2009	ZAAD On 14-December-09	3.10	Call	Currency Future	3972	4017	3972	4017	0.00
30/10/2009	ZAAD On 14-December-09	3.10	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	4.10	Call	Currency Future	2972	3017	2972	3017	0.00
30/10/2009	ZAAD On 14-December-09	4.10	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	2	3	2	3	0.00
30/10/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	2030	1986	2030	1986	0.00
30/10/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	6028	5983	6028	5983	0.00
30/10/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	8028	7983	8028	7983	0.00
30/10/2009	ZAAD On 15-March-10	3.15	Call	Currency Future	3972	4016	3972	4016	0.00
30/10/2009	ZAAD On 15-March-10	3.15	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	4.15	Call	Currency Future	2972	3017	2972	3017	0.00
30/10/2009	ZAAD On 15-March-10	4.15	Put	Currency Future	0	1	0	1	0.00
30/10/2009	ZAAD On 15-March-10	5.15	Call	Currency Future	1976	2020	1976	2020	0.00
30/10/2009	ZAAD On 15-March-10	5.15	Put	Currency Future	4	4	4	4	0.00
30/10/2009	ZAAD On 15-March-10	9.15	Call	Currency Future	23	30	23	30	0.00
30/10/2009	ZAAD On 15-March-10	9.15	Put	Currency Future	2052	2014	2052	2014	0.00
30/10/2009	ZAAD On 15-March-10	11.15	Call	Currency Future	3	4	3	4	0.00
30/10/2009	ZAAD On 15-March-10	11.15	Put	Currency Future	4031	3988	4031	3988	0.00
30/10/2009	ZAAD On 15-March-10	13.15	Call	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 15-March-10	13.15	Put	Currency Future	6029	5985	6029	5985	0.00
30/10/2009	ZAAD On 15-March-10	15.15	Call	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 15-March-10	15.15	Put	Currency Future	8029	7985	8029	7985	0.00
30/10/2009	ZAAD On 14-June-10	3.20	Call	Currency Future	3962	4006	3962	4006	0.00
30/10/2009	ZAAD On 14-June-10	3.20	Put	Currency Future	0	0	0	0	0.00
30/10/2009	ZAAD On 14-June-10	4.20	Call	Currency Future	2964	3008	2964	3008	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2009	ZAAD On 14-June-10	4.20	Put	Currency Future	2	2	2	2	0.00
30/10/2009	ZAAD On 14-June-10	5.20	Call	Currency Future	1972	2017	1972	2017	0.00
30/10/2009	ZAAD On 14-June-10	5.20	Put	Currency Future	10	11	10	11	0.00
30/10/2009	ZAAD On 14-June-10	6.20	Call	Currency Future	1006	1051	1006	1051	0.00
30/10/2009	ZAAD On 14-June-10	6.20	Put	Currency Future	44	45	44	45	0.00
30/10/2009	ZAAD On 14-June-10	9.20	Call	Currency Future	65	74	65	74	0.00
30/10/2009	ZAAD On 14-June-10	9.20	Put	Currency Future	2103	2068	2103	2068	0.00
30/10/2009	ZAAD On 14-June-10	11.20	Call	Currency Future	8	8	8	8	0.00
30/10/2009	ZAAD On 14-June-10	11.20	Put	Currency Future	4046	4002	4046	4002	0.00
30/10/2009	ZAAD On 14-June-10	13.20	Call	Currency Future	3	3	3	3	0.00
30/10/2009	ZAAD On 14-June-10	13.20	Put	Currency Future	6041	5997	6041	5997	0.00
30/10/2009	ZAAD On 14-June-10	15.20	Call	Currency Future	1	1	1	1	0.00
30/10/2009	ZAAD On 14-June-10	15.20	Put	Currency Future	8039	7995	8039	7995	0.00