



# Derivatives Weekly Statistics Report

From 2009/10/05 To 2009/10/09

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 15-March-10			Currency Future	7.5800	7.5605	7.5837	7.5605	30103.00
09/10/2009	\$ / R On 14-June-10			Currency Future	7.7100	7.6893	7.7105	7.6893	16959.00
09/10/2009	\$ / R On 13-September-10			Currency Future	7.8400	7.8146	7.8396	7.8146	0.00
09/10/2009	\$ / R On 14-December-09			Currency Future	7.4600	7.4346	7.4557	7.4346	347608.00
09/10/2009	\$ / R On 13-December-10			Currency Future	7.9600	7.9450	7.9574	7.9450	0.00
09/10/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	582	564	582	564	0.00
09/10/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	198	204	198	204	110.00
09/10/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	389	375	389	375	15890.00
09/10/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	355	365	355	365	0.00
09/10/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	312	304	312	304	10.00
09/10/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	478	493	478	493	0.00
09/10/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	123	121	123	121	0.00
09/10/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1239	1260	1239	1260	0.00
09/10/2009	\$ / R On 14-June-10	7.15	Call	Currency Future	781	765	781	765	0.00
09/10/2009	\$ / R On 14-June-10	7.15	Put	Currency Future	220	225	220	225	0.00
09/10/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	485	476	485	476	0.00
09/10/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	474	486	474	486	0.00
09/10/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	448	439	448	439	200.00
09/10/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	537	550	537	550	300.00
09/10/2009	\$ / R On 14-June-10	9.10	Call	Currency Future	176	175	176	175	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-June-10	9.10	Put	Currency Future	1566	1586	1566	1586	0.00
09/10/2009	\$ / R On 13-September-10	7.80	Call	Currency Future	594	584	594	584	0.00
09/10/2009	\$ / R On 13-September-10	7.80	Put	Currency Future	554	569	554	569	0.00
09/10/2009	\$ / R On 13-September-10	7.85	Call	Currency Future	573	565	573	565	409.00
09/10/2009	\$ / R On 13-September-10	7.85	Put	Currency Future	584	600	584	600	0.00
09/10/2009	\$ / R On 14-December-09	7.25	Call	Currency Future	347	336	347	336	0.00
09/10/2009	\$ / R On 14-December-09	7.25	Put	Currency Future	141	151	141	151	100.00
09/10/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	235	229	235	229	0.00
09/10/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	230	244	230	244	0.00
09/10/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	149	146	149	146	0.00
09/10/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	394	411	394	411	0.00
09/10/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	56	56	56	56	100.00
09/10/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	850	871	850	871	0.00
09/10/2009	\$ / R On 13-December-10	7.95	Call	Currency Future	666	667	666	667	0.00
09/10/2009	\$ / R On 13-December-10	7.95	Put	Currency Future	659	672	659	672	0.00
09/10/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	366	356	366	356	17.00
09/10/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	382	395	382	395	0.00
09/10/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	329	320	329	320	350.00
09/10/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	445	459	445	459	0.00
09/10/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	448	439	448	439	21795.00
09/10/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	537	550	537	550	0.00
09/10/2009	\$ / R On 13-September-10	7.95	Call	Currency Future	537	529	537	529	0.00
09/10/2009	\$ / R On 13-September-10	7.95	Put	Currency Future	648	665	648	665	0.00
09/10/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	196	191	196	191	0.00
09/10/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	291	307	291	307	0.00
09/10/2009	\$ / R On 13-December-10	8.05	Call	Currency Future	630	631	630	631	0.00
09/10/2009	\$ / R On 13-December-10	8.05	Put	Currency Future	722	736	722	736	0.00
09/10/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	466	457	466	457	433.00
09/10/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	505	518	505	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
09/10/2009	\$ / R On 13-September-10	7.90	Call	Currency Future	555	547	555	547	0.00
09/10/2009	\$ / R On 13-September-10	7.90	Put	Currency Future	615	632	615	632	0.00
09/10/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	215	209	215	209	747.00
09/10/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	259	275	259	275	0.00
09/10/2009	\$ / R On 13-December-10	8.00	Call	Currency Future	648	648	648	648	0.00
09/10/2009	\$ / R On 13-December-10	8.00	Put	Currency Future	690	703	690	703	0.00
09/10/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	296	288	296	288	0.00
09/10/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	512	527	512	527	0.00
09/10/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	398	390	398	390	0.00
09/10/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	637	651	637	651	0.00
09/10/2009	\$ / R On 13-September-10	8.05	Call	Currency Future	504	496	504	496	0.00
09/10/2009	\$ / R On 13-September-10	8.05	Put	Currency Future	714	732	714	732	0.00
09/10/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	164	160	164	160	0.00
09/10/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	358	375	358	375	0.00
09/10/2009	\$ / R On 13-December-10	8.20	Call	Currency Future	580	581	580	581	0.00
09/10/2009	\$ / R On 13-December-10	8.20	Put	Currency Future	822	836	822	836	0.00
09/10/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	266	260	266	260	0.00
09/10/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	583	599	583	599	0.00
09/10/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	382	375	382	375	0.00
09/10/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	672	686	672	686	0.00
09/10/2009	\$ / R On 13-September-10	8.15	Call	Currency Future	473	466	473	466	0.00
09/10/2009	\$ / R On 13-September-10	8.15	Put	Currency Future	783	801	783	801	0.00
09/10/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	136	133	136	133	0.00
09/10/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	431	449	431	449	0.00
09/10/2009	\$ / R On 13-December-10	8.25	Call	Currency Future	564	565	564	565	0.00
09/10/2009	\$ / R On 13-December-10	8.25	Put	Currency Future	857	870	857	870	0.00
09/10/2009	\$ / R On 14-June-10	8.05	Call	Currency Future	368	361	368	361	0.00
09/10/2009	\$ / R On 14-June-10	8.05	Put	Currency Future	707	722	707	722	0.00
09/10/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	124	122	124	122	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	469	487	469	487	0.00
09/10/2009	\$ / R On 13-December-10	8.30	Call	Currency Future	549	550	549	550	0.00
09/10/2009	\$ / R On 13-December-10	8.30	Put	Currency Future	891	905	891	905	0.00
09/10/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	347	337	347	337	279.00
09/10/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	413	427	413	427	0.00
09/10/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	196	191	196	191	0.00
09/10/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	291	307	291	307	0.00
09/10/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	716	697	716	697	0.00
09/10/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	133	137	133	137	4000.00
09/10/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	281	273	281	273	4000.00
09/10/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	547	563	547	563	0.00
09/10/2009	\$ / R On 13-September-10	7.85	Call	Currency Future	573	565	573	565	0.00
09/10/2009	\$ / R On 13-September-10	7.85	Put	Currency Future	584	600	584	600	0.00
09/10/2009	\$ / R On 14-June-10	7.85	Call	Currency Future	430	422	430	422	0.00
09/10/2009	\$ / R On 14-June-10	7.85	Put	Currency Future	570	583	570	583	0.00
09/10/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	179	175	179	175	39.00
09/10/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	324	340	324	340	0.00
09/10/2009	\$ / R On 13-December-10	8.10	Call	Currency Future	612	613	612	613	0.00
09/10/2009	\$ / R On 13-December-10	8.10	Put	Currency Future	755	768	755	768	0.00
09/10/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	87	85	87	85	2560.00
09/10/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	631	651	631	651	0.00
09/10/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	485	476	485	476	0.00
09/10/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	474	486	474	486	0.00
09/10/2009	\$ / R On 14-June-10	8.25	Call	Currency Future	316	311	316	311	0.00
09/10/2009	\$ / R On 14-June-10	8.25	Put	Currency Future	855	871	855	871	0.00
09/10/2009	\$ / R On 14-June-10	8.30	Call	Currency Future	304	299	304	299	140.00
09/10/2009	\$ / R On 14-June-10	8.30	Put	Currency Future	894	910	894	910	0.00
09/10/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	235	229	235	229	21.00
09/10/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	230	244	230	244	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	47	47	47	47	50.00
09/10/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	942	963	942	963	0.00
09/10/2009	\$ / R On 13-December-10	8.55	Call	Currency Future	481	482	481	482	0.00
09/10/2009	\$ / R On 13-December-10	8.55	Put	Currency Future	1073	1087	1073	1087	0.00
09/10/2009	\$ / R On 13-December-10	8.60	Call	Currency Future	468	470	468	470	117.00
09/10/2009	\$ / R On 13-December-10	8.60	Put	Currency Future	1111	1125	1111	1125	0.00
09/10/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	206	201	206	201	279.00
09/10/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	772	791	772	791	0.00
09/10/2009	\$ / R On 13-September-10	8.40	Call	Currency Future	405	399	405	399	585.00
09/10/2009	\$ / R On 13-September-10	8.40	Put	Currency Future	965	985	965	985	0.00
09/10/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	104	102	104	102	1700.00
09/10/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	548	567	548	567	100.00
09/10/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	136	133	136	133	0.00
09/10/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	431	449	431	449	200.00
09/10/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	79	78	79	78	100.00
09/10/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	673	694	673	694	0.00
09/10/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	398	390	398	390	0.00
09/10/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	637	651	637	651	0.00
09/10/2009	\$ / R On 13-September-10	8.10	Call	Currency Future	488	481	488	481	0.00
09/10/2009	\$ / R On 13-September-10	8.10	Put	Currency Future	748	766	748	766	0.00
09/10/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	149	146	149	146	0.00
09/10/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	394	411	394	411	0.00
09/10/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	14	14	14	14	100.00
09/10/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1758	1779	1758	1779	0.00
09/10/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	329	320	329	320	0.00
09/10/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	445	459	445	459	0.00
09/10/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	22	22	22	22	18339.00
09/10/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3488	3512	3488	3512	0.00
09/10/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	6	6	6	6	28586.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4723	4746	4723	4746	0.00
09/10/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	147	144	147	144	15890.00
09/10/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1063	1084	1063	1084	0.00
09/10/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	84	84	84	84	18339.00
09/10/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1651	1674	1651	1674	0.00
09/10/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	50	50	50	50	28586.00
09/10/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	2316	2339	2316	2339	0.00
09/10/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	39	39	39	39	29759.00
09/10/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	4479	4500	4479	4500	0.00
09/10/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	24	24	24	24	0.00
09/10/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	5713	5735	5713	5735	0.00
09/10/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	3	3	3	3	0.00
09/10/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	9792	9813	9792	9813	0.00
09/10/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	413	406	413	406	0.00
09/10/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	603	617	603	617	0.00
09/10/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	148	147	148	147	3163.00
09/10/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1837	1858	1837	1858	0.00
09/10/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	4744	4766	4744	4766	0.00
09/10/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	5944	5965	5944	5965	0.00
09/10/2009	\$ / R On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	14.60	Put	Currency Future	7144	7165	7144	7165	0.00
09/10/2009	\$ / R On 14-December-09	7.40	Call	Currency Future	261	253	261	253	15512.00
09/10/2009	\$ / R On 14-December-09	7.40	Put	Currency Future	205	218	205	218	0.00
09/10/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	20	21	20	21	15512.00
09/10/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1465	1486	1465	1486	0.00
09/10/2009	\$ / R On 13-December-10	8.15	Call	Currency Future	596	597	596	597	0.00
09/10/2009	\$ / R On 13-December-10	8.15	Put	Currency Future	788	802	788	802	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	169	166	169	166	0.00
09/10/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	936	955	936	955	0.00
09/10/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	59	59	59	59	0.00
09/10/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	2125	2148	2125	2148	0.00
09/10/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	106	105	106	105	0.00
09/10/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	2395	2416	2395	2416	0.00
09/10/2009	\$ / R On 14-June-10	7.60	Call	Currency Future	531	520	531	520	0.00
09/10/2009	\$ / R On 14-June-10	7.60	Put	Currency Future	420	431	420	431	0.00
09/10/2009	\$ / R On 14-June-10	8.40	Call	Currency Future	283	278	283	278	0.00
09/10/2009	\$ / R On 14-June-10	8.40	Put	Currency Future	972	989	972	989	0.00
09/10/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	379	367	379	367	0.00
09/10/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	123	132	123	132	5000.00
09/10/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	228	223	228	223	0.00
09/10/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	694	712	694	712	0.00
09/10/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	341	335	341	335	0.00
09/10/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	780	795	780	795	0.00
09/10/2009	\$ / R On 13-September-10	8.30	Call	Currency Future	430	424	430	424	0.00
09/10/2009	\$ / R On 13-September-10	8.30	Put	Currency Future	891	910	891	910	0.00
09/10/2009	\$ / R On 13-December-10	8.40	Call	Currency Future	520	522	520	522	0.00
09/10/2009	\$ / R On 13-December-10	8.40	Put	Currency Future	963	977	963	977	0.00
09/10/2009	\$ / R On 13-December-10	8.50	Call	Currency Future	493	495	493	495	0.00
09/10/2009	\$ / R On 13-December-10	8.50	Put	Currency Future	1036	1050	1036	1050	0.00
09/10/2009	\$ / R On 14-June-10	8.20	Call	Currency Future	328	322	328	322	0.00
09/10/2009	\$ / R On 14-June-10	8.20	Put	Currency Future	817	833	817	833	0.00
09/10/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	95	93	95	93	200.00
09/10/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	589	609	589	609	0.00
09/10/2009	\$ / R On 13-December-10	8.45	Call	Currency Future	507	508	507	508	0.00
09/10/2009	\$ / R On 13-December-10	8.45	Put	Currency Future	999	1013	999	1013	0.00
09/10/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	217	212	217	212	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	733	751	733	751	0.00
09/10/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	240	234	240	234	0.00
09/10/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	656	674	656	674	0.00
09/10/2009	\$ / R On 13-September-10	8.25	Call	Currency Future	444	438	444	438	0.00
09/10/2009	\$ / R On 13-September-10	8.25	Put	Currency Future	854	873	854	873	0.00
09/10/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	95	93	95	93	0.00
09/10/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	589	609	589	609	0.00
09/10/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	196	192	196	192	0.00
09/10/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	812	831	812	831	0.00
09/10/2009	\$ / R On 14-June-10	8.35	Call	Currency Future	293	289	293	289	0.00
09/10/2009	\$ / R On 14-June-10	8.35	Put	Currency Future	933	949	933	949	0.00
09/10/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	72	72	72	72	0.00
09/10/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	717	737	717	737	0.00
09/10/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	263	259	263	259	0.00
09/10/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	1052	1070	1052	1070	0.00
09/10/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	61	60	61	60	87.00
09/10/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	805	826	805	826	0.00
09/10/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	154	151	154	151	0.00
09/10/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	1020	1041	1020	1041	0.00
09/10/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	245	242	245	242	0.00
09/10/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	1135	1152	1135	1152	0.00
09/10/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	161	158	161	158	0.00
09/10/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	978	998	978	998	0.00
09/10/2009	\$ / R On 14-June-10	8.45	Call	Currency Future	273	269	273	269	0.00
09/10/2009	\$ / R On 14-June-10	8.45	Put	Currency Future	1012	1029	1012	1029	0.00
09/10/2009	\$ / R On 14-June-10	8.55	Call	Currency Future	254	250	254	250	0.00
09/10/2009	\$ / R On 14-June-10	8.55	Put	Currency Future	1093	1111	1093	1111	0.00
09/10/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	61	60	61	60	0.00
09/10/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	805	826	805	826	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-June-10	8.65	Call	Currency Future	237	234	237	234	0.00
09/10/2009	\$ / R On 14-June-10	8.65	Put	Currency Future	1176	1194	1176	1194	0.00
09/10/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	178	174	178	174	0.00
09/10/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	894	914	894	914	0.00
09/10/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	0	0	0	0	9676.00
09/10/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	5544	5565	5544	5565	0.00
09/10/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	1	1	1	1	260.00
09/10/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	3095	3117	3095	3117	0.00
09/10/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	0	0	0	0	1184.00
09/10/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4844	4866	4844	4866	0.00
09/10/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	4	4	4	4	11185.00
09/10/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	2448	2470	2448	2470	0.00
09/10/2009	\$ / R On 14-June-10	9.20	Call	Currency Future	166	165	166	165	21795.00
09/10/2009	\$ / R On 14-June-10	9.20	Put	Currency Future	1656	1675	1656	1675	0.00
09/10/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	187	183	187	183	0.00
09/10/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	853	872	853	872	0.00
09/10/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	79	78	79	78	0.00
09/10/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	673	694	673	694	0.00
09/10/2009	\$ / R On 14-December-09	7.35	Call	Currency Future	288	279	288	279	0.00
09/10/2009	\$ / R On 14-December-09	7.35	Put	Currency Future	182	194	182	194	0.00
09/10/2009	\$ / R On 14-December-09	7.85	Call	Currency Future	113	111	113	111	0.00
09/10/2009	\$ / R On 14-December-09	7.85	Put	Currency Future	508	527	508	527	0.00
09/10/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	23	24	23	24	75.00
09/10/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1368	1389	1368	1389	0.00
09/10/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	27	27	27	27	0.00
09/10/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	1271	1293	1271	1293	0.00
09/10/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	66	66	66	66	0.00
09/10/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	761	781	761	781	0.00
09/10/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	51	51	51	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
09/10/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	896	917	896	917	0.00
09/10/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	140	138	140	138	0.00
09/10/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1107	1127	1107	1127	0.00
09/10/2009	\$ / R On 14-June-10	8.70	Call	Currency Future	229	226	229	226	0.00
09/10/2009	\$ / R On 14-June-10	8.70	Put	Currency Future	1218	1236	1218	1236	0.00
09/10/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	43	43	43	43	247.00
09/10/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	988	1009	988	1009	0.00
09/10/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	128	126	128	126	0.00
09/10/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1194	1216	1194	1216	0.00
09/10/2009	\$ / R On 14-June-10	8.80	Call	Currency Future	214	211	214	211	0.00
09/10/2009	\$ / R On 14-June-10	8.80	Put	Currency Future	1303	1322	1303	1322	0.00
09/10/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	37	37	37	37	0.00
09/10/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	1081	1103	1081	1103	0.00
09/10/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	34	34	34	34	0.00
09/10/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	1128	1150	1128	1150	0.00
09/10/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	134	132	134	132	0.00
09/10/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1150	1171	1150	1171	0.00
09/10/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	221	218	221	218	0.00
09/10/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1261	1279	1261	1279	0.00
09/10/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	40	40	40	40	0.00
09/10/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	1034	1056	1034	1056	0.00
09/10/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	51	51	51	51	0.00
09/10/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	896	917	896	917	0.00
09/10/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	40	40	40	40	0.00
09/10/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	1034	1056	1034	1056	0.00
09/10/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	47	47	47	47	0.00
09/10/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	942	963	942	963	0.00
09/10/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	9	10	9	10	3000.00
09/10/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	2053	2075	2053	2075	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	34	34	34	34	0.00
09/10/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	1128	1150	1128	1150	0.00
09/10/2009	\$ / R On 14-June-10	8.85	Call	Currency Future	207	204	207	204	0.00
09/10/2009	\$ / R On 14-June-10	8.85	Put	Currency Future	1346	1365	1346	1365	0.00
09/10/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	32	32	32	32	0.00
09/10/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	1176	1197	1176	1197	0.00
09/10/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	117	116	117	116	0.00
09/10/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1284	1305	1284	1305	0.00
09/10/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	32	32	32	32	0.00
09/10/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	1176	1197	1176	1197	0.00
09/10/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	103	102	103	102	0.00
09/10/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1419	1442	1419	1442	0.00
09/10/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	188	186	188	186	0.00
09/10/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1477	1497	1477	1497	0.00
09/10/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	25	26	25	26	0.00
09/10/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	1319	1341	1319	1341	0.00
09/10/2009	\$ / R On 14-June-10	8.90	Call	Currency Future	200	198	200	198	0.00
09/10/2009	\$ / R On 14-June-10	8.90	Put	Currency Future	1390	1409	1390	1409	0.00
09/10/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	29	30	29	30	0.00
09/10/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	1224	1245	1224	1245	0.00
09/10/2009	\$ / R On 14-June-10	9.05	Call	Currency Future	182	180	182	180	0.00
09/10/2009	\$ / R On 14-June-10	9.05	Put	Currency Future	1521	1541	1521	1541	0.00
09/10/2009	\$ / R On 15-March-10	9.05	Call	Currency Future	91	91	91	91	0.00
09/10/2009	\$ / R On 15-March-10	9.05	Put	Currency Future	1558	1580	1558	1580	0.00
09/10/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	19	19	19	19	0.00
09/10/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1513	1535	1513	1535	0.00
09/10/2009	\$ / R On 14-June-10	9.15	Call	Currency Future	171	170	171	170	21978.00
09/10/2009	\$ / R On 14-June-10	9.15	Put	Currency Future	1611	1630	1611	1630	0.00
09/10/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	20	21	20	21	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1465	1486	1465	1486	0.00
09/10/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	99	98	99	98	0.00
09/10/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1465	1488	1465	1488	0.00
09/10/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	22	22	22	22	0.00
09/10/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1416	1438	1416	1438	0.00
09/10/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	108	106	108	106	0.00
09/10/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1374	1396	1374	1396	0.00
09/10/2009	\$ / R On 14-June-10	8.95	Call	Currency Future	194	192	194	192	0.00
09/10/2009	\$ / R On 14-June-10	8.95	Put	Currency Future	1433	1453	1433	1453	0.00
09/10/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	27	27	27	27	0.00
09/10/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	1271	1293	1271	1293	0.00
09/10/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	18	18	18	18	0.00
09/10/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1562	1583	1562	1583	0.00
09/10/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	75	75	75	75	0.00
09/10/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1792	1815	1792	1815	0.00
09/10/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	14	15	14	15	0.00
09/10/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	1709	1730	1709	1730	0.00
09/10/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	70	70	70	70	0.00
09/10/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1886	1910	1886	1910	0.00
09/10/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	140	139	140	139	0.00
09/10/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	1929	1950	1929	1950	0.00
09/10/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	12	12	12	12	0.00
09/10/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1856	1878	1856	1878	0.00
09/10/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	63	64	63	64	0.00
09/10/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	2029	2053	2029	2053	0.00
09/10/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	129	129	129	129	0.00
09/10/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	2069	2089	2069	2089	0.00
09/10/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	11	11	11	11	0.00
09/10/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	1955	1976	1955	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
09/10/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	10	10	10	10	0.00
09/10/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	2004	2026	2004	2026	0.00
09/10/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	68	68	68	68	0.00
09/10/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1934	1957	1934	1957	0.00
09/10/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	136	136	136	136	0.00
09/10/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1976	1996	1976	1996	0.00
09/10/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	12	12	12	12	0.00
09/10/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1856	1878	1856	1878	0.00
09/10/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	59	59	59	59	0.00
09/10/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	2125	2148	2125	2148	0.00
09/10/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	122	122	122	122	0.00
09/10/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	2161	2182	2161	2182	0.00
09/10/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	8	9	8	9	0.00
09/10/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	2103	2124	2103	2124	0.00
09/10/2009	\$ / R On 14-June-10	9.60	Call	Currency Future	132	132	132	132	0.00
09/10/2009	\$ / R On 14-June-10	9.60	Put	Currency Future	2022	2043	2022	2043	0.00
09/10/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	17	17	17	17	0.00
09/10/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3933	3957	3933	3957	0.00
09/10/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	44	44	44	44	21978.00
09/10/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	4233	4255	4233	4255	0.00
09/10/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	10	10	10	10	0.00
09/10/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	2004	2026	2004	2026	0.00
09/10/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	61	61	61	61	0.00
09/10/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	2077	2101	2077	2101	0.00
09/10/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	126	125	126	125	0.00
09/10/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	2115	2136	2115	2136	0.00
09/10/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	48	48	48	48	0.00
09/10/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	2364	2388	2364	2388	0.00
09/10/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	5	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	2349	2371	2349	2371	0.00
09/10/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	43	43	43	43	0.00
09/10/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2509	2532	2509	2532	0.00
09/10/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	97	97	97	97	0.00
09/10/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	2537	2558	2537	2558	0.00
09/10/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	36	36	36	36	0.00
09/10/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2752	2775	2752	2775	0.00
09/10/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	85	85	85	85	0.00
09/10/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2775	2796	2775	2796	0.00
09/10/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	3	3	3	3	0.00
09/10/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2697	2718	2697	2718	0.00
09/10/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	41	41	41	41	0.00
09/10/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2558	2581	2558	2581	0.00
09/10/2009	\$ / R On 14-June-10	10.20	Call	Currency Future	94	95	94	95	0.00
09/10/2009	\$ / R On 14-June-10	10.20	Put	Currency Future	2584	2605	2584	2605	0.00
09/10/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	3	4	3	4	0.00
09/10/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	2548	2569	2548	2569	0.00
09/10/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	46	46	46	46	0.00
09/10/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2412	2436	2412	2436	0.00
09/10/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	103	103	103	103	0.00
09/10/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2442	2463	2442	2463	0.00
09/10/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	5	5	5	5	0.00
09/10/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	2399	2420	2399	2420	0.00
09/10/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	148	147	148	147	26596.00
09/10/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1837	1858	1837	1858	0.00
09/10/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	46	46	46	46	0.00
09/10/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2412	2436	2412	2436	0.00
09/10/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	5	5	5	5	0.00
09/10/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	2399	2420	2399	2420	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	40	40	40	40	0.00
09/10/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2606	2629	2606	2629	0.00
09/10/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	3	3	3	3	0.00
09/10/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	2597	2619	2597	2619	0.00
09/10/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	40	40	40	40	0.00
09/10/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2606	2629	2606	2629	0.00
09/10/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	31	31	31	31	0.00
09/10/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	2947	2971	2947	2971	0.00
09/10/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	2896	2917	2896	2917	0.00
09/10/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	30	30	30	30	0.00
09/10/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2996	3020	2996	3020	0.00
09/10/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	2996	3017	2996	3017	0.00
09/10/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	32	32	32	32	0.00
09/10/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	2898	2922	2898	2922	0.00
09/10/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	29	29	29	29	0.00
09/10/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3045	3069	3045	3069	0.00
09/10/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	3046	3067	3046	3067	0.00
09/10/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	26	27	26	27	0.00
09/10/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	3193	3216	3193	3216	0.00
09/10/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	3145	3167	3145	3167	0.00
09/10/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	23	23	23	23	0.00
09/10/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3439	3462	3439	3462	0.00
09/10/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	3345	3366	3345	3366	0.00
09/10/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	20	20	20	20	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3686	3709	3686	3709	0.00
09/10/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3595	3616	3595	3616	0.00
09/10/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	20	20	20	20	0.00
09/10/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3636	3660	3636	3660	0.00
09/10/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	0	1	0	1	0.00
09/10/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	3545	3566	3545	3566	0.00
09/10/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	21	22	21	22	0.00
09/10/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3538	3561	3538	3561	0.00
09/10/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	3445	3466	3445	3466	0.00
09/10/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	21	21	21	21	0.00
09/10/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3587	3610	3587	3610	0.00
09/10/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	25	25	25	25	0.00
09/10/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3291	3314	3291	3314	0.00
09/10/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	2846	2867	2846	2867	0.00
09/10/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	2946	2967	2946	2967	0.00
09/10/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	25	26	25	26	0.00
09/10/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3242	3265	3242	3265	0.00
09/10/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	3195	3216	3195	3216	0.00
09/10/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	3295	3316	3295	3316	0.00
09/10/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	3345	3366	3345	3366	0.00
09/10/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	23	24	23	24	0.00
09/10/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	3390	3413	3390	3413	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	22	22	22	22	0.00
09/10/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3488	3512	3488	3512	0.00
09/10/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	24	24	24	24	0.00
09/10/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3340	3364	3340	3364	0.00
09/10/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	27	27	27	27	0.00
09/10/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	3143	3167	3143	3167	0.00
09/10/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2747	2768	2747	2768	0.00
09/10/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	29	29	29	29	0.00
09/10/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3045	3069	3045	3069	0.00
09/10/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	3	3	3	3	0.00
09/10/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2647	2668	2647	2668	0.00
09/10/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	25	26	25	26	0.00
09/10/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3242	3265	3242	3265	0.00
09/10/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	19	19	19	19	0.00
09/10/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3735	3759	3735	3759	0.00
09/10/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	18	18	18	18	0.00
09/10/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	3874	3897	3874	3897	0.00
09/10/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	18	19	18	19	0.00
09/10/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3785	3808	3785	3808	0.00
09/10/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	1	1	1	1	9530.00
09/10/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	3095	3117	3095	3117	0.00
09/10/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	18	19	18	19	0.00
09/10/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3785	3808	3785	3808	0.00
09/10/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	3245	3266	3245	3266	0.00
09/10/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	18	18	18	18	0.00
09/10/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3834	3858	3834	3858	0.00
09/10/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	15	15	15	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
09/10/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	4082	4104	4082	4104	0.00
09/10/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	18	18	18	18	0.00
09/10/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3884	3907	3884	3907	0.00
09/10/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	13	13	13	13	0.00
09/10/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	4180	4203	4180	4203	0.00
09/10/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	17	17	17	17	0.00
09/10/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3983	4006	3983	4006	0.00
09/10/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	16	16	16	16	0.00
09/10/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	4033	4055	4033	4055	0.00
09/10/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	3	3	3	3	0.00
09/10/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2647	2668	2647	2668	0.00
09/10/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	3695	3716	3695	3716	0.00
09/10/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	3645	3666	3645	3666	0.00
09/10/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3845	3866	3845	3866	0.00
09/10/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	3745	3766	3745	3766	0.00
09/10/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	0	0	0	0	10100.00
09/10/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4844	4866	4844	4866	0.00
09/10/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	4144	4166	4144	4166	0.00
09/10/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	4044	4066	4044	4066	0.00
09/10/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	4544	4566	4544	4566	0.00
09/10/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	4944	4966	4944	4966	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	5344	5365	5344	5365	0.00
09/10/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	5744	5765	5744	5765	0.00
09/10/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	4444	4466	4444	4466	0.00
09/10/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	5244	5265	5244	5265	0.00
09/10/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5644	5665	5644	5665	0.00
09/10/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	15	16	15	16	0.00
09/10/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1660	1681	1660	1681	0.00
09/10/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	6	6	6	6	0.00
09/10/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	2250	2272	2250	2272	0.00
09/10/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4644	4666	4644	4666	0.00
09/10/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	5844	5865	5844	5865	0.00
09/10/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	7	8	7	8	0.00
09/10/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	2152	2173	2152	2173	0.00
09/10/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2747	2768	2747	2768	0.00
09/10/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	3945	3966	3945	3966	0.00
09/10/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	5144	5165	5144	5165	0.00
09/10/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	23	24	23	24	0.00
09/10/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1368	1389	1368	1389	0.00
09/10/2009	\$ / R On 14-December-09	11.80	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
09/10/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	4344	4366	4344	4366	0.00
09/10/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	6144	6165	6144	6165	0.00
09/10/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	5044	5066	5044	5066	0.00
09/10/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5644	5665	5644	5665	0.00
09/10/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	6244	6265	6244	6265	0.00
09/10/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	4244	4266	4244	4266	0.00
09/10/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	5444	5465	5444	5465	0.00
09/10/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	6044	6065	6044	6065	0.00
09/10/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	5344	5365	5344	5365	0.00
09/10/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	11	12	11	12	0.00
09/10/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	1906	1927	1906	1927	0.00
09/10/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	4	4	4	4	0.00
09/10/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2498	2519	2498	2519	0.00
09/10/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	4294	4316	4294	4316	0.00
09/10/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4894	4916	4894	4916	0.00
09/10/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	5494	5515	5494	5515	0.00
09/10/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	6094	6115	6094	6115	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	4344	4366	4344	4366	0.00
09/10/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	13	13	13	13	0.00
09/10/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1807	1829	1807	1829	0.00
09/10/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3595	3616	3595	3616	0.00
09/10/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	4194	4216	4194	4216	0.00
09/10/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	4794	4816	4794	4816	0.00
09/10/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	5394	5415	5394	5415	0.00
09/10/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	15	16	15	16	0.00
09/10/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1660	1681	1660	1681	0.00
09/10/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4644	4666	4644	4666	0.00
09/10/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	54	54	54	54	0.00
09/10/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	2220	2244	2220	2244	0.00
09/10/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	43	43	43	43	0.00
09/10/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2509	2532	2509	2532	0.00
09/10/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	37	37	37	37	0.00
09/10/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	2703	2727	2703	2727	0.00
09/10/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	34	35	34	35	0.00
09/10/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2801	2824	2801	2824	0.00
09/10/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	5	4	5	4	0.00
09/10/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4971	4994	4971	4994	0.00
09/10/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	6	6	6	6	0.00
09/10/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	2300	2321	2300	2321	0.00
09/10/2009	\$ / R On 14-December-09	10.95	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
09/10/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	3495	3516	3495	3516	0.00
09/10/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	4094	4116	4094	4116	0.00
09/10/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	4694	4716	4694	4716	0.00
09/10/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	5794	5815	5794	5815	0.00
09/10/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	65	66	65	66	0.00
09/10/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1982	2005	1982	2005	0.00
09/10/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	16	16	16	16	0.00
09/10/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	4033	4055	4033	4055	0.00
09/10/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	6117	6140	6117	6140	0.00
09/10/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3845	3866	3845	3866	0.00
09/10/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	73	73	73	73	0.00
09/10/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1839	1862	1839	1862	0.00
09/10/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	25	25	25	25	0.00
09/10/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3291	3314	3291	3314	0.00
09/10/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	5967	5990	5967	5990	0.00
09/10/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	78	78	78	78	0.00
09/10/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1745	1768	1745	1768	0.00
09/10/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	5867	5891	5867	5891	0.00
09/10/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	22	22	22	22	0.00
09/10/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1416	1438	1416	1438	0.00
09/10/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	3795	3816	3795	3816	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	4394	4416	4394	4416	0.00
09/10/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	81	81	81	81	0.00
09/10/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1698	1721	1698	1721	0.00
09/10/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	21	22	21	22	0.00
09/10/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3538	3561	3538	3561	0.00
09/10/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	5818	5841	5818	5841	0.00
09/10/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	88	87	88	87	0.00
09/10/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1604	1627	1604	1627	0.00
09/10/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	2	1	2	1	0.00
09/10/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	5718	5741	5718	5741	0.00
09/10/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	14	14	14	14	0.00
09/10/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1758	1779	1758	1779	0.00
09/10/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	3895	3916	3895	3916	0.00
09/10/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	4494	4516	4494	4516	0.00
09/10/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	5094	5116	5094	5116	0.00
09/10/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	6294	6315	6294	6315	0.00
09/10/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	12	12	12	12	0.00
09/10/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	4278	4301	4278	4301	0.00
09/10/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	6367	6390	6367	6390	0.00
09/10/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	4444	4466	4444	4466	0.00
09/10/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	56	56	56	56	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	2173	2196	2173	2196	0.00
09/10/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	14	14	14	14	0.00
09/10/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	4131	4153	4131	4153	0.00
09/10/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	13	12	13	12	0.00
09/10/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4229	4252	4229	4252	0.00
09/10/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	6317	6340	6317	6340	0.00
09/10/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	6444	6465	6444	6465	0.00
09/10/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	12	12	12	12	0.00
09/10/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	4278	4301	4278	4301	0.00
09/10/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	10	10	10	10	0.00
09/10/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	4377	4400	4377	4400	0.00
09/10/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	9	9	9	9	0.00
09/10/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	4475	4498	4475	4498	0.00
09/10/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	6567	6590	6567	6590	0.00
09/10/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	6344	6365	6344	6365	0.00
09/10/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	52	52	52	52	0.00
09/10/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	2268	2291	2268	2291	0.00
09/10/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	19	19	19	19	0.00
09/10/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3735	3759	3735	3759	0.00
09/10/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	13	12	13	12	0.00
09/10/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4229	4252	4229	4252	0.00
09/10/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	11	11	11	11	0.00
09/10/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	4327	4350	4327	4350	0.00
09/10/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	6417	6440	6417	6440	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	4394	4416	4394	4416	0.00
09/10/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	4994	5016	4994	5016	0.00
09/10/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	6194	6215	6194	6215	0.00
09/10/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	6217	6240	6217	6240	0.00
09/10/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	6544	6565	6544	6565	0.00
09/10/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	75	75	75	75	0.00
09/10/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1792	1815	1792	1815	0.00
09/10/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	5917	5941	5917	5941	0.00
09/10/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	112	111	112	111	0.00
09/10/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1329	1351	1329	1351	0.00
09/10/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	5618	5641	5618	5641	0.00
09/10/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	99	98	99	98	0.00
09/10/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1465	1488	1465	1488	0.00
09/10/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	28	28	28	28	0.00
09/10/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3094	3118	3094	3118	0.00
09/10/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	21	21	21	21	0.00
09/10/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3587	3610	3587	3610	0.00
09/10/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	5768	5791	5768	5791	0.00
09/10/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	24	24	24	24	0.00
09/10/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3340	3364	3340	3364	0.00
09/10/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	18	18	18	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
09/10/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3834	3858	3834	3858	0.00
09/10/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	6017	6040	6017	6040	0.00
09/10/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	30	30	30	30	0.00
09/10/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2996	3020	2996	3020	0.00
09/10/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	28	28	28	28	0.00
09/10/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3094	3118	3094	3118	0.00
09/10/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	5668	5691	5668	5691	0.00
09/10/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	95	94	95	94	0.00
09/10/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1511	1534	1511	1534	0.00
09/10/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	6067	6090	6067	6090	0.00
09/10/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	4194	4216	4194	4216	0.00
09/10/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	5394	5415	5394	5415	0.00
09/10/2009	\$ / R On 14-December-09	14.05	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	14.05	Put	Currency Future	6594	6615	6594	6615	0.00
09/10/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	5568	5591	5568	5591	0.00
09/10/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	33	33	33	33	0.00
09/10/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	2850	2873	2850	2873	0.00
09/10/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	5419	5442	5419	5442	0.00
09/10/2009	\$ / R On 14-December-09	13.45	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	13.45	Put	Currency Future	5994	6015	5994	6015	0.00
09/10/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	34	35	34	35	0.00
09/10/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2801	2824	2801	2824	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	3	2	3	2	0.00
09/10/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	5369	5392	5369	5392	0.00
09/10/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5894	5915	5894	5915	0.00
09/10/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	3	3	3	3	0.00
09/10/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	5269	5292	5269	5292	0.00
09/10/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	38	38	38	38	0.00
09/10/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2655	2678	2655	2678	0.00
09/10/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	36	36	36	36	0.00
09/10/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2752	2775	2752	2775	0.00
09/10/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	3	3	3	3	0.00
09/10/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	5319	5342	5319	5342	0.00
09/10/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	44	45	44	45	0.00
09/10/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	2461	2484	2461	2484	0.00
09/10/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	5	5	5	5	0.00
09/10/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4921	4944	4921	4944	0.00
09/10/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	29	30	29	30	0.00
09/10/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	1224	1245	1224	1245	0.00
09/10/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	5194	5215	5194	5215	0.00
09/10/2009	\$ / R On 14-December-09	13.05	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	13.05	Put	Currency Future	5594	5615	5594	5615	0.00
09/10/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	52	52	52	52	0.00
09/10/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	2268	2291	2268	2291	0.00
09/10/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	6	5	6	5	0.00
09/10/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	4822	4845	4822	4845	0.00
09/10/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	379	367	379	367	0.00
09/10/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	123	132	123	132	0.00
09/10/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	253	247	253	247	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	619	636	619	636	0.00
09/10/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	6	6	6	6	0.00
09/10/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4772	4795	4772	4795	0.00
09/10/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	118	118	118	118	0.00
09/10/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	2208	2229	2208	2229	0.00
09/10/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	112	112	112	112	0.00
09/10/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	2301	2322	2301	2322	0.00
09/10/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	100	100	100	100	0.00
09/10/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	2489	2510	2489	2510	0.00
09/10/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	90	90	90	90	0.00
09/10/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2679	2700	2679	2700	0.00
09/10/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	35	35	35	35	0.00
09/10/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	4725	4746	4725	4746	0.00
09/10/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	115	115	115	115	0.00
09/10/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	2254	2276	2254	2276	0.00
09/10/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	109	108	109	108	0.00
09/10/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2348	2369	2348	2369	0.00
09/10/2009	\$ / R On 14-June-10	10.25	Call	Currency Future	92	92	92	92	0.00
09/10/2009	\$ / R On 14-June-10	10.25	Put	Currency Future	2631	2653	2631	2653	0.00
09/10/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	87	87	87	87	0.00
09/10/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2727	2748	2727	2748	0.00
09/10/2009	\$ / R On 14-June-10	12.45	Call	Currency Future	34	35	34	35	0.00
09/10/2009	\$ / R On 14-June-10	12.45	Put	Currency Future	4774	4795	4774	4795	0.00
09/10/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	112	112	112	112	0.00
09/10/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	2301	2322	2301	2322	0.00
09/10/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	90	90	90	90	0.00
09/10/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2679	2700	2679	2700	0.00
09/10/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	81	81	81	81	0.00
09/10/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	2870	2892	2870	2892	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-June-10	12.60	Call	Currency Future	32	32	32	32	0.00
09/10/2009	\$ / R On 14-June-10	12.60	Put	Currency Future	4922	4943	4922	4943	0.00
09/10/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	19	19	19	19	0.00
09/10/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1513	1535	1513	1535	0.00
09/10/2009	\$ / R On 14-December-09	10.85	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-December-09	10.85	Put	Currency Future	3395	3416	3395	3416	0.00
09/10/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	4094	4116	4094	4116	0.00
09/10/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5894	5915	5894	5915	0.00
09/10/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	41	41	41	41	0.00
09/10/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2558	2581	2558	2581	0.00
09/10/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	38	38	38	38	0.00
09/10/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2655	2678	2655	2678	0.00
09/10/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	4	4	4	4	0.00
09/10/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	5120	5143	5120	5143	0.00
09/10/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	103	103	103	103	0.00
09/10/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2442	2463	2442	2463	0.00
09/10/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	87	87	87	87	0.00
09/10/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2727	2748	2727	2748	0.00
09/10/2009	\$ / R On 14-June-10	10.45	Call	Currency Future	83	83	83	83	0.00
09/10/2009	\$ / R On 14-June-10	10.45	Put	Currency Future	2822	2844	2822	2844	0.00
09/10/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	79	79	79	79	0.00
09/10/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	2918	2940	2918	2940	0.00
09/10/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	75	75	75	75	0.00
09/10/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	3015	3036	3015	3036	0.00
09/10/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	30	31	30	31	0.00
09/10/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	5070	5091	5070	5091	0.00
09/10/2009	\$ / R On 14-December-09	7.30	Call	Currency Future	316	307	316	307	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-December-09	7.30	Put	Currency Future	161	172	161	172	0.00
09/10/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	50	50	50	50	0.00
09/10/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	2316	2339	2316	2339	0.00
09/10/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	5	5	5	5	0.00
09/10/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4872	4895	4872	4895	0.00
09/10/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	115	115	115	115	0.00
09/10/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	2254	2276	2254	2276	0.00
09/10/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	33	33	33	33	0.00
09/10/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	4872	4894	4872	4894	0.00
09/10/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	56	56	56	56	0.00
09/10/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	2173	2196	2173	2196	0.00
09/10/2009	\$ / R On 14-December-09	6.90	Call	Currency Future	603	586	603	586	0.00
09/10/2009	\$ / R On 14-December-09	6.90	Put	Currency Future	48	52	48	52	0.00
09/10/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	149	146	149	146	0.00
09/10/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	394	411	394	411	0.00
09/10/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	68	68	68	68	0.00
09/10/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1934	1957	1934	1957	0.00
09/10/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	6	6	6	6	0.00
09/10/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4772	4795	4772	4795	0.00
09/10/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	144	143	144	143	0.00
09/10/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1883	1904	1883	1904	0.00
09/10/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	109	108	109	108	0.00
09/10/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2348	2369	2348	2369	0.00
09/10/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	118	118	118	118	0.00
09/10/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	2208	2229	2208	2229	0.00
09/10/2009	\$ / R On 14-June-10	12.20	Call	Currency Future	38	39	38	39	0.00
09/10/2009	\$ / R On 14-June-10	12.20	Put	Currency Future	4528	4549	4528	4549	0.00
09/10/2009	\$ / R On 14-December-09	6.85	Call	Currency Future	645	628	645	628	0.00
09/10/2009	\$ / R On 14-December-09	6.85	Put	Currency Future	40	43	40	43	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	3	3	3	3	0.00
09/10/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2697	2718	2697	2718	0.00
09/10/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	73	73	73	73	0.00
09/10/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1839	1862	1839	1862	0.00
09/10/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	7	7	7	7	0.00
09/10/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	4673	4696	4673	4696	0.00
09/10/2009	\$ / R On 14-June-10	7.65	Call	Currency Future	507	498	507	498	0.00
09/10/2009	\$ / R On 14-June-10	7.65	Put	Currency Future	447	458	447	458	0.00
09/10/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	152	151	152	151	0.00
09/10/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	1792	1812	1792	1812	0.00
09/10/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	144	143	144	143	0.00
09/10/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1883	1904	1883	1904	0.00
09/10/2009	\$ / R On 14-June-10	12.25	Call	Currency Future	37	38	37	38	0.00
09/10/2009	\$ / R On 14-June-10	12.25	Put	Currency Future	4577	4598	4577	4598	0.00
09/10/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	562	546	562	546	0.00
09/10/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	57	61	57	61	0.00
09/10/2009	\$ / R On 14-December-09	10.25	Call	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 14-December-09	10.25	Put	Currency Future	2796	2818	2796	2818	0.00
09/10/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4894	4916	4894	4916	0.00
09/10/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	562	546	562	546	0.00
09/10/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	57	61	57	61	0.00
09/10/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	688	670	688	670	0.00
09/10/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	33	35	33	35	0.00
09/10/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	413	399	413	399	0.00
09/10/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	329	338	329	338	0.00
09/10/2009	\$ / R On 14-June-10	9.30	Call	Currency Future	157	155	157	155	0.00
09/10/2009	\$ / R On 14-June-10	9.30	Put	Currency Future	1746	1766	1746	1766	0.00
09/10/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	3906	3885	3906	3885	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	5.05	Call	Currency Future	2406	2385	2406	2385	0.00
09/10/2009	\$ / R On 14-December-09	5.05	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	917	897	917	897	0.00
09/10/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	11	12	11	12	0.00
09/10/2009	\$ / R On 14-December-09	15.55	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	15.55	Put	Currency Future	8094	8115	8094	8115	0.00
09/10/2009	\$ / R On 15-March-10	3.65	Call	Currency Future	3934	3911	3934	3911	0.00
09/10/2009	\$ / R On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	2436	2413	2436	2413	0.00
09/10/2009	\$ / R On 15-March-10	5.15	Put	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	990	969	990	969	0.00
09/10/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	57	58	57	58	0.00
09/10/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	4	4	4	4	0.00
09/10/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	5070	5093	5070	5093	0.00
09/10/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	8067	8090	8067	8090	0.00
09/10/2009	\$ / R On 14-June-10	3.75	Call	Currency Future	3961	3940	3961	3940	0.00
09/10/2009	\$ / R On 14-June-10	3.75	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-June-10	5.25	Call	Currency Future	2467	2446	2467	2446	0.00
09/10/2009	\$ / R On 14-June-10	5.25	Put	Currency Future	7	7	7	7	0.00
09/10/2009	\$ / R On 14-June-10	6.75	Call	Currency Future	1065	1045	1065	1045	0.00
09/10/2009	\$ / R On 14-June-10	6.75	Put	Currency Future	104	106	104	106	0.00
09/10/2009	\$ / R On 14-June-10	11.25	Call	Currency Future	58	58	58	58	0.00
09/10/2009	\$ / R On 14-June-10	11.25	Put	Currency Future	3597	3618	3597	3618	0.00
09/10/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	16	16	16	16	0.00
09/10/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	6556	6577	6556	6577	0.00
09/10/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	8	8	8	8	0.00
09/10/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	8047	8069	8047	8069	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-December-09	3.30	Call	Currency Future	4156	4135	4156	4135	0.00
09/10/2009	\$ / R On 14-December-09	3.30	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	2656	2635	2656	2635	0.00
09/10/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	6.30	Call	Currency Future	1160	1139	1160	1139	0.00
09/10/2009	\$ / R On 14-December-09	6.30	Put	Currency Future	5	5	5	5	0.00
09/10/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	124	122	124	122	0.00
09/10/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	469	487	469	487	0.00
09/10/2009	\$ / R On 14-December-09	15.30	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	15.30	Put	Currency Future	7844	7865	7844	7865	0.00
09/10/2009	\$ / R On 15-March-10	3.40	Call	Currency Future	4184	4161	4184	4161	0.00
09/10/2009	\$ / R On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	2685	2662	2685	2662	0.00
09/10/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1217	1193	1217	1193	0.00
09/10/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	33	32	33	32	0.00
09/10/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	7817	7840	7817	7840	0.00
09/10/2009	\$ / R On 14-June-10	3.50	Call	Currency Future	4211	4190	4211	4190	0.00
09/10/2009	\$ / R On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-June-10	5.00	Call	Currency Future	2715	2694	2715	2694	0.00
09/10/2009	\$ / R On 14-June-10	5.00	Put	Currency Future	5	5	5	5	0.00
09/10/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1275	1255	1275	1255	0.00
09/10/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	65	66	65	66	0.00
09/10/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	64	64	64	64	0.00
09/10/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	3353	3375	3353	3375	0.00
09/10/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	34	34	34	34	0.00
09/10/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	4823	4845	4823	4845	0.00
09/10/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	18	18	18	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
09/10/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	6308	6329	6308	6329	0.00
09/10/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	9	9	9	9	0.00
09/10/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	7798	7820	7798	7820	0.00
09/10/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	5194	5215	5194	5215	0.00
09/10/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	521	505	521	505	0.00
09/10/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	237	244	237	244	0.00
09/10/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	88	87	88	87	0.00
09/10/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1604	1627	1604	1627	0.00
09/10/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	81	81	81	81	0.00
09/10/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1698	1721	1698	1721	0.00
09/10/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	61	61	61	61	0.00
09/10/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	2077	2101	2077	2101	0.00
09/10/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	10	9	10	9	0.00
09/10/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	4426	4449	4426	4449	0.00
09/10/2009	\$ / R On 14-June-10	7.35	Call	Currency Future	660	647	660	647	0.00
09/10/2009	\$ / R On 14-June-10	7.35	Put	Currency Future	300	308	300	308	0.00
09/10/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	161	160	161	160	0.00
09/10/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1701	1721	1701	1721	0.00
09/10/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	136	136	136	136	0.00
09/10/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1976	1996	1976	1996	0.00
09/10/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	45	45	45	45	0.00
09/10/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	4185	4206	4185	4206	0.00
09/10/2009	\$ / R On 14-December-09	5.00	Call	Currency Future	2456	2435	2456	2435	0.00
09/10/2009	\$ / R On 14-December-09	5.00	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	6.00	Call	Currency Future	1458	1437	1458	1437	0.00
09/10/2009	\$ / R On 14-December-09	6.00	Put	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 14-December-09	7.00	Call	Currency Future	523	507	523	507	0.00
09/10/2009	\$ / R On 14-December-09	7.00	Put	Currency Future	67	73	67	73	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 15-March-10	5.10	Call	Currency Future	2486	2463	2486	2463	0.00
09/10/2009	\$ / R On 15-March-10	5.10	Put	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	1501	1478	1501	1478	0.00
09/10/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	17	17	17	17	0.00
09/10/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	647	629	647	629	0.00
09/10/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	163	168	163	168	0.00
09/10/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	9	8	9	8	0.00
09/10/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	4525	4548	4525	4548	0.00
09/10/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	5518	5541	5518	5541	0.00
09/10/2009	\$ / R On 14-June-10	5.20	Call	Currency Future	2517	2495	2517	2495	0.00
09/10/2009	\$ / R On 14-June-10	5.20	Put	Currency Future	6	6	6	6	0.00
09/10/2009	\$ / R On 14-June-10	6.20	Call	Currency Future	1546	1525	1546	1525	0.00
09/10/2009	\$ / R On 14-June-10	6.20	Put	Currency Future	36	36	36	36	0.00
09/10/2009	\$ / R On 14-June-10	7.20	Call	Currency Future	749	734	749	734	0.00
09/10/2009	\$ / R On 14-June-10	7.20	Put	Currency Future	239	244	239	244	0.00
09/10/2009	\$ / R On 14-June-10	11.20	Call	Currency Future	59	59	59	59	0.00
09/10/2009	\$ / R On 14-June-10	11.20	Put	Currency Future	3548	3570	3548	3570	0.00
09/10/2009	\$ / R On 14-June-10	13.20	Call	Currency Future	26	26	26	26	0.00
09/10/2009	\$ / R On 14-June-10	13.20	Put	Currency Future	5515	5536	5515	5536	0.00
09/10/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	1657	1636	1657	1636	0.00
09/10/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	2635	2612	2635	2612	0.00
09/10/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	1646	1623	1646	1623	0.00
09/10/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	12	13	12	13	0.00
09/10/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	753	733	753	733	0.00
09/10/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	119	122	119	122	0.00
09/10/2009	\$ / R On 14-June-10	6.00	Call	Currency Future	1734	1713	1734	1713	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-June-10	6.00	Put	Currency Future	23	23	23	23	0.00
09/10/2009	\$ / R On 14-June-10	7.00	Call	Currency Future	880	863	880	863	0.00
09/10/2009	\$ / R On 14-June-10	7.00	Put	Currency Future	170	174	170	174	0.00
09/10/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	42	42	42	42	0.00
09/10/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	4331	4353	4331	4353	0.00
09/10/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	28	28	28	28	0.00
09/10/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	5317	5338	5317	5338	0.00
09/10/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	1695	1672	1695	1672	0.00
09/10/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	11	11	11	11	0.00
09/10/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	790	770	790	770	0.00
09/10/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	106	109	106	109	0.00
09/10/2009	\$ / R On 14-December-09	15.15	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	15.15	Put	Currency Future	7694	7715	7694	7715	0.00
09/10/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	55	56	55	56	0.00
09/10/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	3695	3716	3695	3716	0.00
09/10/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	36	36	36	36	0.00
09/10/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	4675	4697	4675	4697	0.00
09/10/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	24	24	24	24	0.00
09/10/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	5664	5685	5664	5685	0.00
09/10/2009	\$ / R On 14-December-09	4.75	Call	Currency Future	2706	2685	2706	2685	0.00
09/10/2009	\$ / R On 14-December-09	4.75	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	5.75	Call	Currency Future	1707	1686	1707	1686	0.00
09/10/2009	\$ / R On 14-December-09	5.75	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-December-09	6.75	Call	Currency Future	732	714	732	714	0.00
09/10/2009	\$ / R On 14-December-09	6.75	Put	Currency Future	27	29	27	29	0.00
09/10/2009	\$ / R On 14-December-09	15.25	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	15.25	Put	Currency Future	7794	7815	7794	7815	0.00
09/10/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	2735	2712	2735	2712	0.00
09/10/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	1744	1721	1744	1721	0.00
09/10/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	10	10	10	10	0.00
09/10/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	828	808	828	808	0.00
09/10/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	94	97	94	97	0.00
09/10/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	2765	2744	2765	2744	0.00
09/10/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	5	4	5	4	0.00
09/10/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	1781	1760	1781	1760	0.00
09/10/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	21	21	21	21	0.00
09/10/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	915	897	915	897	0.00
09/10/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	155	158	155	158	0.00
09/10/2009	\$ / R On 14-June-10	11.45	Call	Currency Future	53	53	53	53	0.00
09/10/2009	\$ / R On 14-June-10	11.45	Put	Currency Future	3793	3814	3793	3814	0.00
09/10/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	23	23	23	23	0.00
09/10/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	5763	5784	5763	5784	0.00
09/10/2009	\$ / R On 14-December-09	4.85	Call	Currency Future	2606	2585	2606	2585	0.00
09/10/2009	\$ / R On 14-December-09	4.85	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	5.85	Call	Currency Future	1607	1586	1607	1586	0.00
09/10/2009	\$ / R On 14-December-09	5.85	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-December-09	15.35	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	15.35	Put	Currency Future	7894	7915	7894	7915	0.00
09/10/2009	\$ / R On 14-June-10	5.10	Call	Currency Future	2616	2595	2616	2595	0.00
09/10/2009	\$ / R On 14-June-10	5.10	Put	Currency Future	5	5	5	5	0.00
09/10/2009	\$ / R On 14-June-10	6.10	Call	Currency Future	1640	1618	1640	1618	0.00
09/10/2009	\$ / R On 14-June-10	6.10	Put	Currency Future	29	29	29	29	0.00
09/10/2009	\$ / R On 14-June-10	7.10	Call	Currency Future	813	796	813	796	0.00
09/10/2009	\$ / R On 14-June-10	7.10	Put	Currency Future	202	207	202	207	0.00
09/10/2009	\$ / R On 14-June-10	8.10	Call	Currency Future	354	348	354	348	0.00
09/10/2009	\$ / R On 14-June-10	8.10	Put	Currency Future	743	758	743	758	0.00
09/10/2009	\$ / R On 14-June-10	10.60	Call	Currency Future	77	77	77	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
09/10/2009	\$ / R On 14-June-10	10.60	Put	Currency Future	2966	2988	2966	2988	0.00
09/10/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	50	50	50	50	0.00
09/10/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	3940	3961	3940	3961	0.00
09/10/2009	\$ / R On 14-June-10	13.60	Call	Currency Future	22	22	22	22	0.00
09/10/2009	\$ / R On 14-June-10	13.60	Put	Currency Future	5912	5933	5912	5933	0.00
09/10/2009	\$ / R On 14-December-09	4.90	Call	Currency Future	2556	2535	2556	2535	0.00
09/10/2009	\$ / R On 14-December-09	4.90	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	5.90	Call	Currency Future	1557	1536	1557	1536	0.00
09/10/2009	\$ / R On 14-December-09	5.90	Put	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 14-December-09	15.40	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	15.40	Put	Currency Future	7944	7965	7944	7965	0.00
09/10/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	2536	2512	2536	2512	0.00
09/10/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	1549	1526	1549	1526	0.00
09/10/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	16	16	16	16	0.00
09/10/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	681	662	681	662	0.00
09/10/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	147	152	147	152	0.00
09/10/2009	\$ / R On 14-June-10	5.15	Call	Currency Future	2566	2545	2566	2545	0.00
09/10/2009	\$ / R On 14-June-10	5.15	Put	Currency Future	6	6	6	6	0.00
09/10/2009	\$ / R On 14-June-10	6.15	Call	Currency Future	1593	1572	1593	1572	0.00
09/10/2009	\$ / R On 14-June-10	6.15	Put	Currency Future	32	32	32	32	0.00
09/10/2009	\$ / R On 14-June-10	11.65	Call	Currency Future	49	50	49	50	0.00
09/10/2009	\$ / R On 14-June-10	11.65	Put	Currency Future	3989	4010	3989	4010	0.00
09/10/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	32	32	32	32	0.00
09/10/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	4971	4993	4971	4993	0.00
09/10/2009	\$ / R On 14-June-10	13.65	Call	Currency Future	22	22	22	22	0.00
09/10/2009	\$ / R On 14-June-10	13.65	Put	Currency Future	5961	5983	5961	5983	0.00
09/10/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	73	74	73	74	0.00
09/10/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	3063	3084	3063	3084	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	48	49	48	49	0.00
09/10/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	4038	4059	4038	4059	0.00
09/10/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	31	31	31	31	0.00
09/10/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	5020	5042	5020	5042	0.00
09/10/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	21	22	21	22	0.00
09/10/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	6011	6032	6011	6032	0.00
09/10/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	52	52	52	52	0.00
09/10/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	3842	3863	3842	3863	0.00
09/10/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	23	23	23	23	0.00
09/10/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	5812	5834	5812	5834	0.00
09/10/2009	\$ / R On 14-December-09	4.65	Call	Currency Future	2806	2785	2806	2785	0.00
09/10/2009	\$ / R On 14-December-09	4.65	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	5.65	Call	Currency Future	1807	1785	1807	1785	0.00
09/10/2009	\$ / R On 14-December-09	5.65	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-December-09	6.65	Call	Currency Future	823	804	823	804	0.00
09/10/2009	\$ / R On 14-December-09	6.65	Put	Currency Future	18	19	18	19	0.00
09/10/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	2835	2812	2835	2812	0.00
09/10/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	1842	1819	1842	1819	0.00
09/10/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	8	8	8	8	0.00
09/10/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	908	886	908	886	0.00
09/10/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	74	76	74	76	0.00
09/10/2009	\$ / R On 14-June-10	4.90	Call	Currency Future	2815	2793	2815	2793	0.00
09/10/2009	\$ / R On 14-June-10	4.90	Put	Currency Future	4	4	4	4	0.00
09/10/2009	\$ / R On 14-June-10	5.90	Call	Currency Future	1829	1808	1829	1808	0.00
09/10/2009	\$ / R On 14-June-10	5.90	Put	Currency Future	19	19	19	19	0.00
09/10/2009	\$ / R On 14-June-10	6.90	Call	Currency Future	951	933	951	933	0.00
09/10/2009	\$ / R On 14-June-10	6.90	Put	Currency Future	141	144	141	144	0.00
09/10/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	85	85	85	85	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2775	2796	2775	2796	0.00
09/10/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	54	54	54	54	0.00
09/10/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	3744	3765	3744	3765	0.00
09/10/2009	\$ / R On 14-December-09	4.60	Call	Currency Future	2856	2835	2856	2835	0.00
09/10/2009	\$ / R On 14-December-09	4.60	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	5.60	Call	Currency Future	1856	1835	1856	1835	0.00
09/10/2009	\$ / R On 14-December-09	5.60	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-December-09	6.60	Call	Currency Future	870	850	870	850	0.00
09/10/2009	\$ / R On 14-December-09	6.60	Put	Currency Future	14	15	14	15	0.00
09/10/2009	\$ / R On 14-December-09	15.10	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	15.10	Put	Currency Future	7644	7665	7644	7665	0.00
09/10/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	2885	2861	2885	2861	0.00
09/10/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	1891	1868	1891	1868	0.00
09/10/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	7	7	7	7	0.00
09/10/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	949	927	949	927	0.00
09/10/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	65	67	65	67	0.00
09/10/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	7	7	7	7	0.00
09/10/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	4624	4647	4624	4647	0.00
09/10/2009	\$ / R On 14-June-10	4.85	Call	Currency Future	2864	2843	2864	2843	0.00
09/10/2009	\$ / R On 14-June-10	4.85	Put	Currency Future	4	4	4	4	0.00
09/10/2009	\$ / R On 14-June-10	5.85	Call	Currency Future	1877	1856	1877	1856	0.00
09/10/2009	\$ / R On 14-June-10	5.85	Put	Currency Future	17	16	17	16	0.00
09/10/2009	\$ / R On 14-June-10	6.85	Call	Currency Future	988	969	988	969	0.00
09/10/2009	\$ / R On 14-June-10	6.85	Put	Currency Future	128	130	128	130	0.00
09/10/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	2914	2893	2914	2893	0.00
09/10/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	4	4	4	4	0.00
09/10/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	1925	1904	1925	1904	0.00
09/10/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	15	15	15	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
09/10/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1026	1007	1026	1007	0.00
09/10/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	115	117	115	117	0.00
09/10/2009	\$ / R On 14-June-10	11.30	Call	Currency Future	56	57	56	57	0.00
09/10/2009	\$ / R On 14-June-10	11.30	Put	Currency Future	3646	3667	3646	3667	0.00
09/10/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	37	37	37	37	0.00
09/10/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	4626	4648	4626	4648	0.00
09/10/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	25	25	25	25	0.00
09/10/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	5614	5635	5614	5635	0.00
09/10/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3006	2985	3006	2985	0.00
09/10/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2006	1985	2006	1985	0.00
09/10/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1012	992	1012	992	0.00
09/10/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	7	7	7	7	0.00
09/10/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	4	4	4	4	0.00
09/10/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2498	2519	2498	2519	0.00
09/10/2009	\$ / R On 14-December-09	14.95	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	14.95	Put	Currency Future	7494	7515	7494	7515	0.00
09/10/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3034	3011	3034	3011	0.00
09/10/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2039	2016	2039	2016	0.00
09/10/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	5	5	5	5	0.00
09/10/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1078	1054	1078	1054	0.00
09/10/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	45	44	45	44	0.00
09/10/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	5469	5492	5469	5492	0.00
09/10/2009	\$ / R On 14-June-10	4.65	Call	Currency Future	3064	3042	3064	3042	0.00
09/10/2009	\$ / R On 14-June-10	4.65	Put	Currency Future	3	3	3	3	0.00
09/10/2009	\$ / R On 14-June-10	5.65	Call	Currency Future	2071	2050	2071	2050	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-June-10	5.65	Put	Currency Future	11	11	11	11	0.00
09/10/2009	\$ / R On 14-June-10	6.65	Call	Currency Future	1146	1126	1146	1126	0.00
09/10/2009	\$ / R On 14-June-10	6.65	Put	Currency Future	85	86	85	86	0.00
09/10/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	60	60	60	60	0.00
09/10/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	3499	3521	3499	3521	0.00
09/10/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	26	26	26	26	0.00
09/10/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	5465	5487	5465	5487	0.00
09/10/2009	\$ / R On 14-December-09	4.35	Call	Currency Future	3106	3085	3106	3085	0.00
09/10/2009	\$ / R On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	5.35	Call	Currency Future	2106	2085	2106	2085	0.00
09/10/2009	\$ / R On 14-December-09	5.35	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	6.35	Call	Currency Future	1111	1090	1111	1090	0.00
09/10/2009	\$ / R On 14-December-09	6.35	Put	Currency Future	5	5	5	5	0.00
09/10/2009	\$ / R On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	14.85	Put	Currency Future	7394	7415	7394	7415	0.00
09/10/2009	\$ / R On 15-March-10	4.50	Call	Currency Future	3084	3061	3084	3061	0.00
09/10/2009	\$ / R On 15-March-10	4.50	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	5.50	Call	Currency Future	2088	2065	2088	2065	0.00
09/10/2009	\$ / R On 15-March-10	5.50	Put	Currency Future	5	5	5	5	0.00
09/10/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1124	1100	1124	1100	0.00
09/10/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	40	40	40	40	0.00
09/10/2009	\$ / R On 14-June-10	4.60	Call	Currency Future	3113	3092	3113	3092	0.00
09/10/2009	\$ / R On 14-June-10	4.60	Put	Currency Future	3	3	3	3	0.00
09/10/2009	\$ / R On 14-June-10	5.60	Call	Currency Future	2121	2099	2121	2099	0.00
09/10/2009	\$ / R On 14-June-10	5.60	Put	Currency Future	10	10	10	10	0.00
09/10/2009	\$ / R On 14-June-10	6.60	Call	Currency Future	1189	1168	1189	1168	0.00
09/10/2009	\$ / R On 14-June-10	6.60	Put	Currency Future	78	79	78	79	0.00
09/10/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	61	61	61	61	0.00
09/10/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	3451	3472	3451	3472	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	40	40	40	40	0.00
09/10/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	4430	4451	4430	4451	0.00
09/10/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	26	27	26	27	0.00
09/10/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	5416	5437	5416	5437	0.00
09/10/2009	\$ / R On 14-December-09	4.30	Call	Currency Future	3156	3135	3156	3135	0.00
09/10/2009	\$ / R On 14-December-09	4.30	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	5.30	Call	Currency Future	2156	2135	2156	2135	0.00
09/10/2009	\$ / R On 14-December-09	5.30	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	14.80	Put	Currency Future	7344	7365	7344	7365	0.00
09/10/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	3184	3161	3184	3161	0.00
09/10/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	2188	2164	2188	2164	0.00
09/10/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	4	4	4	4	0.00
09/10/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	465	450	465	450	0.00
09/10/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	281	289	281	289	0.00
09/10/2009	\$ / R On 14-June-10	4.55	Call	Currency Future	3163	3142	3163	3142	0.00
09/10/2009	\$ / R On 14-June-10	4.55	Put	Currency Future	3	3	3	3	0.00
09/10/2009	\$ / R On 14-June-10	5.55	Call	Currency Future	2170	2149	2170	2149	0.00
09/10/2009	\$ / R On 14-June-10	5.55	Put	Currency Future	10	10	10	10	0.00
09/10/2009	\$ / R On 14-June-10	6.55	Call	Currency Future	1232	1211	1232	1211	0.00
09/10/2009	\$ / R On 14-June-10	6.55	Put	Currency Future	71	72	71	72	0.00
09/10/2009	\$ / R On 14-June-10	7.55	Call	Currency Future	555	544	555	544	0.00
09/10/2009	\$ / R On 14-June-10	7.55	Put	Currency Future	394	404	394	404	0.00
09/10/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	63	63	63	63	0.00
09/10/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	3402	3424	3402	3424	0.00
09/10/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	41	41	41	41	0.00
09/10/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	4381	4402	4381	4402	0.00
09/10/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	27	27	27	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
09/10/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	5366	5388	5366	5388	0.00
09/10/2009	\$ / R On 14-December-09	4.25	Call	Currency Future	3206	3185	3206	3185	0.00
09/10/2009	\$ / R On 14-December-09	4.25	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	5.25	Call	Currency Future	2206	2185	2206	2185	0.00
09/10/2009	\$ / R On 14-December-09	5.25	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	6.25	Call	Currency Future	1210	1189	1210	1189	0.00
09/10/2009	\$ / R On 14-December-09	6.25	Put	Currency Future	4	4	4	4	0.00
09/10/2009	\$ / R On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	14.75	Put	Currency Future	7294	7315	7294	7315	0.00
09/10/2009	\$ / R On 14-June-10	4.50	Call	Currency Future	3213	3192	3213	3192	0.00
09/10/2009	\$ / R On 14-June-10	4.50	Put	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 14-June-10	5.50	Call	Currency Future	2220	2198	2220	2198	0.00
09/10/2009	\$ / R On 14-June-10	5.50	Put	Currency Future	9	9	9	9	0.00
09/10/2009	\$ / R On 14-June-10	7.50	Call	Currency Future	580	568	580	568	0.00
09/10/2009	\$ / R On 14-June-10	7.50	Put	Currency Future	369	379	369	379	0.00
09/10/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3134	3111	3134	3111	0.00
09/10/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2138	2115	2138	2115	0.00
09/10/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	4	4	4	4	0.00
09/10/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1170	1146	1170	1146	0.00
09/10/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	36	36	36	36	0.00
09/10/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	439	424	439	424	0.00
09/10/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	305	313	305	313	0.00
09/10/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	2985	2961	2985	2961	0.00
09/10/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	1989	1966	1989	1966	0.00
09/10/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	6	6	6	6	0.00
09/10/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1033	1011	1033	1011	0.00
09/10/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	49	51	49	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
09/10/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3014	2993	3014	2993	0.00
09/10/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	3	3	3	3	0.00
09/10/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2022	2001	2022	2001	0.00
09/10/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	12	11	12	11	0.00
09/10/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1104	1084	1104	1084	0.00
09/10/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	93	95	93	95	0.00
09/10/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	3234	3211	3234	3211	0.00
09/10/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	1	0	1	0	0.00
09/10/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	2237	2214	2237	2214	0.00
09/10/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	4	4	4	4	0.00
09/10/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1263	1240	1263	1240	0.00
09/10/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	30	29	30	29	0.00
09/10/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	492	477	492	477	0.00
09/10/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	259	266	259	266	0.00
09/10/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	14	14	14	14	0.00
09/10/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	6804	6825	6804	6825	0.00
09/10/2009	\$ / R On 14-June-10	11.55	Call	Currency Future	51	51	51	51	0.00
09/10/2009	\$ / R On 14-June-10	11.55	Put	Currency Future	3891	3912	3891	3912	0.00
09/10/2009	\$ / R On 14-June-10	14.55	Call	Currency Future	14	14	14	14	0.00
09/10/2009	\$ / R On 14-June-10	14.55	Put	Currency Future	6853	6875	6853	6875	0.00
09/10/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	14	14	14	14	0.00
09/10/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	6903	6924	6903	6924	0.00
09/10/2009	\$ / R On 14-December-09	4.40	Call	Currency Future	3056	3035	3056	3035	0.00
09/10/2009	\$ / R On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	5.40	Call	Currency Future	2056	2035	2056	2035	0.00
09/10/2009	\$ / R On 14-December-09	5.40	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	6.40	Call	Currency Future	1062	1041	1062	1041	0.00
09/10/2009	\$ / R On 14-December-09	6.40	Put	Currency Future	6	6	6	6	0.00
09/10/2009	\$ / R On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-December-09	14.90	Put	Currency Future	7444	7465	7444	7465	0.00
09/10/2009	\$ / R On 14-December-09	4.05	Call	Currency Future	3406	3385	3406	3385	0.00
09/10/2009	\$ / R On 14-December-09	4.05	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	6.05	Call	Currency Future	1408	1387	1408	1387	0.00
09/10/2009	\$ / R On 14-December-09	6.05	Put	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 14-December-09	7.05	Call	Currency Future	485	470	485	470	0.00
09/10/2009	\$ / R On 14-December-09	7.05	Put	Currency Future	79	85	79	85	0.00
09/10/2009	\$ / R On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	14.55	Put	Currency Future	7094	7115	7094	7115	0.00
09/10/2009	\$ / R On 15-March-10	4.20	Call	Currency Future	3384	3361	3384	3361	0.00
09/10/2009	\$ / R On 15-March-10	4.20	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	5.20	Call	Currency Future	2386	2363	2386	2363	0.00
09/10/2009	\$ / R On 15-March-10	5.20	Put	Currency Future	3	3	3	3	0.00
09/10/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1405	1382	1405	1382	0.00
09/10/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	22	21	22	21	0.00
09/10/2009	\$ / R On 14-June-10	4.30	Call	Currency Future	3412	3391	3412	3391	0.00
09/10/2009	\$ / R On 14-June-10	4.30	Put	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 14-June-10	5.30	Call	Currency Future	2418	2396	2418	2396	0.00
09/10/2009	\$ / R On 14-June-10	5.30	Put	Currency Future	7	7	7	7	0.00
09/10/2009	\$ / R On 14-June-10	6.30	Call	Currency Future	1455	1434	1455	1434	0.00
09/10/2009	\$ / R On 14-June-10	6.30	Put	Currency Future	44	44	44	44	0.00
09/10/2009	\$ / R On 14-June-10	7.30	Call	Currency Future	689	675	689	675	0.00
09/10/2009	\$ / R On 14-June-10	7.30	Put	Currency Future	279	286	279	286	0.00
09/10/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	30	30	30	30	0.00
09/10/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	5119	5141	5119	5141	0.00
09/10/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	16	16	16	16	0.00
09/10/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	6605	6627	6605	6627	0.00
09/10/2009	\$ / R On 14-December-09	3.95	Call	Currency Future	3506	3485	3506	3485	0.00
09/10/2009	\$ / R On 14-December-09	3.95	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-December-09	4.95	Call	Currency Future	2506	2485	2506	2485	0.00
09/10/2009	\$ / R On 14-December-09	4.95	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	5.95	Call	Currency Future	1508	1487	1508	1487	0.00
09/10/2009	\$ / R On 14-December-09	5.95	Put	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 14-December-09	11.45	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	11.45	Put	Currency Future	3995	4016	3995	4016	0.00
09/10/2009	\$ / R On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	14.45	Put	Currency Future	6994	7015	6994	7015	0.00
09/10/2009	\$ / R On 15-March-10	4.10	Call	Currency Future	3484	3461	3484	3461	0.00
09/10/2009	\$ / R On 15-March-10	4.10	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	4	4	4	4	0.00
09/10/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	5021	5044	5021	5044	0.00
09/10/2009	\$ / R On 14-June-10	4.25	Call	Currency Future	3462	3441	3462	3441	0.00
09/10/2009	\$ / R On 14-June-10	4.25	Put	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 14-June-10	6.25	Call	Currency Future	1500	1479	1500	1479	0.00
09/10/2009	\$ / R On 14-June-10	6.25	Put	Currency Future	40	40	40	40	0.00
09/10/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	719	704	719	704	0.00
09/10/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	258	265	258	265	0.00
09/10/2009	\$ / R On 14-December-09	13.95	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	13.95	Put	Currency Future	6494	6515	6494	6515	0.00
09/10/2009	\$ / R On 14-December-09	15.95	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	15.95	Put	Currency Future	8494	8515	8494	8515	0.00
09/10/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	6517	6540	6517	6540	0.00
09/10/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	8516	8540	8516	8540	0.00
09/10/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	6	6	6	6	0.00
09/10/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	8545	8567	8545	8567	0.00
09/10/2009	\$ / R On 14-December-09	12.05	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-December-09	12.05	Put	Currency Future	4594	4616	4594	4616	0.00
09/10/2009	\$ / R On 14-December-09	16.05	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	16.05	Put	Currency Future	8594	8615	8594	8615	0.00
09/10/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	6617	6640	6617	6640	0.00
09/10/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	8616	8640	8616	8640	0.00
09/10/2009	\$ / R On 14-June-10	4.35	Call	Currency Future	3362	3341	3362	3341	0.00
09/10/2009	\$ / R On 14-June-10	4.35	Put	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 14-June-10	5.35	Call	Currency Future	2368	2347	2368	2347	0.00
09/10/2009	\$ / R On 14-June-10	5.35	Put	Currency Future	8	7	8	7	0.00
09/10/2009	\$ / R On 14-June-10	6.35	Call	Currency Future	1409	1388	1409	1388	0.00
09/10/2009	\$ / R On 14-June-10	6.35	Put	Currency Future	49	49	49	49	0.00
09/10/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	15	15	15	15	0.00
09/10/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	6655	6676	6655	6676	0.00
09/10/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	5	5	5	5	0.00
09/10/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	8645	8666	8645	8666	0.00
09/10/2009	\$ / R On 14-December-09	4.15	Call	Currency Future	3306	3285	3306	3285	0.00
09/10/2009	\$ / R On 14-December-09	4.15	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	5.15	Call	Currency Future	2306	2285	2306	2285	0.00
09/10/2009	\$ / R On 14-December-09	5.15	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	6.15	Call	Currency Future	1309	1288	1309	1288	0.00
09/10/2009	\$ / R On 14-December-09	6.15	Put	Currency Future	3	3	3	3	0.00
09/10/2009	\$ / R On 14-December-09	7.15	Call	Currency Future	412	400	412	400	0.00
09/10/2009	\$ / R On 14-December-09	7.15	Put	Currency Future	107	115	107	115	0.00
09/10/2009	\$ / R On 14-December-09	14.15	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	14.15	Put	Currency Future	6694	6715	6694	6715	0.00
09/10/2009	\$ / R On 14-December-09	16.15	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	16.15	Put	Currency Future	8694	8715	8694	8715	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	3284	3261	3284	3261	0.00
09/10/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	2287	2264	2287	2264	0.00
09/10/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	3	3	3	3	0.00
09/10/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1310	1287	1310	1287	0.00
09/10/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	27	26	27	26	0.00
09/10/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	6717	6740	6717	6740	0.00
09/10/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	8716	8740	8716	8740	0.00
09/10/2009	\$ / R On 14-June-10	4.45	Call	Currency Future	3263	3241	3263	3241	0.00
09/10/2009	\$ / R On 14-June-10	4.45	Put	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 14-June-10	5.45	Call	Currency Future	2269	2248	2269	2248	0.00
09/10/2009	\$ / R On 14-June-10	5.45	Put	Currency Future	8	8	8	8	0.00
09/10/2009	\$ / R On 14-June-10	6.45	Call	Currency Future	1320	1299	1320	1299	0.00
09/10/2009	\$ / R On 14-June-10	6.45	Put	Currency Future	59	60	59	60	0.00
09/10/2009	\$ / R On 14-June-10	7.45	Call	Currency Future	606	593	606	593	0.00
09/10/2009	\$ / R On 14-June-10	7.45	Put	Currency Future	345	354	345	354	0.00
09/10/2009	\$ / R On 14-June-10	14.45	Call	Currency Future	15	15	15	15	0.00
09/10/2009	\$ / R On 14-June-10	14.45	Put	Currency Future	6754	6775	6754	6775	0.00
09/10/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	5	5	5	5	0.00
09/10/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	8745	8766	8745	8766	0.00
09/10/2009	\$ / R On 14-December-09	14.25	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	14.25	Put	Currency Future	6794	6815	6794	6815	0.00
09/10/2009	\$ / R On 14-December-09	16.25	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	16.25	Put	Currency Future	8794	8815	8794	8815	0.00
09/10/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	6817	6840	6817	6840	0.00
09/10/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	8816	8840	8816	8840	0.00
09/10/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	5	5	5	5	0.00
09/10/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	8844	8866	8844	8866	0.00
09/10/2009	\$ / R On 14-December-09	4.20	Call	Currency Future	3256	3235	3256	3235	0.00
09/10/2009	\$ / R On 14-December-09	4.20	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	5.20	Call	Currency Future	2256	2235	2256	2235	0.00
09/10/2009	\$ / R On 14-December-09	5.20	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	6.20	Call	Currency Future	1259	1238	1259	1238	0.00
09/10/2009	\$ / R On 14-December-09	6.20	Put	Currency Future	3	4	3	4	0.00
09/10/2009	\$ / R On 14-December-09	14.20	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	14.20	Put	Currency Future	6744	6765	6744	6765	0.00
09/10/2009	\$ / R On 14-December-09	16.20	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	16.20	Put	Currency Future	8744	8765	8744	8765	0.00
09/10/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	6767	6790	6767	6790	0.00
09/10/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	8766	8790	8766	8790	0.00
09/10/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	5	5	5	5	0.00
09/10/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	8794	8816	8794	8816	0.00
09/10/2009	\$ / R On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	14.40	Put	Currency Future	6944	6965	6944	6965	0.00
09/10/2009	\$ / R On 14-December-09	16.40	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	16.40	Put	Currency Future	8944	8965	8944	8965	0.00
09/10/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	6967	6990	6967	6990	0.00
09/10/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	8966	8990	8966	8990	0.00
09/10/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	73	74	73	74	0.00
09/10/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	3063	3084	3063	3084	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	31	31	31	31	0.00
09/10/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	5020	5042	5020	5042	0.00
09/10/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	13	13	13	13	0.00
09/10/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	7002	7024	7002	7024	0.00
09/10/2009	\$ / R On 14-June-10	16.70	Call	Currency Future	4	4	4	4	0.00
09/10/2009	\$ / R On 14-June-10	16.70	Put	Currency Future	8994	9015	8994	9015	0.00
09/10/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	13	13	13	13	0.00
09/10/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	7002	7024	7002	7024	0.00
09/10/2009	\$ / R On 14-December-09	16.45	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	16.45	Put	Currency Future	8994	9015	8994	9015	0.00
09/10/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	7017	7040	7017	7040	0.00
09/10/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	9016	9040	9016	9040	0.00
09/10/2009	\$ / R On 14-June-10	4.75	Call	Currency Future	2964	2943	2964	2943	0.00
09/10/2009	\$ / R On 14-June-10	4.75	Put	Currency Future	3	3	3	3	0.00
09/10/2009	\$ / R On 14-June-10	5.75	Call	Currency Future	1974	1952	1974	1952	0.00
09/10/2009	\$ / R On 14-June-10	5.75	Put	Currency Future	13	13	13	13	0.00
09/10/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	72	72	72	72	0.00
09/10/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	3111	3133	3111	3133	0.00
09/10/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	13	13	13	13	0.00
09/10/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	7052	7073	7052	7073	0.00
09/10/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	4	4	4	4	0.00
09/10/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	9044	9065	9044	9065	0.00
09/10/2009	\$ / R On 14-December-09	4.50	Call	Currency Future	2956	2935	2956	2935	0.00
09/10/2009	\$ / R On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	5.50	Call	Currency Future	1956	1935	1956	1935	0.00
09/10/2009	\$ / R On 14-December-09	5.50	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-December-09	6.50	Call	Currency Future	964	944	964	944	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-December-09	6.50	Put	Currency Future	9	9	9	9	0.00
09/10/2009	\$ / R On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	14.50	Put	Currency Future	7044	7065	7044	7065	0.00
09/10/2009	\$ / R On 14-December-09	16.50	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	16.50	Put	Currency Future	9044	9065	9044	9065	0.00
09/10/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	2935	2911	2935	2911	0.00
09/10/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	1940	1917	1940	1917	0.00
09/10/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	6	6	6	6	0.00
09/10/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	1	0	1	0	0.00
09/10/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	7067	7090	7067	7090	0.00
09/10/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	9066	9090	9066	9090	0.00
09/10/2009	\$ / R On 14-June-10	10.80	Call	Currency Future	70	70	70	70	0.00
09/10/2009	\$ / R On 14-June-10	10.80	Put	Currency Future	3159	3181	3159	3181	0.00
09/10/2009	\$ / R On 14-June-10	14.80	Call	Currency Future	12	12	12	12	0.00
09/10/2009	\$ / R On 14-June-10	14.80	Put	Currency Future	7102	7123	7102	7123	0.00
09/10/2009	\$ / R On 14-June-10	16.80	Call	Currency Future	4	4	4	4	0.00
09/10/2009	\$ / R On 14-June-10	16.80	Put	Currency Future	9094	9115	9094	9115	0.00
09/10/2009	\$ / R On 14-December-09	14.30	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	14.30	Put	Currency Future	6844	6865	6844	6865	0.00
09/10/2009	\$ / R On 14-December-09	16.30	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	16.30	Put	Currency Future	8844	8865	8844	8865	0.00
09/10/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	6867	6890	6867	6890	0.00
09/10/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	8866	8890	8866	8890	0.00
09/10/2009	\$ / R On 14-June-10	16.60	Call	Currency Future	5	5	5	5	0.00
09/10/2009	\$ / R On 14-June-10	16.60	Put	Currency Future	8894	8915	8894	8915	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-December-09	4.00	Call	Currency Future	3456	3435	3456	3435	0.00
09/10/2009	\$ / R On 14-December-09	4.00	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	16.00	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	16.00	Put	Currency Future	8544	8565	8544	8565	0.00
09/10/2009	\$ / R On 15-March-10	4.15	Call	Currency Future	3434	3411	3434	3411	0.00
09/10/2009	\$ / R On 15-March-10	4.15	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1453	1430	1453	1430	0.00
09/10/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	19	19	19	19	0.00
09/10/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	614	596	614	596	0.00
09/10/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	180	185	180	185	0.00
09/10/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	8	8	8	8	0.00
09/10/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	4574	4597	4574	4597	0.00
09/10/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	8566	8590	8566	8590	0.00
09/10/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	6	6	6	6	0.00
09/10/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	8595	8616	8595	8616	0.00
09/10/2009	\$ / R On 15-March-10	4.05	Call	Currency Future	3534	3511	3534	3511	0.00
09/10/2009	\$ / R On 15-March-10	4.05	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	6467	6490	6467	6490	0.00
09/10/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	8466	8490	8466	8490	0.00
09/10/2009	\$ / R On 14-June-10	4.20	Call	Currency Future	3512	3491	3512	3491	0.00
09/10/2009	\$ / R On 14-June-10	4.20	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-June-10	14.20	Call	Currency Future	17	17	17	17	0.00
09/10/2009	\$ / R On 14-June-10	14.20	Put	Currency Future	6506	6527	6506	6527	0.00
09/10/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	6	6	6	6	0.00
09/10/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	8495	8517	8495	8517	0.00
09/10/2009	\$ / R On 14-December-09	3.85	Call	Currency Future	3606	3585	3606	3585	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	13.85	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	13.85	Put	Currency Future	6394	6415	6394	6415	0.00
09/10/2009	\$ / R On 14-December-09	15.85	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	15.85	Put	Currency Future	8394	8415	8394	8415	0.00
09/10/2009	\$ / R On 15-March-10	4.00	Call	Currency Future	3584	3561	3584	3561	0.00
09/10/2009	\$ / R On 15-March-10	4.00	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	2586	2562	2586	2562	0.00
09/10/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	1598	1574	1598	1574	0.00
09/10/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	14	14	14	14	0.00
09/10/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	8417	8440	8417	8440	0.00
09/10/2009	\$ / R On 14-June-10	4.15	Call	Currency Future	3562	3541	3562	3541	0.00
09/10/2009	\$ / R On 14-June-10	4.15	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	17	17	17	17	0.00
09/10/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	6457	6478	6457	6478	0.00
09/10/2009	\$ / R On 14-June-10	16.15	Call	Currency Future	6	6	6	6	0.00
09/10/2009	\$ / R On 14-June-10	16.15	Put	Currency Future	8446	8467	8446	8467	0.00
09/10/2009	\$ / R On 14-December-09	4.10	Call	Currency Future	3356	3335	3356	3335	0.00
09/10/2009	\$ / R On 14-December-09	4.10	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	5.10	Call	Currency Future	2356	2335	2356	2335	0.00
09/10/2009	\$ / R On 14-December-09	5.10	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	6.10	Call	Currency Future	1358	1337	1358	1337	0.00
09/10/2009	\$ / R On 14-December-09	6.10	Put	Currency Future	3	3	3	3	0.00
09/10/2009	\$ / R On 14-December-09	7.10	Call	Currency Future	448	434	448	434	0.00
09/10/2009	\$ / R On 14-December-09	7.10	Put	Currency Future	92	99	92	99	0.00
09/10/2009	\$ / R On 14-December-09	14.10	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	14.10	Put	Currency Future	6644	6665	6644	6665	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-December-09	16.10	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	16.10	Put	Currency Future	8644	8665	8644	8665	0.00
09/10/2009	\$ / R On 15-March-10	4.25	Call	Currency Future	3334	3311	3334	3311	0.00
09/10/2009	\$ / R On 15-March-10	4.25	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	2337	2313	2337	2313	0.00
09/10/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	3	3	3	3	0.00
09/10/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	1358	1334	1358	1334	0.00
09/10/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	24	24	24	24	0.00
09/10/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	551	534	551	534	0.00
09/10/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	217	224	217	224	0.00
09/10/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	6667	6690	6667	6690	0.00
09/10/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	8666	8690	8666	8690	0.00
09/10/2009	\$ / R On 14-December-09	3.90	Call	Currency Future	3556	3535	3556	3535	0.00
09/10/2009	\$ / R On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	15.90	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	15.90	Put	Currency Future	8444	8465	8444	8465	0.00
09/10/2009	\$ / R On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	14.35	Put	Currency Future	6894	6915	6894	6915	0.00
09/10/2009	\$ / R On 14-December-09	16.35	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	16.35	Put	Currency Future	8894	8915	8894	8915	0.00
09/10/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	6917	6940	6917	6940	0.00
09/10/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	8916	8940	8916	8940	0.00
09/10/2009	\$ / R On 13-September-10	4.40	Call	Currency Future	3443	3419	3443	3419	0.00
09/10/2009	\$ / R On 13-September-10	4.40	Put	Currency Future	4	4	4	4	0.00
09/10/2009	\$ / R On 13-September-10	5.40	Call	Currency Future	2454	2429	2454	2429	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 13-September-10	5.40	Put	Currency Future	15	15	15	15	0.00
09/10/2009	\$ / R On 13-September-10	6.40	Call	Currency Future	1511	1489	1511	1489	0.00
09/10/2009	\$ / R On 13-September-10	6.40	Put	Currency Future	71	74	71	74	0.00
09/10/2009	\$ / R On 13-September-10	7.40	Call	Currency Future	786	773	786	773	0.00
09/10/2009	\$ / R On 13-September-10	7.40	Put	Currency Future	346	358	346	358	0.00
09/10/2009	\$ / R On 13-September-10	10.40	Call	Currency Future	147	146	147	146	0.00
09/10/2009	\$ / R On 13-September-10	10.40	Put	Currency Future	2707	2731	2707	2731	0.00
09/10/2009	\$ / R On 13-September-10	12.40	Call	Currency Future	70	70	70	70	0.00
09/10/2009	\$ / R On 13-September-10	12.40	Put	Currency Future	4631	4655	4631	4655	0.00
09/10/2009	\$ / R On 13-September-10	14.40	Call	Currency Future	38	38	38	38	0.00
09/10/2009	\$ / R On 13-September-10	14.40	Put	Currency Future	6598	6623	6598	6623	0.00
09/10/2009	\$ / R On 13-September-10	16.40	Call	Currency Future	19	19	19	19	0.00
09/10/2009	\$ / R On 13-September-10	16.40	Put	Currency Future	8580	8604	8580	8604	0.00
09/10/2009	\$ / R On 13-December-10	4.50	Call	Currency Future	3464	3452	3464	3452	0.00
09/10/2009	\$ / R On 13-December-10	4.50	Put	Currency Future	7	7	7	7	0.00
09/10/2009	\$ / R On 13-December-10	5.50	Call	Currency Future	2481	2469	2481	2469	0.00
09/10/2009	\$ / R On 13-December-10	5.50	Put	Currency Future	24	24	24	24	0.00
09/10/2009	\$ / R On 13-December-10	6.50	Call	Currency Future	1561	1552	1561	1552	0.00
09/10/2009	\$ / R On 13-December-10	6.50	Put	Currency Future	103	107	103	107	0.00
09/10/2009	\$ / R On 13-December-10	7.50	Call	Currency Future	870	868	870	868	0.00
09/10/2009	\$ / R On 13-December-10	7.50	Put	Currency Future	413	423	413	423	0.00
09/10/2009	\$ / R On 13-December-10	10.50	Call	Currency Future	204	206	204	206	0.00
09/10/2009	\$ / R On 13-December-10	10.50	Put	Currency Future	2747	2761	2747	2761	0.00
09/10/2009	\$ / R On 13-December-10	12.50	Call	Currency Future	107	108	107	108	0.00
09/10/2009	\$ / R On 13-December-10	12.50	Put	Currency Future	4649	4663	4649	4663	0.00
09/10/2009	\$ / R On 13-December-10	14.50	Call	Currency Future	63	64	63	64	0.00
09/10/2009	\$ / R On 13-December-10	14.50	Put	Currency Future	6606	6619	6606	6619	0.00
09/10/2009	\$ / R On 13-December-10	16.50	Call	Currency Future	36	36	36	36	0.00
09/10/2009	\$ / R On 13-December-10	16.50	Put	Currency Future	8578	8591	8578	8591	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 13-September-10	4.25	Call	Currency Future	3593	3568	3593	3568	0.00
09/10/2009	\$ / R On 13-September-10	4.25	Put	Currency Future	3	3	3	3	0.00
09/10/2009	\$ / R On 13-September-10	5.25	Call	Currency Future	2602	2577	2602	2577	0.00
09/10/2009	\$ / R On 13-September-10	5.25	Put	Currency Future	12	12	12	12	0.00
09/10/2009	\$ / R On 13-September-10	6.25	Call	Currency Future	1644	1621	1644	1621	0.00
09/10/2009	\$ / R On 13-September-10	6.25	Put	Currency Future	54	57	54	57	0.00
09/10/2009	\$ / R On 13-September-10	7.25	Call	Currency Future	871	857	871	857	0.00
09/10/2009	\$ / R On 13-September-10	7.25	Put	Currency Future	282	292	282	292	0.00
09/10/2009	\$ / R On 13-September-10	10.25	Call	Currency Future	157	156	157	156	0.00
09/10/2009	\$ / R On 13-September-10	10.25	Put	Currency Future	2568	2591	2568	2591	0.00
09/10/2009	\$ / R On 13-September-10	12.25	Call	Currency Future	74	74	74	74	0.00
09/10/2009	\$ / R On 13-September-10	12.25	Put	Currency Future	4485	4509	4485	4509	0.00
09/10/2009	\$ / R On 13-September-10	14.25	Call	Currency Future	40	39	40	39	0.00
09/10/2009	\$ / R On 13-September-10	14.25	Put	Currency Future	6450	6475	6450	6475	0.00
09/10/2009	\$ / R On 13-September-10	16.25	Call	Currency Future	21	20	21	20	0.00
09/10/2009	\$ / R On 13-September-10	16.25	Put	Currency Future	8431	8456	8431	8456	0.00
09/10/2009	\$ / R On 13-September-10	4.30	Call	Currency Future	3543	3518	3543	3518	0.00
09/10/2009	\$ / R On 13-September-10	4.30	Put	Currency Future	3	3	3	3	0.00
09/10/2009	\$ / R On 13-September-10	5.30	Call	Currency Future	2552	2528	2552	2528	0.00
09/10/2009	\$ / R On 13-September-10	5.30	Put	Currency Future	13	13	13	13	0.00
09/10/2009	\$ / R On 13-September-10	6.30	Call	Currency Future	1599	1577	1599	1577	0.00
09/10/2009	\$ / R On 13-September-10	6.30	Put	Currency Future	60	62	60	62	0.00
09/10/2009	\$ / R On 13-September-10	7.30	Call	Currency Future	842	828	842	828	0.00
09/10/2009	\$ / R On 13-September-10	7.30	Put	Currency Future	302	314	302	314	0.00
09/10/2009	\$ / R On 13-September-10	10.30	Call	Currency Future	154	152	154	152	0.00
09/10/2009	\$ / R On 13-September-10	10.30	Put	Currency Future	2614	2638	2614	2638	0.00
09/10/2009	\$ / R On 13-September-10	12.30	Call	Currency Future	73	72	73	72	0.00
09/10/2009	\$ / R On 13-September-10	12.30	Put	Currency Future	4533	4558	4533	4558	0.00
09/10/2009	\$ / R On 13-September-10	14.30	Call	Currency Future	39	39	39	39	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 13-September-10	14.30	Put	Currency Future	6499	6524	6499	6524	0.00
09/10/2009	\$ / R On 13-September-10	16.30	Call	Currency Future	20	20	20	20	0.00
09/10/2009	\$ / R On 13-September-10	16.30	Put	Currency Future	8481	8505	8481	8505	0.00
09/10/2009	\$ / R On 13-December-10	4.40	Call	Currency Future	3564	3551	3564	3551	0.00
09/10/2009	\$ / R On 13-December-10	4.40	Put	Currency Future	6	6	6	6	0.00
09/10/2009	\$ / R On 13-December-10	5.40	Call	Currency Future	2578	2566	2578	2566	0.00
09/10/2009	\$ / R On 13-December-10	5.40	Put	Currency Future	21	21	21	21	0.00
09/10/2009	\$ / R On 13-December-10	6.40	Call	Currency Future	1646	1637	1646	1637	0.00
09/10/2009	\$ / R On 13-December-10	6.40	Put	Currency Future	89	92	89	92	0.00
09/10/2009	\$ / R On 13-December-10	7.40	Call	Currency Future	924	921	924	921	0.00
09/10/2009	\$ / R On 13-December-10	7.40	Put	Currency Future	366	376	366	376	0.00
09/10/2009	\$ / R On 13-December-10	10.40	Call	Currency Future	212	214	212	214	0.00
09/10/2009	\$ / R On 13-December-10	10.40	Put	Currency Future	2655	2669	2655	2669	0.00
09/10/2009	\$ / R On 13-December-10	12.40	Call	Currency Future	110	111	110	111	0.00
09/10/2009	\$ / R On 13-December-10	12.40	Put	Currency Future	4553	4566	4553	4566	0.00
09/10/2009	\$ / R On 13-December-10	14.40	Call	Currency Future	65	66	65	66	0.00
09/10/2009	\$ / R On 13-December-10	14.40	Put	Currency Future	6507	6521	6507	6521	0.00
09/10/2009	\$ / R On 13-December-10	16.40	Call	Currency Future	37	38	37	38	0.00
09/10/2009	\$ / R On 13-December-10	16.40	Put	Currency Future	8480	8493	8480	8493	0.00
09/10/2009	\$ / R On 13-December-10	4.45	Call	Currency Future	3514	3502	3514	3502	0.00
09/10/2009	\$ / R On 13-December-10	4.45	Put	Currency Future	7	7	7	7	0.00
09/10/2009	\$ / R On 13-December-10	5.45	Call	Currency Future	2529	2518	2529	2518	0.00
09/10/2009	\$ / R On 13-December-10	5.45	Put	Currency Future	22	23	22	23	0.00
09/10/2009	\$ / R On 13-December-10	6.45	Call	Currency Future	1603	1594	1603	1594	0.00
09/10/2009	\$ / R On 13-December-10	6.45	Put	Currency Future	96	99	96	99	0.00
09/10/2009	\$ / R On 13-December-10	7.45	Call	Currency Future	897	894	897	894	0.00
09/10/2009	\$ / R On 13-December-10	7.45	Put	Currency Future	389	399	389	399	0.00
09/10/2009	\$ / R On 13-December-10	10.45	Call	Currency Future	208	210	208	210	0.00
09/10/2009	\$ / R On 13-December-10	10.45	Put	Currency Future	2701	2715	2701	2715	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 13-December-10	12.45	Call	Currency Future	108	110	108	110	0.00
09/10/2009	\$ / R On 13-December-10	12.45	Put	Currency Future	4601	4615	4601	4615	0.00
09/10/2009	\$ / R On 13-December-10	14.45	Call	Currency Future	64	65	64	65	0.00
09/10/2009	\$ / R On 13-December-10	14.45	Put	Currency Future	6556	6570	6556	6570	0.00
09/10/2009	\$ / R On 13-December-10	16.45	Call	Currency Future	36	37	36	37	0.00
09/10/2009	\$ / R On 13-December-10	16.45	Put	Currency Future	8529	8542	8529	8542	0.00
09/10/2009	\$ / R On 14-December-09	3.80	Call	Currency Future	3656	3635	3656	3635	0.00
09/10/2009	\$ / R On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	2656	2635	2656	2635	0.00
09/10/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	1657	1636	1657	1636	0.00
09/10/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	688	670	688	670	0.00
09/10/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	33	35	33	35	0.00
09/10/2009	\$ / R On 14-December-09	15.80	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	15.80	Put	Currency Future	8344	8365	8344	8365	0.00
09/10/2009	\$ / R On 15-March-10	3.90	Call	Currency Future	3684	3661	3684	3661	0.00
09/10/2009	\$ / R On 15-March-10	3.90	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	8317	8340	8317	8340	0.00
09/10/2009	\$ / R On 14-June-10	4.05	Call	Currency Future	3662	3640	3662	3640	0.00
09/10/2009	\$ / R On 14-June-10	4.05	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-June-10	5.05	Call	Currency Future	2666	2644	2666	2644	0.00
09/10/2009	\$ / R On 14-June-10	5.05	Put	Currency Future	5	5	5	5	0.00
09/10/2009	\$ / R On 14-June-10	6.05	Call	Currency Future	1687	1665	1687	1665	0.00
09/10/2009	\$ / R On 14-June-10	6.05	Put	Currency Future	26	26	26	26	0.00
09/10/2009	\$ / R On 14-June-10	7.05	Call	Currency Future	846	829	846	829	0.00
09/10/2009	\$ / R On 14-June-10	7.05	Put	Currency Future	186	190	186	190	0.00
09/10/2009	\$ / R On 14-June-10	14.05	Call	Currency Future	18	18	18	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
09/10/2009	\$ / R On 14-June-10	14.05	Put	Currency Future	6357	6379	6357	6379	0.00
09/10/2009	\$ / R On 14-June-10	16.05	Call	Currency Future	7	7	7	7	0.00
09/10/2009	\$ / R On 14-June-10	16.05	Put	Currency Future	8346	8367	8346	8367	0.00
09/10/2009	\$ / R On 13-September-10	4.15	Call	Currency Future	3692	3667	3692	3667	0.00
09/10/2009	\$ / R On 13-September-10	4.15	Put	Currency Future	3	3	3	3	0.00
09/10/2009	\$ / R On 13-September-10	5.15	Call	Currency Future	2700	2675	2700	2675	0.00
09/10/2009	\$ / R On 13-September-10	5.15	Put	Currency Future	11	11	11	11	0.00
09/10/2009	\$ / R On 13-September-10	6.15	Call	Currency Future	1735	1712	1735	1712	0.00
09/10/2009	\$ / R On 13-September-10	6.15	Put	Currency Future	45	47	45	47	0.00
09/10/2009	\$ / R On 13-September-10	7.15	Call	Currency Future	932	917	932	917	0.00
09/10/2009	\$ / R On 13-September-10	7.15	Put	Currency Future	243	253	243	253	0.00
09/10/2009	\$ / R On 13-September-10	10.15	Call	Currency Future	165	163	165	163	0.00
09/10/2009	\$ / R On 13-September-10	10.15	Put	Currency Future	2475	2498	2475	2498	0.00
09/10/2009	\$ / R On 13-September-10	12.15	Call	Currency Future	77	76	77	76	0.00
09/10/2009	\$ / R On 13-September-10	12.15	Put	Currency Future	4387	4412	4387	4412	0.00
09/10/2009	\$ / R On 13-September-10	14.15	Call	Currency Future	41	41	41	41	0.00
09/10/2009	\$ / R On 13-September-10	14.15	Put	Currency Future	6351	6376	6351	6376	0.00
09/10/2009	\$ / R On 13-September-10	16.15	Call	Currency Future	22	21	22	21	0.00
09/10/2009	\$ / R On 13-September-10	16.15	Put	Currency Future	8332	8357	8332	8357	0.00
09/10/2009	\$ / R On 13-December-10	4.25	Call	Currency Future	3713	3700	3713	3700	0.00
09/10/2009	\$ / R On 13-December-10	4.25	Put	Currency Future	5	5	5	5	0.00
09/10/2009	\$ / R On 13-December-10	5.25	Call	Currency Future	2724	2712	2724	2712	0.00
09/10/2009	\$ / R On 13-December-10	5.25	Put	Currency Future	17	17	17	17	0.00
09/10/2009	\$ / R On 13-December-10	6.25	Call	Currency Future	1777	1767	1777	1767	0.00
09/10/2009	\$ / R On 13-December-10	6.25	Put	Currency Future	70	72	70	72	0.00
09/10/2009	\$ / R On 13-December-10	7.25	Call	Currency Future	1009	1005	1009	1005	0.00
09/10/2009	\$ / R On 13-December-10	7.25	Put	Currency Future	302	310	302	310	0.00
09/10/2009	\$ / R On 13-December-10	10.25	Call	Currency Future	225	227	225	227	0.00
09/10/2009	\$ / R On 13-December-10	10.25	Put	Currency Future	2518	2532	2518	2532	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 13-December-10	12.25	Call	Currency Future	115	117	115	117	0.00
09/10/2009	\$ / R On 13-December-10	12.25	Put	Currency Future	4408	4422	4408	4422	0.00
09/10/2009	\$ / R On 13-December-10	14.25	Call	Currency Future	67	68	67	68	0.00
09/10/2009	\$ / R On 13-December-10	14.25	Put	Currency Future	6360	6373	6360	6373	0.00
09/10/2009	\$ / R On 13-December-10	16.25	Call	Currency Future	40	40	40	40	0.00
09/10/2009	\$ / R On 13-December-10	16.25	Put	Currency Future	8332	8345	8332	8345	0.00
09/10/2009	\$ / R On 14-December-09	3.75	Call	Currency Future	3706	3685	3706	3685	0.00
09/10/2009	\$ / R On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	15.75	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	15.75	Put	Currency Future	8294	8315	8294	8315	0.00
09/10/2009	\$ / R On 15-March-10	3.85	Call	Currency Future	3734	3711	3734	3711	0.00
09/10/2009	\$ / R On 15-March-10	3.85	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	6267	6290	6267	6290	0.00
09/10/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	8267	8290	8267	8290	0.00
09/10/2009	\$ / R On 14-June-10	4.00	Call	Currency Future	3712	3690	3712	3690	0.00
09/10/2009	\$ / R On 14-June-10	4.00	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-June-10	16.00	Call	Currency Future	7	7	7	7	0.00
09/10/2009	\$ / R On 14-June-10	16.00	Put	Currency Future	8296	8318	8296	8318	0.00
09/10/2009	\$ / R On 13-September-10	4.10	Call	Currency Future	3742	3717	3742	3717	0.00
09/10/2009	\$ / R On 13-September-10	4.10	Put	Currency Future	2	3	2	3	0.00
09/10/2009	\$ / R On 13-September-10	5.10	Call	Currency Future	2750	2725	2750	2725	0.00
09/10/2009	\$ / R On 13-September-10	5.10	Put	Currency Future	10	10	10	10	0.00
09/10/2009	\$ / R On 13-September-10	6.10	Call	Currency Future	1781	1758	1781	1758	0.00
09/10/2009	\$ / R On 13-September-10	6.10	Put	Currency Future	41	43	41	43	0.00
09/10/2009	\$ / R On 13-September-10	7.10	Call	Currency Future	964	949	964	949	0.00
09/10/2009	\$ / R On 13-September-10	7.10	Put	Currency Future	224	234	224	234	0.00
09/10/2009	\$ / R On 13-September-10	10.10	Call	Currency Future	168	167	168	167	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 13-September-10	10.10	Put	Currency Future	2429	2452	2429	2452	0.00
09/10/2009	\$ / R On 13-September-10	12.10	Call	Currency Future	78	78	78	78	0.00
09/10/2009	\$ / R On 13-September-10	12.10	Put	Currency Future	4339	4363	4339	4363	0.00
09/10/2009	\$ / R On 13-September-10	14.10	Call	Currency Future	42	41	42	41	0.00
09/10/2009	\$ / R On 13-September-10	14.10	Put	Currency Future	6302	6327	6302	6327	0.00
09/10/2009	\$ / R On 13-September-10	16.10	Call	Currency Future	22	22	22	22	0.00
09/10/2009	\$ / R On 13-September-10	16.10	Put	Currency Future	8283	8307	8283	8307	0.00
09/10/2009	\$ / R On 13-December-10	4.20	Call	Currency Future	3762	3750	3762	3750	0.00
09/10/2009	\$ / R On 13-December-10	4.20	Put	Currency Future	5	5	5	5	0.00
09/10/2009	\$ / R On 13-December-10	5.20	Call	Currency Future	2773	2761	2773	2761	0.00
09/10/2009	\$ / R On 13-December-10	5.20	Put	Currency Future	16	16	16	16	0.00
09/10/2009	\$ / R On 13-December-10	6.20	Call	Currency Future	1822	1812	1822	1812	0.00
09/10/2009	\$ / R On 13-December-10	6.20	Put	Currency Future	64	67	64	67	0.00
09/10/2009	\$ / R On 13-December-10	7.20	Call	Currency Future	1039	1035	1039	1035	0.00
09/10/2009	\$ / R On 13-December-10	7.20	Put	Currency Future	282	290	282	290	0.00
09/10/2009	\$ / R On 13-December-10	10.20	Call	Currency Future	230	232	230	232	0.00
09/10/2009	\$ / R On 13-December-10	10.20	Put	Currency Future	2472	2487	2472	2487	0.00
09/10/2009	\$ / R On 13-December-10	12.20	Call	Currency Future	117	118	117	118	0.00
09/10/2009	\$ / R On 13-December-10	12.20	Put	Currency Future	4360	4373	4360	4373	0.00
09/10/2009	\$ / R On 13-December-10	14.20	Call	Currency Future	68	69	68	69	0.00
09/10/2009	\$ / R On 13-December-10	14.20	Put	Currency Future	6311	6324	6311	6324	0.00
09/10/2009	\$ / R On 13-December-10	16.20	Call	Currency Future	40	41	40	41	0.00
09/10/2009	\$ / R On 13-December-10	16.20	Put	Currency Future	8283	8296	8283	8296	0.00
09/10/2009	\$ / R On 14-December-09	3.65	Call	Currency Future	3806	3785	3806	3785	0.00
09/10/2009	\$ / R On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	9.65	Call	Currency Future	7	7	7	7	0.00
09/10/2009	\$ / R On 14-December-09	9.65	Put	Currency Future	2201	2223	2201	2223	0.00
09/10/2009	\$ / R On 14-December-09	15.65	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	15.65	Put	Currency Future	8194	8215	8194	8215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 15-March-10	3.80	Call	Currency Future	3784	3761	3784	3761	0.00
09/10/2009	\$ / R On 15-March-10	3.80	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	4.80	Call	Currency Future	2785	2762	2785	2762	0.00
09/10/2009	\$ / R On 15-March-10	4.80	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	1793	1770	1793	1770	0.00
09/10/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	9	9	9	9	0.00
09/10/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	867	847	867	847	0.00
09/10/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	84	86	84	86	0.00
09/10/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	8217	8240	8217	8240	0.00
09/10/2009	\$ / R On 14-June-10	3.90	Call	Currency Future	3811	3790	3811	3790	0.00
09/10/2009	\$ / R On 14-June-10	3.90	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	19	19	19	19	0.00
09/10/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	6209	6230	6209	6230	0.00
09/10/2009	\$ / R On 14-June-10	15.90	Call	Currency Future	7	7	7	7	0.00
09/10/2009	\$ / R On 14-June-10	15.90	Put	Currency Future	8197	8218	8197	8218	0.00
09/10/2009	\$ / R On 13-September-10	4.05	Call	Currency Future	3792	3767	3792	3767	0.00
09/10/2009	\$ / R On 13-September-10	4.05	Put	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 13-September-10	5.05	Call	Currency Future	2799	2774	2799	2774	0.00
09/10/2009	\$ / R On 13-September-10	5.05	Put	Currency Future	9	10	9	10	0.00
09/10/2009	\$ / R On 13-September-10	6.05	Call	Currency Future	1827	1804	1827	1804	0.00
09/10/2009	\$ / R On 13-September-10	6.05	Put	Currency Future	37	39	37	39	0.00
09/10/2009	\$ / R On 13-September-10	7.05	Call	Currency Future	997	981	997	981	0.00
09/10/2009	\$ / R On 13-September-10	7.05	Put	Currency Future	207	216	207	216	0.00
09/10/2009	\$ / R On 13-September-10	10.05	Call	Currency Future	172	171	172	171	0.00
09/10/2009	\$ / R On 13-September-10	10.05	Put	Currency Future	2383	2406	2383	2406	0.00
09/10/2009	\$ / R On 13-September-10	12.05	Call	Currency Future	80	79	80	79	0.00
09/10/2009	\$ / R On 13-September-10	12.05	Put	Currency Future	4290	4315	4290	4315	0.00
09/10/2009	\$ / R On 13-September-10	14.05	Call	Currency Future	42	42	42	42	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 13-September-10	14.05	Put	Currency Future	6253	6277	6253	6277	0.00
09/10/2009	\$ / R On 13-September-10	16.05	Call	Currency Future	23	22	23	22	0.00
09/10/2009	\$ / R On 13-September-10	16.05	Put	Currency Future	8233	8258	8233	8258	0.00
09/10/2009	\$ / R On 13-December-10	4.15	Call	Currency Future	3812	3800	3812	3800	0.00
09/10/2009	\$ / R On 13-December-10	4.15	Put	Currency Future	5	5	5	5	0.00
09/10/2009	\$ / R On 13-December-10	5.15	Call	Currency Future	2822	2810	2822	2810	0.00
09/10/2009	\$ / R On 13-December-10	5.15	Put	Currency Future	15	15	15	15	0.00
09/10/2009	\$ / R On 13-December-10	6.15	Call	Currency Future	1866	1856	1866	1856	0.00
09/10/2009	\$ / R On 13-December-10	6.15	Put	Currency Future	59	61	59	61	0.00
09/10/2009	\$ / R On 13-December-10	7.15	Call	Currency Future	1070	1065	1070	1065	0.00
09/10/2009	\$ / R On 13-December-10	7.15	Put	Currency Future	263	270	263	270	0.00
09/10/2009	\$ / R On 13-December-10	10.15	Call	Currency Future	234	237	234	237	0.00
09/10/2009	\$ / R On 13-December-10	10.15	Put	Currency Future	2427	2442	2427	2442	0.00
09/10/2009	\$ / R On 13-December-10	12.15	Call	Currency Future	119	120	119	120	0.00
09/10/2009	\$ / R On 13-December-10	12.15	Put	Currency Future	4312	4325	4312	4325	0.00
09/10/2009	\$ / R On 13-December-10	14.15	Call	Currency Future	69	70	69	70	0.00
09/10/2009	\$ / R On 13-December-10	14.15	Put	Currency Future	6262	6275	6262	6275	0.00
09/10/2009	\$ / R On 13-December-10	16.15	Call	Currency Future	41	42	41	42	0.00
09/10/2009	\$ / R On 13-December-10	16.15	Put	Currency Future	8234	8247	8234	8247	0.00
09/10/2009	\$ / R On 14-December-09	3.60	Call	Currency Future	3856	3835	3856	3835	0.00
09/10/2009	\$ / R On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	7	8	7	8	0.00
09/10/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	2152	2173	2152	2173	0.00
09/10/2009	\$ / R On 14-December-09	15.60	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	15.60	Put	Currency Future	8144	8165	8144	8165	0.00
09/10/2009	\$ / R On 15-March-10	3.70	Call	Currency Future	3884	3861	3884	3861	0.00
09/10/2009	\$ / R On 15-March-10	3.70	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	2885	2861	2885	2861	0.00
09/10/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	1	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	1891	1868	1891	1868	0.00
09/10/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	7	7	7	7	0.00
09/10/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	949	927	949	927	0.00
09/10/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	65	67	65	67	0.00
09/10/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	8117	8140	8117	8140	0.00
09/10/2009	\$ / R On 14-June-10	3.85	Call	Currency Future	3861	3840	3861	3840	0.00
09/10/2009	\$ / R On 14-June-10	3.85	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	20	20	20	20	0.00
09/10/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	6159	6181	6159	6181	0.00
09/10/2009	\$ / R On 14-June-10	15.85	Call	Currency Future	7	7	7	7	0.00
09/10/2009	\$ / R On 14-June-10	15.85	Put	Currency Future	8147	8168	8147	8168	0.00
09/10/2009	\$ / R On 13-September-10	3.95	Call	Currency Future	3892	3867	3892	3867	0.00
09/10/2009	\$ / R On 13-September-10	3.95	Put	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 13-September-10	4.95	Call	Currency Future	2898	2873	2898	2873	0.00
09/10/2009	\$ / R On 13-September-10	4.95	Put	Currency Future	8	8	8	8	0.00
09/10/2009	\$ / R On 13-September-10	5.95	Call	Currency Future	1920	1897	1920	1897	0.00
09/10/2009	\$ / R On 13-September-10	5.95	Put	Currency Future	31	32	31	32	0.00
09/10/2009	\$ / R On 13-September-10	6.95	Call	Currency Future	1064	1048	1064	1048	0.00
09/10/2009	\$ / R On 13-September-10	6.95	Put	Currency Future	175	183	175	183	0.00
09/10/2009	\$ / R On 13-September-10	9.95	Call	Currency Future	181	179	181	179	0.00
09/10/2009	\$ / R On 13-September-10	9.95	Put	Currency Future	2291	2314	2291	2314	0.00
09/10/2009	\$ / R On 13-September-10	11.95	Call	Currency Future	83	82	83	82	0.00
09/10/2009	\$ / R On 13-September-10	11.95	Put	Currency Future	4193	4218	4193	4218	0.00
09/10/2009	\$ / R On 13-September-10	13.95	Call	Currency Future	44	43	44	43	0.00
09/10/2009	\$ / R On 13-September-10	13.95	Put	Currency Future	6154	6179	6154	6179	0.00
09/10/2009	\$ / R On 13-September-10	15.95	Call	Currency Future	24	24	24	24	0.00
09/10/2009	\$ / R On 13-September-10	15.95	Put	Currency Future	8134	8159	8134	8159	0.00
09/10/2009	\$ / R On 13-December-10	4.10	Call	Currency Future	3862	3849	3862	3849	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 13-December-10	4.10	Put	Currency Future	4	4	4	4	0.00
09/10/2009	\$ / R On 13-December-10	5.10	Call	Currency Future	2871	2859	2871	2859	0.00
09/10/2009	\$ / R On 13-December-10	5.10	Put	Currency Future	14	14	14	14	0.00
09/10/2009	\$ / R On 13-December-10	6.10	Call	Currency Future	1911	1901	1911	1901	0.00
09/10/2009	\$ / R On 13-December-10	6.10	Put	Currency Future	54	56	54	56	0.00
09/10/2009	\$ / R On 13-December-10	7.10	Call	Currency Future	1102	1096	1102	1096	0.00
09/10/2009	\$ / R On 13-December-10	7.10	Put	Currency Future	244	251	244	251	0.00
09/10/2009	\$ / R On 13-December-10	10.10	Call	Currency Future	239	242	239	242	0.00
09/10/2009	\$ / R On 13-December-10	10.10	Put	Currency Future	2382	2397	2382	2397	0.00
09/10/2009	\$ / R On 13-December-10	12.10	Call	Currency Future	121	122	121	122	0.00
09/10/2009	\$ / R On 13-December-10	12.10	Put	Currency Future	4263	4277	4263	4277	0.00
09/10/2009	\$ / R On 13-December-10	14.10	Call	Currency Future	70	71	70	71	0.00
09/10/2009	\$ / R On 13-December-10	14.10	Put	Currency Future	6213	6226	6213	6226	0.00
09/10/2009	\$ / R On 13-December-10	16.10	Call	Currency Future	42	43	42	43	0.00
09/10/2009	\$ / R On 13-December-10	16.10	Put	Currency Future	8185	8198	8185	8198	0.00
09/10/2009	\$ / R On 14-December-09	3.70	Call	Currency Future	3756	3735	3756	3735	0.00
09/10/2009	\$ / R On 14-December-09	3.70	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	4.70	Call	Currency Future	2756	2735	2756	2735	0.00
09/10/2009	\$ / R On 14-December-09	4.70	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	5.70	Call	Currency Future	1757	1736	1757	1736	0.00
09/10/2009	\$ / R On 14-December-09	5.70	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-December-09	6.70	Call	Currency Future	777	758	777	758	0.00
09/10/2009	\$ / R On 14-December-09	6.70	Put	Currency Future	22	24	22	24	0.00
09/10/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	6	6	6	6	0.00
09/10/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	2250	2272	2250	2272	0.00
09/10/2009	\$ / R On 14-December-09	15.70	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	15.70	Put	Currency Future	8244	8265	8244	8265	0.00
09/10/2009	\$ / R On 14-June-10	3.95	Call	Currency Future	3761	3740	3761	3740	0.00
09/10/2009	\$ / R On 14-June-10	3.95	Put	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	2765	2744	2765	2744	0.00
09/10/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	5	4	5	4	0.00
09/10/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	1781	1760	1781	1760	0.00
09/10/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	21	21	21	21	0.00
09/10/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	915	897	915	897	0.00
09/10/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	155	158	155	158	0.00
09/10/2009	\$ / R On 14-June-10	11.95	Call	Currency Future	43	43	43	43	0.00
09/10/2009	\$ / R On 14-June-10	11.95	Put	Currency Future	4282	4304	4282	4304	0.00
09/10/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	19	19	19	19	0.00
09/10/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	6258	6280	6258	6280	0.00
09/10/2009	\$ / R On 14-June-10	15.95	Call	Currency Future	7	7	7	7	0.00
09/10/2009	\$ / R On 14-June-10	15.95	Put	Currency Future	8247	8268	8247	8268	0.00
09/10/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	3906	3885	3906	3885	0.00
09/10/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	4.55	Call	Currency Future	2906	2885	2906	2885	0.00
09/10/2009	\$ / R On 14-December-09	4.55	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	5.55	Call	Currency Future	1906	1885	1906	1885	0.00
09/10/2009	\$ / R On 14-December-09	5.55	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	917	897	917	897	0.00
09/10/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	11	12	11	12	0.00
09/10/2009	\$ / R On 14-June-10	3.80	Call	Currency Future	3911	3890	3911	3890	0.00
09/10/2009	\$ / R On 14-June-10	3.80	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	2914	2893	2914	2893	0.00
09/10/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	4	4	4	4	0.00
09/10/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	1925	1904	1925	1904	0.00
09/10/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	15	15	15	15	0.00
09/10/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1026	1007	1026	1007	0.00
09/10/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	115	117	115	117	0.00
09/10/2009	\$ / R On 14-June-10	11.80	Call	Currency Future	46	46	46	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
09/10/2009	\$ / R On 14-June-10	11.80	Put	Currency Future	4136	4157	4136	4157	0.00
09/10/2009	\$ / R On 14-June-10	13.80	Call	Currency Future	20	20	20	20	0.00
09/10/2009	\$ / R On 14-June-10	13.80	Put	Currency Future	6110	6131	6110	6131	0.00
09/10/2009	\$ / R On 14-June-10	15.80	Call	Currency Future	8	8	8	8	0.00
09/10/2009	\$ / R On 14-June-10	15.80	Put	Currency Future	8097	8118	8097	8118	0.00
09/10/2009	\$ / R On 13-December-10	4.05	Call	Currency Future	3911	3899	3911	3899	0.00
09/10/2009	\$ / R On 13-December-10	4.05	Put	Currency Future	4	4	4	4	0.00
09/10/2009	\$ / R On 13-December-10	5.05	Call	Currency Future	2920	2908	2920	2908	0.00
09/10/2009	\$ / R On 13-December-10	5.05	Put	Currency Future	13	13	13	13	0.00
09/10/2009	\$ / R On 13-December-10	6.05	Call	Currency Future	1957	1946	1957	1946	0.00
09/10/2009	\$ / R On 13-December-10	6.05	Put	Currency Future	49	51	49	51	0.00
09/10/2009	\$ / R On 13-December-10	7.05	Call	Currency Future	1134	1128	1134	1128	0.00
09/10/2009	\$ / R On 13-December-10	7.05	Put	Currency Future	227	233	227	233	0.00
09/10/2009	\$ / R On 13-December-10	10.05	Call	Currency Future	244	247	244	247	0.00
09/10/2009	\$ / R On 13-December-10	10.05	Put	Currency Future	2337	2352	2337	2352	0.00
09/10/2009	\$ / R On 13-December-10	12.05	Call	Currency Future	123	124	123	124	0.00
09/10/2009	\$ / R On 13-December-10	12.05	Put	Currency Future	4215	4229	4215	4229	0.00
09/10/2009	\$ / R On 13-December-10	14.05	Call	Currency Future	71	72	71	72	0.00
09/10/2009	\$ / R On 13-December-10	14.05	Put	Currency Future	6164	6177	6164	6177	0.00
09/10/2009	\$ / R On 13-December-10	16.05	Call	Currency Future	43	44	43	44	0.00
09/10/2009	\$ / R On 13-December-10	16.05	Put	Currency Future	8136	8149	8136	8149	0.00
09/10/2009	\$ / R On 14-December-09	3.50	Call	Currency Future	3956	3935	3956	3935	0.00
09/10/2009	\$ / R On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	15.50	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	15.50	Put	Currency Future	8044	8065	8044	8065	0.00
09/10/2009	\$ / R On 14-June-10	11.75	Call	Currency Future	47	48	47	48	0.00
09/10/2009	\$ / R On 14-June-10	11.75	Put	Currency Future	4087	4108	4087	4108	0.00
09/10/2009	\$ / R On 14-June-10	13.75	Call	Currency Future	21	21	21	21	0.00
09/10/2009	\$ / R On 14-June-10	13.75	Put	Currency Future	6060	6082	6060	6082	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 13-September-10	3.90	Call	Currency Future	3941	3916	3941	3916	0.00
09/10/2009	\$ / R On 13-September-10	3.90	Put	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 13-September-10	4.90	Call	Currency Future	2947	2923	2947	2923	0.00
09/10/2009	\$ / R On 13-September-10	4.90	Put	Currency Future	8	8	8	8	0.00
09/10/2009	\$ / R On 13-September-10	5.90	Call	Currency Future	1967	1943	1967	1943	0.00
09/10/2009	\$ / R On 13-September-10	5.90	Put	Currency Future	28	29	28	29	0.00
09/10/2009	\$ / R On 13-September-10	6.90	Call	Currency Future	1099	1083	1099	1083	0.00
09/10/2009	\$ / R On 13-September-10	6.90	Put	Currency Future	160	168	160	168	0.00
09/10/2009	\$ / R On 13-September-10	9.90	Call	Currency Future	185	183	185	183	0.00
09/10/2009	\$ / R On 13-September-10	9.90	Put	Currency Future	2246	2269	2246	2269	0.00
09/10/2009	\$ / R On 13-September-10	11.90	Call	Currency Future	85	84	85	84	0.00
09/10/2009	\$ / R On 13-September-10	11.90	Put	Currency Future	4145	4169	4145	4169	0.00
09/10/2009	\$ / R On 13-September-10	13.90	Call	Currency Future	44	44	44	44	0.00
09/10/2009	\$ / R On 13-September-10	13.90	Put	Currency Future	6105	6130	6105	6130	0.00
09/10/2009	\$ / R On 13-September-10	15.90	Call	Currency Future	24	24	24	24	0.00
09/10/2009	\$ / R On 13-September-10	15.90	Put	Currency Future	8085	8110	8085	8110	0.00
09/10/2009	\$ / R On 13-December-10	4.00	Call	Currency Future	3961	3949	3961	3949	0.00
09/10/2009	\$ / R On 13-December-10	4.00	Put	Currency Future	4	4	4	4	0.00
09/10/2009	\$ / R On 13-December-10	5.00	Call	Currency Future	2969	2957	2969	2957	0.00
09/10/2009	\$ / R On 13-December-10	5.00	Put	Currency Future	12	12	12	12	0.00
09/10/2009	\$ / R On 13-December-10	6.00	Call	Currency Future	2003	1992	2003	1992	0.00
09/10/2009	\$ / R On 13-December-10	6.00	Put	Currency Future	45	47	45	47	0.00
09/10/2009	\$ / R On 13-December-10	7.00	Call	Currency Future	1167	1161	1167	1161	0.00
09/10/2009	\$ / R On 13-December-10	7.00	Put	Currency Future	210	216	210	216	0.00
09/10/2009	\$ / R On 13-December-10	10.00	Call	Currency Future	250	252	250	252	0.00
09/10/2009	\$ / R On 13-December-10	10.00	Put	Currency Future	2292	2307	2292	2307	0.00
09/10/2009	\$ / R On 13-December-10	12.00	Call	Currency Future	125	126	125	126	0.00
09/10/2009	\$ / R On 13-December-10	12.00	Put	Currency Future	4167	4181	4167	4181	0.00
09/10/2009	\$ / R On 13-December-10	14.00	Call	Currency Future	72	73	72	73	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 13-December-10	14.00	Put	Currency Future	6115	6128	6115	6128	0.00
09/10/2009	\$ / R On 13-December-10	16.00	Call	Currency Future	44	45	44	45	0.00
09/10/2009	\$ / R On 13-December-10	16.00	Put	Currency Future	8086	8100	8086	8100	0.00
09/10/2009	\$ / R On 14-December-09	3.45	Call	Currency Future	4006	3985	4006	3985	0.00
09/10/2009	\$ / R On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3006	2985	3006	2985	0.00
09/10/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2006	1985	2006	1985	0.00
09/10/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1012	992	1012	992	0.00
09/10/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	7	7	7	7	0.00
09/10/2009	\$ / R On 14-December-09	15.45	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 14-December-09	15.45	Put	Currency Future	7994	8015	7994	8015	0.00
09/10/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	4034	4011	4034	4011	0.00
09/10/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3034	3011	3034	3011	0.00
09/10/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2039	2016	2039	2016	0.00
09/10/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	5	5	5	5	0.00
09/10/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1078	1054	1078	1054	0.00
09/10/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	45	44	45	44	0.00
09/10/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	389	375	389	375	0.00
09/10/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	355	365	355	365	0.00
09/10/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	7967	7990	7967	7990	0.00
09/10/2009	\$ / R On 14-June-10	3.70	Call	Currency Future	4011	3990	4011	3990	0.00
09/10/2009	\$ / R On 14-June-10	3.70	Put	Currency Future	1	1	1	1	0.00
09/10/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3014	2993	3014	2993	0.00
09/10/2009	\$ / R On 14-June-10	4.70	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
09/10/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2022	2001	2022	2001	0.00
09/10/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	12	11	12	11	0.00
09/10/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1104	1084	1104	1084	0.00
09/10/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	93	95	93	95	0.00
09/10/2009	\$ / R On 14-June-10	15.70	Call	Currency Future	8	8	8	8	0.00
09/10/2009	\$ / R On 14-June-10	15.70	Put	Currency Future	7998	8019	7998	8019	0.00
09/10/2009	\$ / R On 13-September-10	3.80	Call	Currency Future	4041	4016	4041	4016	0.00
09/10/2009	\$ / R On 13-September-10	3.80	Put	Currency Future	1	2	1	2	0.00
09/10/2009	\$ / R On 13-September-10	4.80	Call	Currency Future	3046	3022	3046	3022	0.00
09/10/2009	\$ / R On 13-September-10	4.80	Put	Currency Future	7	7	7	7	0.00
09/10/2009	\$ / R On 13-September-10	5.80	Call	Currency Future	2063	2038	2063	2038	0.00
09/10/2009	\$ / R On 13-September-10	5.80	Put	Currency Future	23	23	23	23	0.00
09/10/2009	\$ / R On 13-September-10	6.80	Call	Currency Future	1175	1155	1175	1155	0.00
09/10/2009	\$ / R On 13-September-10	6.80	Put	Currency Future	135	140	135	140	0.00
09/10/2009	\$ / R On 13-September-10	9.80	Call	Currency Future	194	193	194	193	0.00
09/10/2009	\$ / R On 13-September-10	9.80	Put	Currency Future	2154	2178	2154	2178	0.00
09/10/2009	\$ / R On 13-September-10	11.80	Call	Currency Future	87	87	87	87	0.00
09/10/2009	\$ / R On 13-September-10	11.80	Put	Currency Future	4048	4073	4048	4073	0.00
09/10/2009	\$ / R On 13-September-10	13.80	Call	Currency Future	46	46	46	46	0.00
09/10/2009	\$ / R On 13-September-10	13.80	Put	Currency Future	6006	6031	6006	6031	0.00
09/10/2009	\$ / R On 13-September-10	15.80	Call	Currency Future	25	25	25	25	0.00
09/10/2009	\$ / R On 13-September-10	15.80	Put	Currency Future	7986	8011	7986	8011	0.00
09/10/2009	\$ / R On 13-December-10	3.95	Call	Currency Future	4011	3999	4011	3999	0.00
09/10/2009	\$ / R On 13-December-10	3.95	Put	Currency Future	4	4	4	4	0.00
09/10/2009	\$ / R On 13-December-10	4.95	Call	Currency Future	3019	3006	3019	3006	0.00
09/10/2009	\$ / R On 13-December-10	4.95	Put	Currency Future	11	11	11	11	0.00
09/10/2009	\$ / R On 13-December-10	5.95	Call	Currency Future	2049	2038	2049	2038	0.00
09/10/2009	\$ / R On 13-December-10	5.95	Put	Currency Future	41	43	41	43	0.00
09/10/2009	\$ / R On 13-December-10	6.95	Call	Currency Future	1201	1195	1201	1195	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 13-December-10	6.95	Put	Currency Future	194	200	194	200	0.00
09/10/2009	\$ / R On 13-December-10	9.95	Call	Currency Future	255	257	255	257	0.00
09/10/2009	\$ / R On 13-December-10	9.95	Put	Currency Future	2248	2262	2248	2262	0.00
09/10/2009	\$ / R On 13-December-10	11.95	Call	Currency Future	127	128	127	128	0.00
09/10/2009	\$ / R On 13-December-10	11.95	Put	Currency Future	4120	4133	4120	4133	0.00
09/10/2009	\$ / R On 13-December-10	13.95	Call	Currency Future	73	74	73	74	0.00
09/10/2009	\$ / R On 13-December-10	13.95	Put	Currency Future	6066	6079	6066	6079	0.00
09/10/2009	\$ / R On 13-December-10	15.95	Call	Currency Future	45	45	45	45	0.00
09/10/2009	\$ / R On 13-December-10	15.95	Put	Currency Future	8037	8050	8037	8050	0.00
09/10/2009	\$ / R On 15-March-10	3.60	Call	Currency Future	3984	3961	3984	3961	0.00
09/10/2009	\$ / R On 15-March-10	3.60	Put	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	0	0	0	0	0.00
09/10/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	8017	8040	8017	8040	0.00
09/10/2009	\$ / R On 13-September-10	3.85	Call	Currency Future	3991	3966	3991	3966	0.00
09/10/2009	\$ / R On 13-September-10	3.85	Put	Currency Future	2	2	2	2	0.00
09/10/2009	\$ / R On 13-September-10	4.85	Call	Currency Future	2997	2972	2997	2972	0.00
09/10/2009	\$ / R On 13-September-10	4.85	Put	Currency Future	7	7	7	7	0.00
09/10/2009	\$ / R On 13-September-10	5.85	Call	Currency Future	2014	1991	2014	1991	0.00
09/10/2009	\$ / R On 13-September-10	5.85	Put	Currency Future	25	26	25	26	0.00
09/10/2009	\$ / R On 13-September-10	6.85	Call	Currency Future	1135	1118	1135	1118	0.00
09/10/2009	\$ / R On 13-September-10	6.85	Put	Currency Future	146	154	146	154	0.00
09/10/2009	\$ / R On 13-September-10	9.85	Call	Currency Future	190	188	190	188	0.00
09/10/2009	\$ / R On 13-September-10	9.85	Put	Currency Future	2200	2223	2200	2223	0.00
09/10/2009	\$ / R On 13-September-10	11.85	Call	Currency Future	86	85	86	85	0.00
09/10/2009	\$ / R On 13-September-10	11.85	Put	Currency Future	4097	4121	4097	4121	0.00
09/10/2009	\$ / R On 13-September-10	13.85	Call	Currency Future	45	45	45	45	0.00
09/10/2009	\$ / R On 13-September-10	13.85	Put	Currency Future	6056	6080	6056	6080	0.00
09/10/2009	\$ / R On 13-September-10	15.85	Call	Currency Future	25	25	25	25	0.00
09/10/2009	\$ / R On 13-September-10	15.85	Put	Currency Future	8035	8060	8035	8060	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	\$ / R On 13-December-10	4.30	Call	Currency Future	3663	3651	3663	3651	0.00
09/10/2009	\$ / R On 13-December-10	4.30	Put	Currency Future	5	6	5	6	0.00
09/10/2009	\$ / R On 13-December-10	5.30	Call	Currency Future	2675	2663	2675	2663	0.00
09/10/2009	\$ / R On 13-December-10	5.30	Put	Currency Future	18	18	18	18	0.00
09/10/2009	\$ / R On 13-December-10	6.30	Call	Currency Future	1733	1723	1733	1723	0.00
09/10/2009	\$ / R On 13-December-10	6.30	Put	Currency Future	76	78	76	78	0.00
09/10/2009	\$ / R On 13-December-10	7.30	Call	Currency Future	980	976	980	976	0.00
09/10/2009	\$ / R On 13-December-10	7.30	Put	Currency Future	322	331	322	331	0.00
09/10/2009	\$ / R On 13-December-10	10.30	Call	Currency Future	221	223	221	223	0.00
09/10/2009	\$ / R On 13-December-10	10.30	Put	Currency Future	2563	2578	2563	2578	0.00
09/10/2009	\$ / R On 13-December-10	12.30	Call	Currency Future	113	115	113	115	0.00
09/10/2009	\$ / R On 13-December-10	12.30	Put	Currency Future	4456	4470	4456	4470	0.00
09/10/2009	\$ / R On 13-December-10	14.30	Call	Currency Future	66	67	66	67	0.00
09/10/2009	\$ / R On 13-December-10	14.30	Put	Currency Future	6409	6422	6409	6422	0.00
09/10/2009	\$ / R On 13-December-10	16.30	Call	Currency Future	39	39	39	39	0.00
09/10/2009	\$ / R On 13-December-10	16.30	Put	Currency Future	8381	8394	8381	8394	0.00
09/10/2009	£ / R On 15-March-10			Currency Future	12.0800	12.1612	12.0767	12.1612	1033.00
09/10/2009	£ / R On 14-June-10			Currency Future	12.2800	12.3654	12.2764	12.3654	500.00
09/10/2009	£ / R On 14-December-09			Currency Future	11.8800	11.9605	11.8752	11.9605	37642.00
09/10/2009	£ / R On 15-March-10	12.15	Call	Currency Future	492	531	492	531	0.00
09/10/2009	£ / R On 15-March-10	12.15	Put	Currency Future	566	520	566	520	0.00
09/10/2009	£ / R On 14-June-10	12.35	Call	Currency Future	650	691	650	691	0.00
09/10/2009	£ / R On 14-June-10	12.35	Put	Currency Future	724	675	724	675	0.00
09/10/2009	£ / R On 14-December-09	11.95	Call	Currency Future	295	335	295	335	0.00
09/10/2009	£ / R On 14-December-09	11.95	Put	Currency Future	370	325	370	325	0.00
09/10/2009	£ / R On 15-March-10	12.20	Call	Currency Future	474	511	474	511	0.00
09/10/2009	£ / R On 15-March-10	12.20	Put	Currency Future	597	550	597	550	0.00
09/10/2009	£ / R On 14-June-10	12.45	Call	Currency Future	614	653	614	653	8032.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-June-10	12.45	Put	Currency Future	788	738	788	738	0.00
09/10/2009	£ / R On 14-December-09	12.00	Call	Currency Future	277	314	277	314	0.00
09/10/2009	£ / R On 14-December-09	12.00	Put	Currency Future	402	354	402	354	0.00
09/10/2009	£ / R On 15-March-10	12.45	Call	Currency Future	393	424	393	424	0.00
09/10/2009	£ / R On 15-March-10	12.45	Put	Currency Future	766	713	766	713	0.00
09/10/2009	£ / R On 14-June-10	12.65	Call	Currency Future	550	585	550	585	0.00
09/10/2009	£ / R On 14-June-10	12.65	Put	Currency Future	923	869	923	869	0.00
09/10/2009	£ / R On 14-December-09	12.25	Call	Currency Future	200	228	200	228	0.00
09/10/2009	£ / R On 14-December-09	12.25	Put	Currency Future	574	518	574	518	0.00
09/10/2009	£ / R On 15-March-10	12.50	Call	Currency Future	378	409	378	409	0.00
09/10/2009	£ / R On 15-March-10	12.50	Put	Currency Future	802	747	802	747	0.00
09/10/2009	£ / R On 14-June-10	12.75	Call	Currency Future	520	553	520	553	0.00
09/10/2009	£ / R On 14-June-10	12.75	Put	Currency Future	994	938	994	938	0.00
09/10/2009	£ / R On 14-December-09	12.30	Call	Currency Future	187	214	187	214	0.00
09/10/2009	£ / R On 14-December-09	12.30	Put	Currency Future	612	554	612	554	0.00
09/10/2009	£ / R On 15-March-10	12.65	Call	Currency Future	339	366	339	366	0.00
09/10/2009	£ / R On 15-March-10	12.65	Put	Currency Future	912	855	912	855	0.00
09/10/2009	£ / R On 14-June-10	12.85	Call	Currency Future	493	524	493	524	0.00
09/10/2009	£ / R On 14-June-10	12.85	Put	Currency Future	1067	1009	1067	1009	0.00
09/10/2009	£ / R On 14-December-09	12.45	Call	Currency Future	154	177	154	177	0.00
09/10/2009	£ / R On 14-December-09	12.45	Put	Currency Future	729	666	729	666	0.00
09/10/2009	£ / R On 14-June-10	12.70	Call	Currency Future	535	569	535	569	0.00
09/10/2009	£ / R On 14-June-10	12.70	Put	Currency Future	958	903	958	903	0.00
09/10/2009	£ / R On 14-June-10	12.40	Call	Currency Future	632	672	632	672	0.00
09/10/2009	£ / R On 14-June-10	12.40	Put	Currency Future	756	706	756	706	0.00
09/10/2009	£ / R On 15-March-10	12.60	Call	Currency Future	351	380	351	380	0.00
09/10/2009	£ / R On 15-March-10	12.60	Put	Currency Future	875	818	875	818	0.00
09/10/2009	£ / R On 14-June-10	12.80	Call	Currency Future	507	539	507	539	0.00
09/10/2009	£ / R On 14-June-10	12.80	Put	Currency Future	1030	973	1030	973	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-December-09	12.40	Call	Currency Future	164	188	164	188	0.00
09/10/2009	£ / R On 14-December-09	12.40	Put	Currency Future	689	628	689	628	0.00
09/10/2009	£ / R On 14-June-10	12.70	Call	Currency Future	535	569	535	569	0.00
09/10/2009	£ / R On 14-June-10	12.70	Put	Currency Future	958	903	958	903	0.00
09/10/2009	£ / R On 15-March-10	12.55	Call	Currency Future	364	394	364	394	0.00
09/10/2009	£ / R On 15-March-10	12.55	Put	Currency Future	838	783	838	783	0.00
09/10/2009	£ / R On 14-December-09	12.35	Call	Currency Future	175	201	175	201	0.00
09/10/2009	£ / R On 14-December-09	12.35	Put	Currency Future	650	590	650	590	0.00
09/10/2009	£ / R On 15-March-10	12.80	Call	Currency Future	304	328	304	328	0.00
09/10/2009	£ / R On 15-March-10	12.80	Put	Currency Future	1027	967	1027	967	0.00
09/10/2009	£ / R On 14-June-10	13.00	Call	Currency Future	455	484	455	484	0.00
09/10/2009	£ / R On 14-June-10	13.00	Put	Currency Future	1179	1118	1179	1118	0.00
09/10/2009	£ / R On 14-December-09	12.60	Call	Currency Future	127	146	127	146	0.00
09/10/2009	£ / R On 14-December-09	12.60	Put	Currency Future	852	785	852	785	0.00
09/10/2009	£ / R On 15-March-10	12.85	Call	Currency Future	293	317	293	317	0.00
09/10/2009	£ / R On 15-March-10	12.85	Put	Currency Future	1066	1005	1066	1005	0.00
09/10/2009	£ / R On 14-June-10	13.05	Call	Currency Future	443	471	443	471	0.00
09/10/2009	£ / R On 14-June-10	13.05	Put	Currency Future	1217	1156	1217	1156	0.00
09/10/2009	£ / R On 14-December-09	12.65	Call	Currency Future	119	137	119	137	0.00
09/10/2009	£ / R On 14-December-09	12.65	Put	Currency Future	894	826	894	826	0.00
09/10/2009	£ / R On 15-March-10	13.05	Call	Currency Future	254	275	254	275	0.00
09/10/2009	£ / R On 15-March-10	13.05	Put	Currency Future	1228	1164	1228	1164	0.00
09/10/2009	£ / R On 14-June-10	13.25	Call	Currency Future	400	425	400	425	0.00
09/10/2009	£ / R On 14-June-10	13.25	Put	Currency Future	1373	1309	1373	1309	0.00
09/10/2009	£ / R On 14-December-09	12.85	Call	Currency Future	92	107	92	107	0.00
09/10/2009	£ / R On 14-December-09	12.85	Put	Currency Future	1067	996	1067	996	0.00
09/10/2009	£ / R On 15-March-10	12.90	Call	Currency Future	283	306	283	306	11630.00
09/10/2009	£ / R On 15-March-10	12.90	Put	Currency Future	1106	1044	1106	1044	0.00
09/10/2009	£ / R On 14-June-10	13.10	Call	Currency Future	432	459	432	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
09/10/2009	£ / R On 14-June-10	13.10	Put	Currency Future	1255	1194	1255	1194	0.00
09/10/2009	£ / R On 14-June-10	13.40	Call	Currency Future	370	394	370	394	12446.00
09/10/2009	£ / R On 14-June-10	13.40	Put	Currency Future	1494	1428	1494	1428	0.00
09/10/2009	£ / R On 14-June-10	14.40	Call	Currency Future	231	247	231	247	8032.00
09/10/2009	£ / R On 14-June-10	14.40	Put	Currency Future	2355	2281	2355	2281	0.00
09/10/2009	£ / R On 14-June-10	17.50	Call	Currency Future	47	51	47	51	12446.00
09/10/2009	£ / R On 14-June-10	17.50	Put	Currency Future	5270	5186	5270	5186	0.00
09/10/2009	£ / R On 14-December-09	12.70	Call	Currency Future	112	129	112	129	0.00
09/10/2009	£ / R On 14-December-09	12.70	Put	Currency Future	936	868	936	868	0.00
09/10/2009	£ / R On 15-March-10	12.95	Call	Currency Future	273	295	273	295	0.00
09/10/2009	£ / R On 15-March-10	12.95	Put	Currency Future	1146	1084	1146	1084	0.00
09/10/2009	£ / R On 14-June-10	13.15	Call	Currency Future	421	447	421	447	0.00
09/10/2009	£ / R On 14-June-10	13.15	Put	Currency Future	1294	1232	1294	1232	0.00
09/10/2009	£ / R On 14-December-09	12.75	Call	Currency Future	105	121	105	121	0.00
09/10/2009	£ / R On 14-December-09	12.75	Put	Currency Future	980	910	980	910	0.00
09/10/2009	£ / R On 15-March-10	13.10	Call	Currency Future	246	266	246	266	0.00
09/10/2009	£ / R On 15-March-10	13.10	Put	Currency Future	1269	1204	1269	1204	0.00
09/10/2009	£ / R On 14-June-10	13.30	Call	Currency Future	389	414	389	414	0.00
09/10/2009	£ / R On 14-June-10	13.30	Put	Currency Future	1413	1349	1413	1349	0.00
09/10/2009	£ / R On 14-December-09	12.90	Call	Currency Future	87	100	87	100	0.00
09/10/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1112	1040	1112	1040	0.00
09/10/2009	£ / R On 15-March-10	13.20	Call	Currency Future	229	248	229	248	0.00
09/10/2009	£ / R On 15-March-10	13.20	Put	Currency Future	1353	1287	1353	1287	0.00
09/10/2009	£ / R On 14-December-09	13.00	Call	Currency Future	77	89	77	89	0.00
09/10/2009	£ / R On 14-December-09	13.00	Put	Currency Future	1202	1128	1202	1128	0.00
09/10/2009	£ / R On 15-March-10	13.15	Call	Currency Future	237	257	237	257	0.00
09/10/2009	£ / R On 15-March-10	13.15	Put	Currency Future	1311	1245	1311	1245	0.00
09/10/2009	£ / R On 14-June-10	13.35	Call	Currency Future	380	404	380	404	0.00
09/10/2009	£ / R On 14-June-10	13.35	Put	Currency Future	1453	1388	1453	1388	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-December-09	12.95	Call	Currency Future	82	94	82	94	0.00
09/10/2009	£ / R On 14-December-09	12.95	Put	Currency Future	1157	1084	1157	1084	0.00
09/10/2009	£ / R On 14-June-10	13.45	Call	Currency Future	361	384	361	384	0.00
09/10/2009	£ / R On 14-June-10	13.45	Put	Currency Future	1535	1468	1535	1468	0.00
09/10/2009	£ / R On 15-March-10	13.25	Call	Currency Future	222	240	222	240	0.00
09/10/2009	£ / R On 15-March-10	13.25	Put	Currency Future	1395	1328	1395	1328	0.00
09/10/2009	£ / R On 14-December-09	13.05	Call	Currency Future	72	83	72	83	0.00
09/10/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1247	1173	1247	1173	0.00
09/10/2009	£ / R On 15-March-10	13.35	Call	Currency Future	207	224	207	224	0.00
09/10/2009	£ / R On 15-March-10	13.35	Put	Currency Future	1481	1413	1481	1413	0.00
09/10/2009	£ / R On 14-June-10	13.55	Call	Currency Future	344	365	344	365	0.00
09/10/2009	£ / R On 14-June-10	13.55	Put	Currency Future	1617	1550	1617	1550	0.00
09/10/2009	£ / R On 14-December-09	13.15	Call	Currency Future	64	74	64	74	0.00
09/10/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1339	1264	1339	1264	0.00
09/10/2009	£ / R On 15-March-10	13.55	Call	Currency Future	182	197	182	197	0.00
09/10/2009	£ / R On 15-March-10	13.55	Put	Currency Future	1655	1585	1655	1585	0.00
09/10/2009	£ / R On 14-June-10	13.75	Call	Currency Future	312	332	312	332	0.00
09/10/2009	£ / R On 14-June-10	13.75	Put	Currency Future	1786	1716	1786	1716	0.00
09/10/2009	£ / R On 14-December-09	13.30	Call	Currency Future	54	62	54	62	0.00
09/10/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1479	1402	1479	1402	0.00
09/10/2009	£ / R On 15-March-10	13.75	Call	Currency Future	161	173	161	173	0.00
09/10/2009	£ / R On 15-March-10	13.75	Put	Currency Future	1834	1762	1834	1762	0.00
09/10/2009	£ / R On 14-June-10	14.00	Call	Currency Future	278	295	278	295	0.00
09/10/2009	£ / R On 14-June-10	14.00	Put	Currency Future	2002	1930	2002	1930	0.00
09/10/2009	£ / R On 14-December-09	13.55	Call	Currency Future	41	47	41	47	0.00
09/10/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1716	1636	1716	1636	0.00
09/10/2009	£ / R On 15-March-10	13.80	Call	Currency Future	156	168	156	168	0.00
09/10/2009	£ / R On 15-March-10	13.80	Put	Currency Future	1879	1807	1879	1807	0.00
09/10/2009	£ / R On 14-December-09	13.60	Call	Currency Future	39	44	39	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
09/10/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1763	1684	1763	1684	0.00
09/10/2009	£ / R On 15-March-10	13.85	Call	Currency Future	151	163	151	163	0.00
09/10/2009	£ / R On 15-March-10	13.85	Put	Currency Future	1925	1852	1925	1852	0.00
09/10/2009	£ / R On 14-June-10	14.05	Call	Currency Future	272	289	272	289	0.00
09/10/2009	£ / R On 14-June-10	14.05	Put	Currency Future	2046	1973	2046	1973	0.00
09/10/2009	£ / R On 14-December-09	13.65	Call	Currency Future	37	42	37	42	0.00
09/10/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1811	1732	1811	1732	0.00
09/10/2009	£ / R On 14-December-09	13.60	Call	Currency Future	39	44	39	44	0.00
09/10/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1763	1684	1763	1684	0.00
09/10/2009	£ / R On 15-March-10	13.90	Call	Currency Future	147	158	147	158	0.00
09/10/2009	£ / R On 15-March-10	13.90	Put	Currency Future	1970	1897	1970	1897	0.00
09/10/2009	£ / R On 14-June-10	14.15	Call	Currency Future	260	276	260	276	0.00
09/10/2009	£ / R On 14-June-10	14.15	Put	Currency Future	2134	2061	2134	2061	0.00
09/10/2009	£ / R On 14-December-09	13.70	Call	Currency Future	35	40	35	40	0.00
09/10/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1859	1779	1859	1779	0.00
09/10/2009	£ / R On 15-March-10	14.00	Call	Currency Future	138	149	138	149	0.00
09/10/2009	£ / R On 15-March-10	14.00	Put	Currency Future	2062	1988	2062	1988	0.00
09/10/2009	£ / R On 14-June-10	14.20	Call	Currency Future	255	270	255	270	0.00
09/10/2009	£ / R On 14-June-10	14.20	Put	Currency Future	2178	2105	2178	2105	0.00
09/10/2009	£ / R On 14-December-09	13.75	Call	Currency Future	33	38	33	38	0.00
09/10/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1908	1827	1908	1827	0.00
09/10/2009	£ / R On 15-March-10	14.15	Call	Currency Future	124	137	124	137	0.00
09/10/2009	£ / R On 15-March-10	14.15	Put	Currency Future	2198	2125	2198	2125	0.00
09/10/2009	£ / R On 14-June-10	14.35	Call	Currency Future	237	253	237	253	0.00
09/10/2009	£ / R On 14-June-10	14.35	Put	Currency Future	2311	2238	2311	2238	0.00
09/10/2009	£ / R On 14-December-09	13.90	Call	Currency Future	28	32	28	32	0.00
09/10/2009	£ / R On 14-December-09	13.90	Put	Currency Future	2053	1972	2053	1972	0.00
09/10/2009	£ / R On 15-March-10	14.10	Call	Currency Future	129	141	129	141	0.00
09/10/2009	£ / R On 15-March-10	14.10	Put	Currency Future	2153	2079	2153	2079	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-June-10	14.30	Call	Currency Future	243	259	243	259	0.00
09/10/2009	£ / R On 14-June-10	14.30	Put	Currency Future	2267	2193	2267	2193	0.00
09/10/2009	£ / R On 14-December-09	13.85	Call	Currency Future	30	34	30	34	0.00
09/10/2009	£ / R On 14-December-09	13.85	Put	Currency Future	2004	1924	2004	1924	0.00
09/10/2009	£ / R On 15-March-10	11.05	Call	Currency Future	1148	1226	1148	1226	0.00
09/10/2009	£ / R On 15-March-10	11.05	Put	Currency Future	121	115	121	115	0.00
09/10/2009	£ / R On 15-March-10	9.15	Call	Currency Future	2949	3033	2949	3033	0.00
09/10/2009	£ / R On 15-March-10	9.15	Put	Currency Future	23	22	23	22	0.00
09/10/2009	£ / R On 15-March-10	13.65	Call	Currency Future	171	184	171	184	0.00
09/10/2009	£ / R On 15-March-10	13.65	Put	Currency Future	1744	1673	1744	1673	0.00
09/10/2009	£ / R On 14-June-10	13.85	Call	Currency Future	298	317	298	317	0.00
09/10/2009	£ / R On 14-June-10	13.85	Put	Currency Future	1872	1801	1872	1801	0.00
09/10/2009	£ / R On 14-December-09	13.40	Call	Currency Future	48	55	48	55	0.00
09/10/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1573	1495	1573	1495	0.00
09/10/2009	£ / R On 15-March-10	13.40	Call	Currency Future	201	217	201	217	0.00
09/10/2009	£ / R On 15-March-10	13.40	Put	Currency Future	1524	1456	1524	1456	0.00
09/10/2009	£ / R On 15-March-10	14.70	Call	Currency Future	82	90	82	90	11630.00
09/10/2009	£ / R On 15-March-10	14.70	Put	Currency Future	2705	2629	2705	2629	0.00
09/10/2009	£ / R On 14-June-10	13.60	Call	Currency Future	336	357	336	357	0.00
09/10/2009	£ / R On 14-June-10	13.60	Put	Currency Future	1659	1591	1659	1591	0.00
09/10/2009	£ / R On 14-December-09	13.20	Call	Currency Future	61	70	61	70	0.00
09/10/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1385	1309	1385	1309	0.00
09/10/2009	£ / R On 15-March-10	13.50	Call	Currency Future	188	203	188	203	0.00
09/10/2009	£ / R On 15-March-10	13.50	Put	Currency Future	1611	1542	1611	1542	0.00
09/10/2009	£ / R On 14-June-10	13.70	Call	Currency Future	320	340	320	340	0.00
09/10/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1743	1674	1743	1674	0.00
09/10/2009	£ / R On 14-June-10	13.65	Call	Currency Future	328	348	328	348	0.00
09/10/2009	£ / R On 14-June-10	13.65	Put	Currency Future	1701	1633	1701	1633	0.00
09/10/2009	£ / R On 14-June-10	13.90	Call	Currency Future	291	309	291	309	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1915	1844	1915	1844	0.00
09/10/2009	£ / R On 14-December-09	13.45	Call	Currency Future	45	52	45	52	0.00
09/10/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1620	1542	1620	1542	0.00
09/10/2009	£ / R On 14-June-10	14.10	Call	Currency Future	266	282	266	282	0.00
09/10/2009	£ / R On 14-June-10	14.10	Put	Currency Future	2090	2017	2090	2017	0.00
09/10/2009	£ / R On 14-December-09	13.65	Call	Currency Future	37	42	37	42	0.00
09/10/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1811	1732	1811	1732	0.00
09/10/2009	£ / R On 15-March-10	14.05	Call	Currency Future	134	145	134	145	0.00
09/10/2009	£ / R On 15-March-10	14.05	Put	Currency Future	2108	2034	2108	2034	0.00
09/10/2009	£ / R On 14-June-10	14.25	Call	Currency Future	249	264	249	264	0.00
09/10/2009	£ / R On 14-June-10	14.25	Put	Currency Future	2223	2149	2223	2149	0.00
09/10/2009	£ / R On 14-December-09	13.80	Call	Currency Future	31	36	31	36	0.00
09/10/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1956	1875	1956	1875	0.00
09/10/2009	£ / R On 14-December-09	13.85	Call	Currency Future	30	34	30	34	0.00
09/10/2009	£ / R On 14-December-09	13.85	Put	Currency Future	2004	1924	2004	1924	0.00
09/10/2009	£ / R On 15-March-10	13.95	Call	Currency Future	142	154	142	154	0.00
09/10/2009	£ / R On 15-March-10	13.95	Put	Currency Future	2016	1942	2016	1942	0.00
09/10/2009	£ / R On 14-December-09	13.75	Call	Currency Future	33	38	33	38	0.00
09/10/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1908	1827	1908	1827	0.00
09/10/2009	£ / R On 14-June-10	13.95	Call	Currency Future	285	302	285	302	0.00
09/10/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1958	1887	1958	1887	0.00
09/10/2009	£ / R On 14-December-09	13.50	Call	Currency Future	43	50	43	50	0.00
09/10/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1668	1589	1668	1589	0.00
09/10/2009	£ / R On 15-March-10	13.60	Call	Currency Future	176	190	176	190	0.00
09/10/2009	£ / R On 15-March-10	13.60	Put	Currency Future	1700	1629	1700	1629	0.00
09/10/2009	£ / R On 14-June-10	13.80	Call	Currency Future	305	324	305	324	0.00
09/10/2009	£ / R On 14-June-10	13.80	Put	Currency Future	1829	1759	1829	1759	0.00
09/10/2009	£ / R On 14-December-09	13.40	Call	Currency Future	48	55	48	55	0.00
09/10/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1573	1495	1573	1495	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-December-09	13.35	Call	Currency Future	51	59	51	59	0.00
09/10/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1526	1448	1526	1448	0.00
09/10/2009	£ / R On 15-March-10	13.45	Call	Currency Future	194	210	194	210	0.00
09/10/2009	£ / R On 15-March-10	13.45	Put	Currency Future	1568	1499	1568	1499	0.00
09/10/2009	£ / R On 14-December-09	13.20	Call	Currency Future	61	70	61	70	0.00
09/10/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1385	1309	1385	1309	0.00
09/10/2009	£ / R On 15-March-10	13.30	Call	Currency Future	214	232	214	232	0.00
09/10/2009	£ / R On 15-March-10	13.30	Put	Currency Future	1438	1371	1438	1371	0.00
09/10/2009	£ / R On 14-December-09	13.15	Call	Currency Future	64	74	64	74	0.00
09/10/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1339	1264	1339	1264	0.00
09/10/2009	£ / R On 14-December-09	13.10	Call	Currency Future	68	79	68	79	0.00
09/10/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1293	1218	1293	1218	0.00
09/10/2009	£ / R On 15-March-10	13.70	Call	Currency Future	166	179	166	179	0.00
09/10/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1789	1718	1789	1718	0.00
09/10/2009	£ / R On 14-June-10	13.95	Call	Currency Future	285	302	285	302	0.00
09/10/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1958	1887	1958	1887	0.00
09/10/2009	£ / R On 14-December-09	13.70	Call	Currency Future	35	40	35	40	0.00
09/10/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1859	1779	1859	1779	0.00
09/10/2009	£ / R On 14-June-10	13.90	Call	Currency Future	291	309	291	309	0.00
09/10/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1915	1844	1915	1844	0.00
09/10/2009	£ / R On 14-June-10	13.70	Call	Currency Future	320	340	320	340	0.00
09/10/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1743	1674	1743	1674	0.00
09/10/2009	£ / R On 14-December-09	13.45	Call	Currency Future	45	52	45	52	0.00
09/10/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1620	1542	1620	1542	0.00
09/10/2009	£ / R On 14-June-10	13.50	Call	Currency Future	352	374	352	374	0.00
09/10/2009	£ / R On 14-June-10	13.50	Put	Currency Future	1576	1509	1576	1509	0.00
09/10/2009	£ / R On 14-December-09	13.10	Call	Currency Future	68	79	68	79	0.00
09/10/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1293	1218	1293	1218	0.00
09/10/2009	£ / R On 14-December-09	13.60	Call	Currency Future	39	44	39	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
09/10/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1763	1684	1763	1684	0.00
09/10/2009	£ / R On 14-June-10	14.60	Call	Currency Future	209	223	209	223	0.00
09/10/2009	£ / R On 14-June-10	14.60	Put	Currency Future	2533	2458	2533	2458	0.00
09/10/2009	£ / R On 14-December-09	14.30	Call	Currency Future	20	23	20	23	0.00
09/10/2009	£ / R On 14-December-09	14.30	Put	Currency Future	2445	2362	2445	2362	0.00
09/10/2009	£ / R On 14-December-09	14.00	Call	Currency Future	26	29	26	29	0.00
09/10/2009	£ / R On 14-December-09	14.00	Put	Currency Future	2151	2069	2151	2069	0.00
09/10/2009	£ / R On 14-December-09	14.05	Call	Currency Future	25	28	25	28	0.00
09/10/2009	£ / R On 14-December-09	14.05	Put	Currency Future	2200	2118	2200	2118	0.00
09/10/2009	£ / R On 14-December-09	14.05	Call	Currency Future	25	28	25	28	0.00
09/10/2009	£ / R On 14-December-09	14.05	Put	Currency Future	2200	2118	2200	2118	0.00
09/10/2009	£ / R On 14-December-09	14.10	Call	Currency Future	24	27	24	27	0.00
09/10/2009	£ / R On 14-December-09	14.10	Put	Currency Future	2249	2167	2249	2167	0.00
09/10/2009	£ / R On 14-December-09	14.25	Call	Currency Future	21	24	21	24	0.00
09/10/2009	£ / R On 14-December-09	14.25	Put	Currency Future	2396	2313	2396	2313	0.00
09/10/2009	£ / R On 14-December-09	14.45	Call	Currency Future	18	20	18	20	0.00
09/10/2009	£ / R On 14-December-09	14.45	Put	Currency Future	2593	2510	2593	2510	0.00
09/10/2009	£ / R On 14-December-09	14.35	Call	Currency Future	20	22	20	22	0.00
09/10/2009	£ / R On 14-December-09	14.35	Put	Currency Future	2494	2412	2494	2412	0.00
09/10/2009	£ / R On 14-December-09	14.40	Call	Currency Future	19	21	19	21	0.00
09/10/2009	£ / R On 14-December-09	14.40	Put	Currency Future	2544	2461	2544	2461	0.00
09/10/2009	£ / R On 14-December-09	14.50	Call	Currency Future	17	20	17	20	0.00
09/10/2009	£ / R On 14-December-09	14.50	Put	Currency Future	2642	2559	2642	2559	0.00
09/10/2009	£ / R On 14-December-09	14.90	Call	Currency Future	13	15	13	15	0.00
09/10/2009	£ / R On 14-December-09	14.90	Put	Currency Future	3038	2955	3038	2955	0.00
09/10/2009	£ / R On 14-December-09	14.85	Call	Currency Future	14	16	14	16	0.00
09/10/2009	£ / R On 14-December-09	14.85	Put	Currency Future	2989	2905	2989	2905	0.00
09/10/2009	£ / R On 14-December-09	14.60	Call	Currency Future	16	18	16	18	0.00
09/10/2009	£ / R On 14-December-09	14.60	Put	Currency Future	2741	2658	2741	2658	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-December-09	14.70	Call	Currency Future	15	17	15	17	0.00
09/10/2009	£ / R On 14-December-09	14.70	Put	Currency Future	2840	2757	2840	2757	0.00
09/10/2009	£ / R On 14-December-09	14.80	Call	Currency Future	14	16	14	16	0.00
09/10/2009	£ / R On 14-December-09	14.80	Put	Currency Future	2939	2856	2939	2856	0.00
09/10/2009	£ / R On 14-December-09	15.00	Call	Currency Future	13	14	13	14	0.00
09/10/2009	£ / R On 14-December-09	15.00	Put	Currency Future	3137	3054	3137	3054	0.00
09/10/2009	£ / R On 14-December-09	15.10	Call	Currency Future	12	13	12	13	0.00
09/10/2009	£ / R On 14-December-09	15.10	Put	Currency Future	3237	3153	3237	3153	0.00
09/10/2009	£ / R On 14-December-09	15.20	Call	Currency Future	11	13	11	13	0.00
09/10/2009	£ / R On 14-December-09	15.20	Put	Currency Future	3336	3252	3336	3252	0.00
09/10/2009	£ / R On 14-December-09	15.60	Call	Currency Future	9	10	9	10	0.00
09/10/2009	£ / R On 14-December-09	15.60	Put	Currency Future	3734	3650	3734	3650	0.00
09/10/2009	£ / R On 14-December-09	14.10	Call	Currency Future	24	27	24	27	0.00
09/10/2009	£ / R On 14-December-09	14.10	Put	Currency Future	2249	2167	2249	2167	0.00
09/10/2009	£ / R On 14-December-09	14.20	Call	Currency Future	22	25	22	25	0.00
09/10/2009	£ / R On 14-December-09	14.20	Put	Currency Future	2347	2264	2347	2264	0.00
09/10/2009	£ / R On 14-December-09	13.90	Call	Currency Future	28	32	28	32	0.00
09/10/2009	£ / R On 14-December-09	13.90	Put	Currency Future	2053	1972	2053	1972	0.00
09/10/2009	£ / R On 14-December-09	14.60	Call	Currency Future	16	18	16	18	0.00
09/10/2009	£ / R On 14-December-09	14.60	Put	Currency Future	2741	2658	2741	2658	0.00
09/10/2009	£ / R On 14-December-09	14.15	Call	Currency Future	23	26	23	26	0.00
09/10/2009	£ / R On 14-December-09	14.15	Put	Currency Future	2298	2215	2298	2215	0.00
09/10/2009	£ / R On 14-December-09	14.55	Call	Currency Future	17	19	17	19	0.00
09/10/2009	£ / R On 14-December-09	14.55	Put	Currency Future	2692	2609	2692	2609	0.00
09/10/2009	£ / R On 14-December-09	14.65	Call	Currency Future	16	18	16	18	0.00
09/10/2009	£ / R On 14-December-09	14.65	Put	Currency Future	2791	2707	2791	2707	0.00
09/10/2009	£ / R On 14-December-09	14.75	Call	Currency Future	15	17	15	17	0.00
09/10/2009	£ / R On 14-December-09	14.75	Put	Currency Future	2890	2806	2890	2806	0.00
09/10/2009	£ / R On 14-December-09	15.15	Call	Currency Future	12	13	12	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-December-09	15.15	Put	Currency Future	3286	3202	3286	3202	0.00
09/10/2009	£ / R On 14-December-09	13.85	Call	Currency Future	30	34	30	34	0.00
09/10/2009	£ / R On 14-December-09	13.85	Put	Currency Future	2004	1924	2004	1924	0.00
09/10/2009	£ / R On 14-December-09	13.95	Call	Currency Future	27	31	27	31	0.00
09/10/2009	£ / R On 14-December-09	13.95	Put	Currency Future	2102	2020	2102	2020	0.00
09/10/2009	£ / R On 14-December-09	14.15	Call	Currency Future	23	26	23	26	0.00
09/10/2009	£ / R On 14-December-09	14.15	Put	Currency Future	2298	2215	2298	2215	0.00
09/10/2009	£ / R On 14-December-09	14.55	Call	Currency Future	17	19	17	19	0.00
09/10/2009	£ / R On 14-December-09	14.55	Put	Currency Future	2692	2609	2692	2609	0.00
09/10/2009	£ / R On 14-December-09	14.95	Call	Currency Future	13	15	13	15	0.00
09/10/2009	£ / R On 14-December-09	14.95	Put	Currency Future	3088	3004	3088	3004	0.00
09/10/2009	£ / R On 14-December-09	14.65	Call	Currency Future	16	18	16	18	0.00
09/10/2009	£ / R On 14-December-09	14.65	Put	Currency Future	2791	2707	2791	2707	0.00
09/10/2009	£ / R On 14-December-09	15.05	Call	Currency Future	12	14	12	14	0.00
09/10/2009	£ / R On 14-December-09	15.05	Put	Currency Future	3187	3103	3187	3103	0.00
09/10/2009	£ / R On 14-December-09	14.40	Call	Currency Future	19	21	19	21	0.00
09/10/2009	£ / R On 14-December-09	14.40	Put	Currency Future	2544	2461	2544	2461	0.00
09/10/2009	£ / R On 14-December-09	14.90	Call	Currency Future	13	15	13	15	0.00
09/10/2009	£ / R On 14-December-09	14.90	Put	Currency Future	3038	2955	3038	2955	0.00
09/10/2009	£ / R On 14-December-09	14.35	Call	Currency Future	20	22	20	22	0.00
09/10/2009	£ / R On 14-December-09	14.35	Put	Currency Future	2494	2412	2494	2412	0.00
09/10/2009	£ / R On 14-June-10	15.35	Call	Currency Future	146	156	146	156	0.00
09/10/2009	£ / R On 14-June-10	15.35	Put	Currency Future	3220	3141	3220	3141	0.00
09/10/2009	£ / R On 14-June-10	16.35	Call	Currency Future	94	102	94	102	0.00
09/10/2009	£ / R On 14-June-10	16.35	Put	Currency Future	4167	4087	4167	4087	0.00
09/10/2009	£ / R On 14-June-10	17.35	Call	Currency Future	51	56	51	56	0.00
09/10/2009	£ / R On 14-June-10	17.35	Put	Currency Future	5125	5040	5125	5040	0.00
09/10/2009	£ / R On 14-June-10	18.35	Call	Currency Future	29	30	29	30	0.00
09/10/2009	£ / R On 14-June-10	18.35	Put	Currency Future	6102	6015	6102	6015	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-June-10	12.30	Call	Currency Future	669	712	669	712	0.00
09/10/2009	£ / R On 14-June-10	12.30	Put	Currency Future	692	646	692	646	0.00
09/10/2009	£ / R On 14-June-10	15.30	Call	Currency Future	150	160	150	160	0.00
09/10/2009	£ / R On 14-June-10	15.30	Put	Currency Future	3173	3095	3173	3095	0.00
09/10/2009	£ / R On 14-June-10	16.30	Call	Currency Future	97	104	97	104	0.00
09/10/2009	£ / R On 14-June-10	16.30	Put	Currency Future	4120	4039	4120	4039	0.00
09/10/2009	£ / R On 14-June-10	17.30	Call	Currency Future	53	58	53	58	0.00
09/10/2009	£ / R On 14-June-10	17.30	Put	Currency Future	5076	4992	5076	4992	0.00
09/10/2009	£ / R On 14-June-10	18.30	Call	Currency Future	29	31	29	31	0.00
09/10/2009	£ / R On 14-June-10	18.30	Put	Currency Future	6053	5966	6053	5966	0.00
09/10/2009	£ / R On 14-December-09	8.30	Call	Currency Future	3577	3663	3577	3663	0.00
09/10/2009	£ / R On 14-December-09	8.30	Put	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 14-December-09	9.80	Call	Currency Future	2091	2175	2091	2175	0.00
09/10/2009	£ / R On 14-December-09	9.80	Put	Currency Future	16	15	16	15	0.00
09/10/2009	£ / R On 14-December-09	11.30	Call	Currency Future	697	765	697	765	0.00
09/10/2009	£ / R On 14-December-09	11.30	Put	Currency Future	122	104	122	104	0.00
09/10/2009	£ / R On 14-December-09	12.80	Call	Currency Future	98	113	98	113	0.00
09/10/2009	£ / R On 14-December-09	12.80	Put	Currency Future	1023	953	1023	953	0.00
09/10/2009	£ / R On 14-December-09	15.80	Call	Currency Future	8	9	8	9	0.00
09/10/2009	£ / R On 14-December-09	15.80	Put	Currency Future	3933	3849	3933	3849	0.00
09/10/2009	£ / R On 14-December-09	17.30	Call	Currency Future	3	3	3	3	0.00
09/10/2009	£ / R On 14-December-09	17.30	Put	Currency Future	5428	5343	5428	5343	0.00
09/10/2009	£ / R On 14-December-09	18.80	Call	Currency Future	1	2	1	2	0.00
09/10/2009	£ / R On 14-December-09	18.80	Put	Currency Future	6926	6841	6926	6841	0.00
09/10/2009	£ / R On 14-December-09	20.30	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	20.30	Put	Currency Future	8425	8340	8425	8340	0.00
09/10/2009	£ / R On 14-June-10	8.60	Call	Currency Future	3700	3789	3700	3789	0.00
09/10/2009	£ / R On 14-June-10	8.60	Put	Currency Future	24	23	24	23	0.00
09/10/2009	£ / R On 14-June-10	10.10	Call	Currency Future	2236	2323	2236	2323	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-June-10	10.10	Put	Currency Future	60	57	60	57	0.00
09/10/2009	£ / R On 14-June-10	11.60	Call	Currency Future	1017	1076	1017	1076	0.00
09/10/2009	£ / R On 14-June-10	11.60	Put	Currency Future	341	311	341	311	0.00
09/10/2009	£ / R On 14-June-10	16.10	Call	Currency Future	106	113	106	113	0.00
09/10/2009	£ / R On 14-June-10	16.10	Put	Currency Future	3929	3847	3929	3847	0.00
09/10/2009	£ / R On 14-June-10	17.60	Call	Currency Future	44	48	44	48	0.00
09/10/2009	£ / R On 14-June-10	17.60	Put	Currency Future	5367	5283	5367	5283	0.00
09/10/2009	£ / R On 14-June-10	19.10	Call	Currency Future	23	24	23	24	0.00
09/10/2009	£ / R On 14-June-10	19.10	Put	Currency Future	6847	6759	6847	6759	0.00
09/10/2009	£ / R On 14-June-10	20.60	Call	Currency Future	14	16	14	16	0.00
09/10/2009	£ / R On 14-June-10	20.60	Put	Currency Future	8338	8250	8338	8250	0.00
09/10/2009	£ / R On 14-December-09	7.85	Call	Currency Future	4026	4112	4026	4112	0.00
09/10/2009	£ / R On 14-December-09	7.85	Put	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	9.35	Call	Currency Future	2534	2618	2534	2618	0.00
09/10/2009	£ / R On 14-December-09	9.35	Put	Currency Future	8	8	8	8	0.00
09/10/2009	£ / R On 14-December-09	10.85	Call	Currency Future	1073	1154	1073	1154	0.00
09/10/2009	£ / R On 14-December-09	10.85	Put	Currency Future	48	44	48	44	0.00
09/10/2009	£ / R On 14-December-09	15.35	Call	Currency Future	10	12	10	12	0.00
09/10/2009	£ / R On 14-December-09	15.35	Put	Currency Future	3485	3401	3485	3401	0.00
09/10/2009	£ / R On 14-December-09	16.85	Call	Currency Future	4	4	4	4	0.00
09/10/2009	£ / R On 14-December-09	16.85	Put	Currency Future	4979	4894	4979	4894	0.00
09/10/2009	£ / R On 14-December-09	18.35	Call	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 14-December-09	18.35	Put	Currency Future	6476	6391	6476	6391	0.00
09/10/2009	£ / R On 14-December-09	19.85	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	19.85	Put	Currency Future	7976	7891	7976	7891	0.00
09/10/2009	£ / R On 14-June-10	8.15	Call	Currency Future	4142	4229	4142	4229	0.00
09/10/2009	£ / R On 14-June-10	8.15	Put	Currency Future	16	14	16	14	0.00
09/10/2009	£ / R On 14-June-10	9.65	Call	Currency Future	2673	2761	2673	2761	0.00
09/10/2009	£ / R On 14-June-10	9.65	Put	Currency Future	47	45	47	45	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-June-10	11.15	Call	Currency Future	1320	1395	1320	1395	0.00
09/10/2009	£ / R On 14-June-10	11.15	Put	Currency Future	194	179	194	179	0.00
09/10/2009	£ / R On 14-June-10	15.65	Call	Currency Future	128	137	128	137	0.00
09/10/2009	£ / R On 14-June-10	15.65	Put	Currency Future	3502	3421	3502	3421	0.00
09/10/2009	£ / R On 14-June-10	17.15	Call	Currency Future	58	63	58	63	0.00
09/10/2009	£ / R On 14-June-10	17.15	Put	Currency Future	4931	4848	4931	4848	0.00
09/10/2009	£ / R On 14-June-10	18.65	Call	Currency Future	26	28	26	28	0.00
09/10/2009	£ / R On 14-June-10	18.65	Put	Currency Future	6400	6312	6400	6312	0.00
09/10/2009	£ / R On 14-June-10	20.15	Call	Currency Future	18	19	18	19	0.00
09/10/2009	£ / R On 14-June-10	20.15	Put	Currency Future	7892	7804	7892	7804	0.00
09/10/2009	£ / R On 14-December-09	7.60	Call	Currency Future	4276	4361	4276	4361	0.00
09/10/2009	£ / R On 14-December-09	7.60	Put	Currency Future	1	0	1	0	0.00
09/10/2009	£ / R On 14-December-09	9.10	Call	Currency Future	2781	2866	2781	2866	0.00
09/10/2009	£ / R On 14-December-09	9.10	Put	Currency Future	6	5	6	5	0.00
09/10/2009	£ / R On 14-December-09	10.60	Call	Currency Future	1311	1394	1311	1394	0.00
09/10/2009	£ / R On 14-December-09	10.60	Put	Currency Future	36	34	36	34	0.00
09/10/2009	£ / R On 14-December-09	12.10	Call	Currency Future	243	277	243	277	0.00
09/10/2009	£ / R On 14-December-09	12.10	Put	Currency Future	468	416	468	416	0.00
09/10/2009	£ / R On 14-December-09	16.60	Call	Currency Future	5	5	5	5	0.00
09/10/2009	£ / R On 14-December-09	16.60	Put	Currency Future	4729	4645	4729	4645	0.00
09/10/2009	£ / R On 14-December-09	18.10	Call	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 14-December-09	18.10	Put	Currency Future	6227	6142	6227	6142	0.00
09/10/2009	£ / R On 14-December-09	19.60	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	19.60	Put	Currency Future	7726	7641	7726	7641	0.00
09/10/2009	£ / R On 14-June-10	7.90	Call	Currency Future	4387	4474	4387	4474	0.00
09/10/2009	£ / R On 14-June-10	7.90	Put	Currency Future	10	9	10	9	0.00
09/10/2009	£ / R On 14-June-10	9.40	Call	Currency Future	2917	3005	2917	3005	0.00
09/10/2009	£ / R On 14-June-10	9.40	Put	Currency Future	41	40	41	40	0.00
09/10/2009	£ / R On 14-June-10	10.90	Call	Currency Future	1523	1599	1523	1599	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-June-10	10.90	Put	Currency Future	146	134	146	134	0.00
09/10/2009	£ / R On 14-June-10	15.40	Call	Currency Future	143	153	143	153	0.00
09/10/2009	£ / R On 14-June-10	15.40	Put	Currency Future	3267	3187	3267	3187	0.00
09/10/2009	£ / R On 14-June-10	16.90	Call	Currency Future	67	73	67	73	0.00
09/10/2009	£ / R On 14-June-10	16.90	Put	Currency Future	4691	4608	4691	4608	0.00
09/10/2009	£ / R On 14-June-10	18.40	Call	Currency Future	28	30	28	30	0.00
09/10/2009	£ / R On 14-June-10	18.40	Put	Currency Future	6152	6065	6152	6065	0.00
09/10/2009	£ / R On 14-June-10	19.90	Call	Currency Future	19	20	19	20	0.00
09/10/2009	£ / R On 14-June-10	19.90	Put	Currency Future	7643	7555	7643	7555	0.00
09/10/2009	£ / R On 14-December-09	12.90	Call	Currency Future	87	100	87	100	0.00
09/10/2009	£ / R On 14-December-09	12.90	Put	Currency Future	1112	1040	1112	1040	0.00
09/10/2009	£ / R On 14-June-10	9.50	Call	Currency Future	2819	2907	2819	2907	0.00
09/10/2009	£ / R On 14-June-10	9.50	Put	Currency Future	43	42	43	42	0.00
09/10/2009	£ / R On 14-June-10	10.50	Call	Currency Future	1866	1946	1866	1946	0.00
09/10/2009	£ / R On 14-June-10	10.50	Put	Currency Future	90	81	90	81	0.00
09/10/2009	£ / R On 14-June-10	11.50	Call	Currency Future	1078	1139	1078	1139	0.00
09/10/2009	£ / R On 14-June-10	11.50	Put	Currency Future	302	274	302	274	0.00
09/10/2009	£ / R On 14-June-10	12.50	Call	Currency Future	597	635	597	635	0.00
09/10/2009	£ / R On 14-June-10	12.50	Put	Currency Future	821	770	821	770	0.00
09/10/2009	£ / R On 14-June-10	14.50	Call	Currency Future	220	235	220	235	0.00
09/10/2009	£ / R On 14-June-10	14.50	Put	Currency Future	2443	2369	2443	2369	0.00
09/10/2009	£ / R On 14-June-10	15.50	Call	Currency Future	137	146	137	146	0.00
09/10/2009	£ / R On 14-June-10	15.50	Put	Currency Future	3360	3281	3360	3281	0.00
09/10/2009	£ / R On 14-June-10	16.50	Call	Currency Future	86	93	86	93	0.00
09/10/2009	£ / R On 14-June-10	16.50	Put	Currency Future	4309	4228	4309	4228	0.00
09/10/2009	£ / R On 14-June-10	10.40	Call	Currency Future	1956	2036	1956	2036	0.00
09/10/2009	£ / R On 14-June-10	10.40	Put	Currency Future	79	71	79	71	0.00
09/10/2009	£ / R On 14-June-10	11.40	Call	Currency Future	1142	1205	1142	1205	0.00
09/10/2009	£ / R On 14-June-10	11.40	Put	Currency Future	266	240	266	240	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-June-10	16.40	Call	Currency Future	91	99	91	99	0.00
09/10/2009	£ / R On 14-June-10	16.40	Put	Currency Future	4215	4134	4215	4134	0.00
09/10/2009	£ / R On 14-June-10	17.40	Call	Currency Future	50	54	50	54	0.00
09/10/2009	£ / R On 14-June-10	17.40	Put	Currency Future	5173	5089	5173	5089	0.00
09/10/2009	£ / R On 14-June-10	9.35	Call	Currency Future	2966	3054	2966	3054	0.00
09/10/2009	£ / R On 14-June-10	9.35	Put	Currency Future	40	39	40	39	0.00
09/10/2009	£ / R On 14-June-10	10.35	Call	Currency Future	2001	2081	2001	2081	0.00
09/10/2009	£ / R On 14-June-10	10.35	Put	Currency Future	74	66	74	66	0.00
09/10/2009	£ / R On 14-June-10	11.35	Call	Currency Future	1175	1239	1175	1239	0.00
09/10/2009	£ / R On 14-June-10	11.35	Put	Currency Future	248	224	248	224	0.00
09/10/2009	£ / R On 14-June-10	17.55	Call	Currency Future	45	49	45	49	0.00
09/10/2009	£ / R On 14-June-10	17.55	Put	Currency Future	5319	5234	5319	5234	0.00
09/10/2009	£ / R On 14-June-10	14.75	Call	Currency Future	194	207	194	207	0.00
09/10/2009	£ / R On 14-June-10	14.75	Put	Currency Future	2668	2592	2668	2592	0.00
09/10/2009	£ / R On 14-June-10	15.75	Call	Currency Future	123	131	123	131	0.00
09/10/2009	£ / R On 14-June-10	15.75	Put	Currency Future	3596	3515	3596	3515	0.00
09/10/2009	£ / R On 14-June-10	16.75	Call	Currency Future	74	80	74	80	0.00
09/10/2009	£ / R On 14-June-10	16.75	Put	Currency Future	4547	4465	4547	4465	0.00
09/10/2009	£ / R On 14-June-10	17.75	Call	Currency Future	40	44	40	44	0.00
09/10/2009	£ / R On 14-June-10	17.75	Put	Currency Future	5514	5428	5514	5428	0.00
09/10/2009	£ / R On 14-December-09	13.25	Call	Currency Future	57	66	57	66	0.00
09/10/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1432	1355	1432	1355	0.00
09/10/2009	£ / R On 14-June-10	15.00	Call	Currency Future	172	184	172	184	0.00
09/10/2009	£ / R On 14-June-10	15.00	Put	Currency Future	2896	2819	2896	2819	0.00
09/10/2009	£ / R On 14-June-10	16.00	Call	Currency Future	110	118	110	118	0.00
09/10/2009	£ / R On 14-June-10	16.00	Put	Currency Future	3834	3752	3834	3752	0.00
09/10/2009	£ / R On 14-June-10	17.00	Call	Currency Future	63	69	63	69	0.00
09/10/2009	£ / R On 14-June-10	17.00	Put	Currency Future	4787	4704	4787	4704	0.00
09/10/2009	£ / R On 14-June-10	18.00	Call	Currency Future	34	38	34	38	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-June-10	18.00	Put	Currency Future	5758	5672	5758	5672	0.00
09/10/2009	£ / R On 14-June-10	9.75	Call	Currency Future	2576	2663	2576	2663	0.00
09/10/2009	£ / R On 14-June-10	9.75	Put	Currency Future	49	48	49	48	0.00
09/10/2009	£ / R On 14-June-10	10.75	Call	Currency Future	1649	1727	1649	1727	0.00
09/10/2009	£ / R On 14-June-10	10.75	Put	Currency Future	122	111	122	111	0.00
09/10/2009	£ / R On 14-June-10	11.75	Call	Currency Future	931	987	931	987	0.00
09/10/2009	£ / R On 14-June-10	11.75	Put	Currency Future	405	372	405	372	0.00
09/10/2009	£ / R On 14-June-10	15.25	Call	Currency Future	153	164	153	164	0.00
09/10/2009	£ / R On 14-June-10	15.25	Put	Currency Future	3127	3048	3127	3048	0.00
09/10/2009	£ / R On 14-June-10	16.25	Call	Currency Future	100	106	100	106	0.00
09/10/2009	£ / R On 14-June-10	16.25	Put	Currency Future	4073	3991	4073	3991	0.00
09/10/2009	£ / R On 14-June-10	17.25	Call	Currency Future	54	59	54	59	0.00
09/10/2009	£ / R On 14-June-10	17.25	Put	Currency Future	5028	4944	5028	4944	0.00
09/10/2009	£ / R On 14-June-10	18.25	Call	Currency Future	30	32	30	32	0.00
09/10/2009	£ / R On 14-June-10	18.25	Put	Currency Future	6003	5917	6003	5917	0.00
09/10/2009	£ / R On 14-June-10	9.90	Call	Currency Future	2430	2517	2430	2517	0.00
09/10/2009	£ / R On 14-June-10	9.90	Put	Currency Future	53	52	53	52	0.00
09/10/2009	£ / R On 14-June-10	11.90	Call	Currency Future	851	904	851	904	0.00
09/10/2009	£ / R On 14-June-10	11.90	Put	Currency Future	475	439	475	439	0.00
09/10/2009	£ / R On 14-June-10	12.90	Call	Currency Future	480	510	480	510	0.00
09/10/2009	£ / R On 14-June-10	12.90	Put	Currency Future	1104	1045	1104	1045	0.00
09/10/2009	£ / R On 15-March-10	9.50	Call	Currency Future	2606	2689	2606	2689	0.00
09/10/2009	£ / R On 15-March-10	9.50	Put	Currency Future	29	28	29	28	0.00
09/10/2009	£ / R On 15-March-10	10.50	Call	Currency Future	1646	1727	1646	1727	0.00
09/10/2009	£ / R On 15-March-10	10.50	Put	Currency Future	70	66	70	66	0.00
09/10/2009	£ / R On 15-March-10	11.50	Call	Currency Future	830	889	830	889	0.00
09/10/2009	£ / R On 15-March-10	11.50	Put	Currency Future	253	228	253	228	0.00
09/10/2009	£ / R On 15-March-10	14.50	Call	Currency Future	95	105	95	105	0.00
09/10/2009	£ / R On 15-March-10	14.50	Put	Currency Future	2518	2443	2518	2443	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 15-March-10	15.50	Call	Currency Future	45	50	45	50	0.00
09/10/2009	£ / R On 15-March-10	15.50	Put	Currency Future	3469	3389	3469	3389	0.00
09/10/2009	£ / R On 15-March-10	16.50	Call	Currency Future	25	27	25	27	0.00
09/10/2009	£ / R On 15-March-10	16.50	Put	Currency Future	4449	4366	4449	4366	0.00
09/10/2009	£ / R On 15-March-10	17.50	Call	Currency Future	18	19	18	19	0.00
09/10/2009	£ / R On 15-March-10	17.50	Put	Currency Future	5441	5358	5441	5358	0.00
09/10/2009	£ / R On 14-December-09	14.00	Call	Currency Future	26	29	26	29	0.00
09/10/2009	£ / R On 14-December-09	14.00	Put	Currency Future	2151	2069	2151	2069	0.00
09/10/2009	£ / R On 14-June-10	9.95	Call	Currency Future	2381	2468	2381	2468	0.00
09/10/2009	£ / R On 14-June-10	9.95	Put	Currency Future	55	53	55	53	0.00
09/10/2009	£ / R On 14-June-10	10.95	Call	Currency Future	1481	1557	1481	1557	0.00
09/10/2009	£ / R On 14-June-10	10.95	Put	Currency Future	155	142	155	142	0.00
09/10/2009	£ / R On 14-June-10	11.95	Call	Currency Future	826	878	826	878	0.00
09/10/2009	£ / R On 14-June-10	11.95	Put	Currency Future	500	462	500	462	0.00
09/10/2009	£ / R On 14-June-10	12.95	Call	Currency Future	467	497	467	497	0.00
09/10/2009	£ / R On 14-June-10	12.95	Put	Currency Future	1141	1081	1141	1081	0.00
09/10/2009	£ / R On 14-June-10	15.45	Call	Currency Future	140	149	140	149	0.00
09/10/2009	£ / R On 14-June-10	15.45	Put	Currency Future	3313	3234	3313	3234	0.00
09/10/2009	£ / R On 14-June-10	16.45	Call	Currency Future	88	96	88	96	0.00
09/10/2009	£ / R On 14-June-10	16.45	Put	Currency Future	4262	4181	4262	4181	0.00
09/10/2009	£ / R On 14-June-10	17.45	Call	Currency Future	48	53	48	53	0.00
09/10/2009	£ / R On 14-June-10	17.45	Put	Currency Future	5222	5137	5222	5137	0.00
09/10/2009	£ / R On 14-June-10	18.45	Call	Currency Future	28	29	28	29	0.00
09/10/2009	£ / R On 14-June-10	18.45	Put	Currency Future	6201	6114	6201	6114	0.00
09/10/2009	£ / R On 15-March-10	9.60	Call	Currency Future	2508	2592	2508	2592	0.00
09/10/2009	£ / R On 15-March-10	9.60	Put	Currency Future	32	30	32	30	0.00
09/10/2009	£ / R On 15-March-10	10.60	Call	Currency Future	1554	1634	1554	1634	0.00
09/10/2009	£ / R On 15-March-10	10.60	Put	Currency Future	77	73	77	73	0.00
09/10/2009	£ / R On 15-March-10	11.60	Call	Currency Future	768	825	768	825	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 15-March-10	11.60	Put	Currency Future	291	264	291	264	0.00
09/10/2009	£ / R On 15-March-10	14.60	Call	Currency Future	88	97	88	97	0.00
09/10/2009	£ / R On 15-March-10	14.60	Put	Currency Future	2611	2536	2611	2536	0.00
09/10/2009	£ / R On 15-March-10	15.60	Call	Currency Future	42	46	42	46	0.00
09/10/2009	£ / R On 15-March-10	15.60	Put	Currency Future	3565	3485	3565	3485	0.00
09/10/2009	£ / R On 15-March-10	16.60	Call	Currency Future	24	26	24	26	0.00
09/10/2009	£ / R On 15-March-10	16.60	Put	Currency Future	4548	4465	4548	4465	0.00
09/10/2009	£ / R On 15-March-10	17.60	Call	Currency Future	18	19	18	19	0.00
09/10/2009	£ / R On 15-March-10	17.60	Put	Currency Future	5541	5457	5541	5457	0.00
09/10/2009	£ / R On 14-June-10	10.05	Call	Currency Future	2284	2371	2284	2371	0.00
09/10/2009	£ / R On 14-June-10	10.05	Put	Currency Future	58	56	58	56	0.00
09/10/2009	£ / R On 14-June-10	11.05	Call	Currency Future	1400	1475	1400	1475	0.00
09/10/2009	£ / R On 14-June-10	11.05	Put	Currency Future	174	160	174	160	0.00
09/10/2009	£ / R On 14-June-10	12.05	Call	Currency Future	778	827	778	827	0.00
09/10/2009	£ / R On 14-June-10	12.05	Put	Currency Future	551	512	551	512	0.00
09/10/2009	£ / R On 14-June-10	15.55	Call	Currency Future	134	143	134	143	0.00
09/10/2009	£ / R On 14-June-10	15.55	Put	Currency Future	3407	3327	3407	3327	0.00
09/10/2009	£ / R On 14-June-10	16.55	Call	Currency Future	83	90	83	90	0.00
09/10/2009	£ / R On 14-June-10	16.55	Put	Currency Future	4357	4275	4357	4275	0.00
09/10/2009	£ / R On 14-June-10	18.55	Call	Currency Future	27	29	27	29	0.00
09/10/2009	£ / R On 14-June-10	18.55	Put	Currency Future	6301	6213	6301	6213	0.00
09/10/2009	£ / R On 15-March-10	9.70	Call	Currency Future	2411	2494	2411	2494	0.00
09/10/2009	£ / R On 15-March-10	9.70	Put	Currency Future	34	33	34	33	0.00
09/10/2009	£ / R On 15-March-10	10.70	Call	Currency Future	1462	1542	1462	1542	0.00
09/10/2009	£ / R On 15-March-10	10.70	Put	Currency Future	85	80	85	80	0.00
09/10/2009	£ / R On 15-March-10	11.70	Call	Currency Future	710	764	710	764	0.00
09/10/2009	£ / R On 15-March-10	11.70	Put	Currency Future	333	303	333	303	0.00
09/10/2009	£ / R On 15-March-10	12.70	Call	Currency Future	326	353	326	353	0.00
09/10/2009	£ / R On 15-March-10	12.70	Put	Currency Future	950	892	950	892	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 15-March-10	15.70	Call	Currency Future	39	43	39	43	0.00
09/10/2009	£ / R On 15-March-10	15.70	Put	Currency Future	3663	3582	3663	3582	0.00
09/10/2009	£ / R On 15-March-10	16.70	Call	Currency Future	24	25	24	25	0.00
09/10/2009	£ / R On 15-March-10	16.70	Put	Currency Future	4647	4564	4647	4564	0.00
09/10/2009	£ / R On 15-March-10	17.70	Call	Currency Future	17	18	17	18	0.00
09/10/2009	£ / R On 15-March-10	17.70	Put	Currency Future	5640	5557	5640	5557	0.00
09/10/2009	£ / R On 14-December-09	13.35	Call	Currency Future	51	59	51	59	0.00
09/10/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1526	1448	1526	1448	0.00
09/10/2009	£ / R On 15-March-10	9.80	Call	Currency Future	2314	2397	2314	2397	0.00
09/10/2009	£ / R On 15-March-10	9.80	Put	Currency Future	37	35	37	35	0.00
09/10/2009	£ / R On 15-March-10	10.80	Call	Currency Future	1371	1450	1371	1450	0.00
09/10/2009	£ / R On 15-March-10	10.80	Put	Currency Future	94	89	94	89	0.00
09/10/2009	£ / R On 15-March-10	11.80	Call	Currency Future	655	707	655	707	0.00
09/10/2009	£ / R On 15-March-10	11.80	Put	Currency Future	378	345	378	345	0.00
09/10/2009	£ / R On 15-March-10	14.80	Call	Currency Future	76	83	76	83	0.00
09/10/2009	£ / R On 15-March-10	14.80	Put	Currency Future	2799	2722	2799	2722	0.00
09/10/2009	£ / R On 15-March-10	15.80	Call	Currency Future	37	40	37	40	0.00
09/10/2009	£ / R On 15-March-10	15.80	Put	Currency Future	3760	3679	3760	3679	0.00
09/10/2009	£ / R On 15-March-10	16.80	Call	Currency Future	23	24	23	24	0.00
09/10/2009	£ / R On 15-March-10	16.80	Put	Currency Future	4746	4663	4746	4663	0.00
09/10/2009	£ / R On 15-March-10	17.80	Call	Currency Future	17	18	17	18	0.00
09/10/2009	£ / R On 15-March-10	17.80	Put	Currency Future	5740	5656	5740	5656	0.00
09/10/2009	£ / R On 14-June-10	10.15	Call	Currency Future	2188	2274	2188	2274	0.00
09/10/2009	£ / R On 14-June-10	10.15	Put	Currency Future	61	59	61	59	0.00
09/10/2009	£ / R On 14-June-10	12.15	Call	Currency Future	731	779	731	779	0.00
09/10/2009	£ / R On 14-June-10	12.15	Put	Currency Future	605	564	605	564	0.00
09/10/2009	£ / R On 14-June-10	16.65	Call	Currency Future	78	85	78	85	0.00
09/10/2009	£ / R On 14-June-10	16.65	Put	Currency Future	4452	4370	4452	4370	0.00
09/10/2009	£ / R On 14-June-10	17.65	Call	Currency Future	43	47	43	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
09/10/2009	£ / R On 14-June-10	17.65	Put	Currency Future	5416	5331	5416	5331	0.00
09/10/2009	£ / R On 15-March-10	9.95	Call	Currency Future	2168	2251	2168	2251	0.00
09/10/2009	£ / R On 15-March-10	9.95	Put	Currency Future	42	40	42	40	0.00
09/10/2009	£ / R On 15-March-10	10.95	Call	Currency Future	1236	1315	1236	1315	0.00
09/10/2009	£ / R On 15-March-10	10.95	Put	Currency Future	109	104	109	104	0.00
09/10/2009	£ / R On 15-March-10	11.95	Call	Currency Future	578	626	578	626	0.00
09/10/2009	£ / R On 15-March-10	11.95	Put	Currency Future	452	415	452	415	0.00
09/10/2009	£ / R On 15-March-10	14.95	Call	Currency Future	68	74	68	74	0.00
09/10/2009	£ / R On 15-March-10	14.95	Put	Currency Future	2941	2863	2941	2863	0.00
09/10/2009	£ / R On 15-March-10	15.95	Call	Currency Future	33	36	33	36	0.00
09/10/2009	£ / R On 15-March-10	15.95	Put	Currency Future	3906	3825	3906	3825	0.00
09/10/2009	£ / R On 15-March-10	16.95	Call	Currency Future	22	23	22	23	0.00
09/10/2009	£ / R On 15-March-10	16.95	Put	Currency Future	4895	4812	4895	4812	0.00
09/10/2009	£ / R On 15-March-10	17.95	Call	Currency Future	16	17	16	17	0.00
09/10/2009	£ / R On 15-March-10	17.95	Put	Currency Future	5889	5806	5889	5806	0.00
09/10/2009	£ / R On 15-March-10	9.85	Call	Currency Future	2265	2348	2265	2348	0.00
09/10/2009	£ / R On 15-March-10	9.85	Put	Currency Future	38	37	38	37	0.00
09/10/2009	£ / R On 15-March-10	10.85	Call	Currency Future	1325	1405	1325	1405	0.00
09/10/2009	£ / R On 15-March-10	10.85	Put	Currency Future	99	94	99	94	0.00
09/10/2009	£ / R On 15-March-10	11.85	Call	Currency Future	628	679	628	679	0.00
09/10/2009	£ / R On 15-March-10	11.85	Put	Currency Future	402	368	402	368	0.00
09/10/2009	£ / R On 15-March-10	14.85	Call	Currency Future	73	80	73	80	0.00
09/10/2009	£ / R On 15-March-10	14.85	Put	Currency Future	2846	2769	2846	2769	0.00
09/10/2009	£ / R On 15-March-10	15.85	Call	Currency Future	35	39	35	39	0.00
09/10/2009	£ / R On 15-March-10	15.85	Put	Currency Future	3809	3728	3809	3728	0.00
09/10/2009	£ / R On 15-March-10	16.85	Call	Currency Future	22	24	22	24	0.00
09/10/2009	£ / R On 15-March-10	16.85	Put	Currency Future	4796	4713	4796	4713	0.00
09/10/2009	£ / R On 15-March-10	17.85	Call	Currency Future	16	17	16	17	0.00
09/10/2009	£ / R On 15-March-10	17.85	Put	Currency Future	5790	5706	5790	5706	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-June-10	9.85	Call	Currency Future	2478	2566	2478	2566	0.00
09/10/2009	£ / R On 14-June-10	9.85	Put	Currency Future	52	50	52	50	0.00
09/10/2009	£ / R On 14-June-10	10.85	Call	Currency Future	1564	1641	1564	1641	0.00
09/10/2009	£ / R On 14-June-10	10.85	Put	Currency Future	138	126	138	126	0.00
09/10/2009	£ / R On 14-June-10	11.85	Call	Currency Future	877	931	877	931	0.00
09/10/2009	£ / R On 14-June-10	11.85	Put	Currency Future	451	416	451	416	0.00
09/10/2009	£ / R On 14-June-10	9.70	Call	Currency Future	2624	2712	2624	2712	0.00
09/10/2009	£ / R On 14-June-10	9.70	Put	Currency Future	48	46	48	46	0.00
09/10/2009	£ / R On 14-June-10	10.70	Call	Currency Future	1692	1770	1692	1770	0.00
09/10/2009	£ / R On 14-June-10	10.70	Put	Currency Future	115	104	115	104	0.00
09/10/2009	£ / R On 14-June-10	11.70	Call	Currency Future	959	1016	959	1016	0.00
09/10/2009	£ / R On 14-June-10	11.70	Put	Currency Future	383	351	383	351	0.00
09/10/2009	£ / R On 14-June-10	15.20	Call	Currency Future	157	167	157	167	0.00
09/10/2009	£ / R On 14-June-10	15.20	Put	Currency Future	3080	3002	3080	3002	0.00
09/10/2009	£ / R On 14-June-10	16.20	Call	Currency Future	102	108	102	108	0.00
09/10/2009	£ / R On 14-June-10	16.20	Put	Currency Future	4025	3943	4025	3943	0.00
09/10/2009	£ / R On 14-June-10	17.20	Call	Currency Future	56	61	56	61	0.00
09/10/2009	£ / R On 14-June-10	17.20	Put	Currency Future	4980	4896	4980	4896	0.00
09/10/2009	£ / R On 14-June-10	18.20	Call	Currency Future	30	33	30	33	0.00
09/10/2009	£ / R On 14-June-10	18.20	Put	Currency Future	5954	5868	5954	5868	0.00
09/10/2009	£ / R On 15-March-10	9.55	Call	Currency Future	2557	2640	2557	2640	0.00
09/10/2009	£ / R On 15-March-10	9.55	Put	Currency Future	31	29	31	29	0.00
09/10/2009	£ / R On 15-March-10	10.55	Call	Currency Future	1600	1680	1600	1680	0.00
09/10/2009	£ / R On 15-March-10	10.55	Put	Currency Future	73	69	73	69	0.00
09/10/2009	£ / R On 15-March-10	11.55	Call	Currency Future	798	857	798	857	0.00
09/10/2009	£ / R On 15-March-10	11.55	Put	Currency Future	272	245	272	245	0.00
09/10/2009	£ / R On 15-March-10	14.55	Call	Currency Future	92	101	92	101	0.00
09/10/2009	£ / R On 15-March-10	14.55	Put	Currency Future	2565	2489	2565	2489	0.00
09/10/2009	£ / R On 15-March-10	15.55	Call	Currency Future	44	48	44	48	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 15-March-10	15.55	Put	Currency Future	3517	3437	3517	3437	0.00
09/10/2009	£ / R On 15-March-10	16.55	Call	Currency Future	25	27	25	27	0.00
09/10/2009	£ / R On 15-March-10	16.55	Put	Currency Future	4498	4415	4498	4415	0.00
09/10/2009	£ / R On 15-March-10	17.55	Call	Currency Future	18	19	18	19	0.00
09/10/2009	£ / R On 15-March-10	17.55	Put	Currency Future	5491	5408	5491	5408	0.00
09/10/2009	£ / R On 15-March-10	9.75	Call	Currency Future	2362	2445	2362	2445	0.00
09/10/2009	£ / R On 15-March-10	9.75	Put	Currency Future	36	34	36	34	0.00
09/10/2009	£ / R On 15-March-10	10.75	Call	Currency Future	1416	1496	1416	1496	0.00
09/10/2009	£ / R On 15-March-10	10.75	Put	Currency Future	89	85	89	85	0.00
09/10/2009	£ / R On 15-March-10	11.75	Call	Currency Future	682	735	682	735	0.00
09/10/2009	£ / R On 15-March-10	11.75	Put	Currency Future	355	324	355	324	0.00
09/10/2009	£ / R On 15-March-10	12.75	Call	Currency Future	315	340	315	340	0.00
09/10/2009	£ / R On 15-March-10	12.75	Put	Currency Future	988	929	988	929	0.00
09/10/2009	£ / R On 15-March-10	14.75	Call	Currency Future	79	87	79	87	0.00
09/10/2009	£ / R On 15-March-10	14.75	Put	Currency Future	2752	2675	2752	2675	0.00
09/10/2009	£ / R On 15-March-10	15.75	Call	Currency Future	38	42	38	42	0.00
09/10/2009	£ / R On 15-March-10	15.75	Put	Currency Future	3711	3630	3711	3630	0.00
09/10/2009	£ / R On 15-March-10	16.75	Call	Currency Future	23	25	23	25	0.00
09/10/2009	£ / R On 15-March-10	16.75	Put	Currency Future	4696	4613	4696	4613	0.00
09/10/2009	£ / R On 15-March-10	17.75	Call	Currency Future	17	18	17	18	0.00
09/10/2009	£ / R On 15-March-10	17.75	Put	Currency Future	5690	5607	5690	5607	0.00
09/10/2009	£ / R On 15-March-10	9.65	Call	Currency Future	2460	2543	2460	2543	0.00
09/10/2009	£ / R On 15-March-10	9.65	Put	Currency Future	33	32	33	32	0.00
09/10/2009	£ / R On 15-March-10	10.65	Call	Currency Future	1507	1588	1507	1588	0.00
09/10/2009	£ / R On 15-March-10	10.65	Put	Currency Future	81	76	81	76	0.00
09/10/2009	£ / R On 15-March-10	11.65	Call	Currency Future	738	794	738	794	0.00
09/10/2009	£ / R On 15-March-10	11.65	Put	Currency Future	312	283	312	283	0.00
09/10/2009	£ / R On 15-March-10	14.65	Call	Currency Future	85	93	85	93	0.00
09/10/2009	£ / R On 15-March-10	14.65	Put	Currency Future	2658	2582	2658	2582	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 15-March-10	15.65	Call	Currency Future	41	45	41	45	0.00
09/10/2009	£ / R On 15-March-10	15.65	Put	Currency Future	3614	3533	3614	3533	0.00
09/10/2009	£ / R On 15-March-10	16.65	Call	Currency Future	24	26	24	26	0.00
09/10/2009	£ / R On 15-March-10	16.65	Put	Currency Future	4597	4514	4597	4514	0.00
09/10/2009	£ / R On 15-March-10	17.65	Call	Currency Future	17	18	17	18	0.00
09/10/2009	£ / R On 15-March-10	17.65	Put	Currency Future	5591	5507	5591	5507	0.00
09/10/2009	£ / R On 14-June-10	10.70	Call	Currency Future	1692	1770	1692	1770	0.00
09/10/2009	£ / R On 14-June-10	10.70	Put	Currency Future	115	104	115	104	0.00
09/10/2009	£ / R On 14-June-10	11.70	Call	Currency Future	959	1016	959	1016	0.00
09/10/2009	£ / R On 14-June-10	11.70	Put	Currency Future	383	351	383	351	0.00
09/10/2009	£ / R On 14-June-10	15.20	Call	Currency Future	157	167	157	167	0.00
09/10/2009	£ / R On 14-June-10	15.20	Put	Currency Future	3080	3002	3080	3002	0.00
09/10/2009	£ / R On 14-June-10	10.00	Call	Currency Future	2333	2420	2333	2420	0.00
09/10/2009	£ / R On 14-June-10	10.00	Put	Currency Future	56	54	56	54	0.00
09/10/2009	£ / R On 14-June-10	11.00	Call	Currency Future	1440	1516	1440	1516	0.00
09/10/2009	£ / R On 14-June-10	11.00	Put	Currency Future	164	151	164	151	0.00
09/10/2009	£ / R On 14-June-10	12.00	Call	Currency Future	801	852	801	852	0.00
09/10/2009	£ / R On 14-June-10	12.00	Put	Currency Future	525	487	525	487	0.00
09/10/2009	£ / R On 14-June-10	18.50	Call	Currency Future	27	29	27	29	0.00
09/10/2009	£ / R On 14-June-10	18.50	Put	Currency Future	6251	6164	6251	6164	0.00
09/10/2009	£ / R On 14-December-09	14.10	Call	Currency Future	24	27	24	27	0.00
09/10/2009	£ / R On 14-December-09	14.10	Put	Currency Future	2249	2167	2249	2167	0.00
09/10/2009	£ / R On 14-June-10	11.10	Call	Currency Future	1360	1435	1360	1435	0.00
09/10/2009	£ / R On 14-June-10	11.10	Put	Currency Future	184	169	184	169	0.00
09/10/2009	£ / R On 14-June-10	12.10	Call	Currency Future	754	803	754	803	0.00
09/10/2009	£ / R On 14-June-10	12.10	Put	Currency Future	578	537	578	537	0.00
09/10/2009	£ / R On 14-June-10	15.60	Call	Currency Future	131	140	131	140	0.00
09/10/2009	£ / R On 14-June-10	15.60	Put	Currency Future	3454	3374	3454	3374	0.00
09/10/2009	£ / R On 14-June-10	16.60	Call	Currency Future	81	88	81	88	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-June-10	16.60	Put	Currency Future	4404	4322	4404	4322	0.00
09/10/2009	£ / R On 14-June-10	18.60	Call	Currency Future	27	28	27	28	0.00
09/10/2009	£ / R On 14-June-10	18.60	Put	Currency Future	6350	6263	6350	6263	0.00
09/10/2009	£ / R On 15-March-10	9.90	Call	Currency Future	2217	2299	2217	2299	0.00
09/10/2009	£ / R On 15-March-10	9.90	Put	Currency Future	40	38	40	38	0.00
09/10/2009	£ / R On 15-March-10	10.90	Call	Currency Future	1280	1360	1280	1360	0.00
09/10/2009	£ / R On 15-March-10	10.90	Put	Currency Future	104	99	104	99	0.00
09/10/2009	£ / R On 15-March-10	11.90	Call	Currency Future	603	652	603	652	0.00
09/10/2009	£ / R On 15-March-10	11.90	Put	Currency Future	426	391	426	391	0.00
09/10/2009	£ / R On 15-March-10	14.90	Call	Currency Future	70	77	70	77	0.00
09/10/2009	£ / R On 15-March-10	14.90	Put	Currency Future	2894	2816	2894	2816	0.00
09/10/2009	£ / R On 15-March-10	15.90	Call	Currency Future	34	37	34	37	0.00
09/10/2009	£ / R On 15-March-10	15.90	Put	Currency Future	3857	3776	3857	3776	0.00
09/10/2009	£ / R On 15-March-10	16.90	Call	Currency Future	22	23	22	23	0.00
09/10/2009	£ / R On 15-March-10	16.90	Put	Currency Future	4845	4762	4845	4762	0.00
09/10/2009	£ / R On 15-March-10	17.90	Call	Currency Future	16	17	16	17	0.00
09/10/2009	£ / R On 15-March-10	17.90	Put	Currency Future	5839	5756	5839	5756	0.00
09/10/2009	£ / R On 14-December-09	13.95	Call	Currency Future	27	31	27	31	0.00
09/10/2009	£ / R On 14-December-09	13.95	Put	Currency Future	2102	2020	2102	2020	0.00
09/10/2009	£ / R On 15-March-10	13.70	Call	Currency Future	166	179	166	179	0.00
09/10/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1789	1718	1789	1718	0.00
09/10/2009	£ / R On 14-December-09	13.50	Call	Currency Future	43	50	43	50	0.00
09/10/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1668	1589	1668	1589	0.00
09/10/2009	£ / R On 14-June-10	9.55	Call	Currency Future	2771	2858	2771	2858	0.00
09/10/2009	£ / R On 14-June-10	9.55	Put	Currency Future	44	43	44	43	0.00
09/10/2009	£ / R On 14-June-10	10.55	Call	Currency Future	1822	1902	1822	1902	0.00
09/10/2009	£ / R On 14-June-10	10.55	Put	Currency Future	96	86	96	86	0.00
09/10/2009	£ / R On 14-June-10	11.55	Call	Currency Future	1047	1108	1047	1108	0.00
09/10/2009	£ / R On 14-June-10	11.55	Put	Currency Future	321	292	321	292	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-June-10	12.55	Call	Currency Future	581	618	581	618	0.00
09/10/2009	£ / R On 14-June-10	12.55	Put	Currency Future	855	802	855	802	0.00
09/10/2009	£ / R On 14-June-10	15.05	Call	Currency Future	168	180	168	180	0.00
09/10/2009	£ / R On 14-June-10	15.05	Put	Currency Future	2942	2864	2942	2864	0.00
09/10/2009	£ / R On 14-June-10	16.05	Call	Currency Future	108	115	108	115	0.00
09/10/2009	£ / R On 14-June-10	16.05	Put	Currency Future	3882	3800	3882	3800	0.00
09/10/2009	£ / R On 14-June-10	17.05	Call	Currency Future	61	67	61	67	0.00
09/10/2009	£ / R On 14-June-10	17.05	Put	Currency Future	4835	4752	4835	4752	0.00
09/10/2009	£ / R On 14-June-10	18.05	Call	Currency Future	33	36	33	36	0.00
09/10/2009	£ / R On 14-June-10	18.05	Put	Currency Future	5807	5721	5807	5721	0.00
09/10/2009	£ / R On 15-March-10	9.30	Call	Currency Future	2802	2885	2802	2885	0.00
09/10/2009	£ / R On 15-March-10	9.30	Put	Currency Future	25	24	25	24	0.00
09/10/2009	£ / R On 15-March-10	10.30	Call	Currency Future	1834	1915	1834	1915	0.00
09/10/2009	£ / R On 15-March-10	10.30	Put	Currency Future	57	54	57	54	0.00
09/10/2009	£ / R On 15-March-10	11.30	Call	Currency Future	963	1027	963	1027	0.00
09/10/2009	£ / R On 15-March-10	11.30	Put	Currency Future	186	166	186	166	0.00
09/10/2009	£ / R On 15-March-10	12.30	Call	Currency Future	439	474	439	474	0.00
09/10/2009	£ / R On 15-March-10	12.30	Put	Currency Future	663	613	663	613	0.00
09/10/2009	£ / R On 15-March-10	14.30	Call	Currency Future	111	122	111	122	0.00
09/10/2009	£ / R On 15-March-10	14.30	Put	Currency Future	2334	2261	2334	2261	0.00
09/10/2009	£ / R On 15-March-10	15.30	Call	Currency Future	52	58	52	58	0.00
09/10/2009	£ / R On 15-March-10	15.30	Put	Currency Future	3276	3196	3276	3196	0.00
09/10/2009	£ / R On 15-March-10	16.30	Call	Currency Future	28	30	28	30	0.00
09/10/2009	£ / R On 15-March-10	16.30	Put	Currency Future	4251	4168	4251	4168	0.00
09/10/2009	£ / R On 15-March-10	17.30	Call	Currency Future	19	20	19	20	0.00
09/10/2009	£ / R On 15-March-10	17.30	Put	Currency Future	5242	5159	5242	5159	0.00
09/10/2009	£ / R On 14-December-09	10.10	Call	Currency Future	1797	1882	1797	1882	0.00
09/10/2009	£ / R On 14-December-09	10.10	Put	Currency Future	22	21	22	21	0.00
09/10/2009	£ / R On 14-December-09	11.10	Call	Currency Future	857	929	857	929	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-December-09	11.10	Put	Currency Future	82	68	82	68	0.00
09/10/2009	£ / R On 14-December-09	17.10	Call	Currency Future	3	4	3	4	0.00
09/10/2009	£ / R On 14-December-09	17.10	Put	Currency Future	5228	5143	5228	5143	0.00
09/10/2009	£ / R On 14-December-09	19.10	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	19.10	Put	Currency Future	7226	7141	7226	7141	0.00
09/10/2009	£ / R On 14-December-09	21.10	Call	Currency Future	0	0	0	0	0.00
09/10/2009	£ / R On 14-December-09	21.10	Put	Currency Future	9225	9140	9225	9140	0.00
09/10/2009	£ / R On 14-June-10	19.55	Call	Currency Future	21	22	21	22	0.00
09/10/2009	£ / R On 14-June-10	19.55	Put	Currency Future	7294	7206	7294	7206	0.00
09/10/2009	£ / R On 14-June-10	21.55	Call	Currency Future	8	9	8	9	0.00
09/10/2009	£ / R On 14-June-10	21.55	Put	Currency Future	9282	9194	9282	9194	0.00
09/10/2009	£ / R On 15-March-10	19.30	Call	Currency Future	10	10	10	10	0.00
09/10/2009	£ / R On 15-March-10	19.30	Put	Currency Future	7233	7149	7233	7149	0.00
09/10/2009	£ / R On 15-March-10	21.30	Call	Currency Future	3	4	3	4	0.00
09/10/2009	£ / R On 15-March-10	21.30	Put	Currency Future	9226	9142	9226	9142	0.00
09/10/2009	£ / R On 14-December-09	9.20	Call	Currency Future	2682	2767	2682	2767	0.00
09/10/2009	£ / R On 14-December-09	9.20	Put	Currency Future	7	6	7	6	0.00
09/10/2009	£ / R On 14-December-09	10.20	Call	Currency Future	1699	1783	1699	1783	0.00
09/10/2009	£ / R On 14-December-09	10.20	Put	Currency Future	24	23	24	23	0.00
09/10/2009	£ / R On 14-December-09	11.20	Call	Currency Future	775	845	775	845	0.00
09/10/2009	£ / R On 14-December-09	11.20	Put	Currency Future	100	85	100	85	0.00
09/10/2009	£ / R On 14-December-09	12.20	Call	Currency Future	213	243	213	243	0.00
09/10/2009	£ / R On 14-December-09	12.20	Put	Currency Future	538	483	538	483	0.00
09/10/2009	£ / R On 14-December-09	17.20	Call	Currency Future	3	3	3	3	0.00
09/10/2009	£ / R On 14-December-09	17.20	Put	Currency Future	5328	5243	5328	5243	0.00
09/10/2009	£ / R On 14-December-09	19.20	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	19.20	Put	Currency Future	7326	7241	7326	7241	0.00
09/10/2009	£ / R On 14-December-09	21.20	Call	Currency Future	0	0	0	0	0.00
09/10/2009	£ / R On 14-December-09	21.20	Put	Currency Future	9325	9240	9325	9240	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-June-10	10.65	Call	Currency Future	1735	1813	1735	1813	0.00
09/10/2009	£ / R On 14-June-10	10.65	Put	Currency Future	108	98	108	98	0.00
09/10/2009	£ / R On 14-June-10	11.65	Call	Currency Future	988	1046	988	1046	0.00
09/10/2009	£ / R On 14-June-10	11.65	Put	Currency Future	362	331	362	331	0.00
09/10/2009	£ / R On 14-June-10	19.65	Call	Currency Future	20	21	20	21	0.00
09/10/2009	£ / R On 14-June-10	19.65	Put	Currency Future	7394	7306	7394	7306	0.00
09/10/2009	£ / R On 14-June-10	21.65	Call	Currency Future	8	8	8	8	0.00
09/10/2009	£ / R On 14-June-10	21.65	Put	Currency Future	9381	9293	9381	9293	0.00
09/10/2009	£ / R On 15-March-10	9.45	Call	Currency Future	2655	2738	2655	2738	0.00
09/10/2009	£ / R On 15-March-10	9.45	Put	Currency Future	28	27	28	27	0.00
09/10/2009	£ / R On 15-March-10	10.45	Call	Currency Future	1693	1774	1693	1774	0.00
09/10/2009	£ / R On 15-March-10	10.45	Put	Currency Future	66	62	66	62	0.00
09/10/2009	£ / R On 15-March-10	11.45	Call	Currency Future	862	922	862	922	0.00
09/10/2009	£ / R On 15-March-10	11.45	Put	Currency Future	235	211	235	211	0.00
09/10/2009	£ / R On 15-March-10	15.45	Call	Currency Future	47	52	47	52	0.00
09/10/2009	£ / R On 15-March-10	15.45	Put	Currency Future	3420	3340	3420	3340	0.00
09/10/2009	£ / R On 15-March-10	17.45	Call	Currency Future	18	19	18	19	0.00
09/10/2009	£ / R On 15-March-10	17.45	Put	Currency Future	5392	5308	5392	5308	0.00
09/10/2009	£ / R On 15-March-10	19.45	Call	Currency Future	9	10	9	10	0.00
09/10/2009	£ / R On 15-March-10	19.45	Put	Currency Future	7383	7299	7383	7299	0.00
09/10/2009	£ / R On 15-March-10	21.45	Call	Currency Future	3	3	3	3	0.00
09/10/2009	£ / R On 15-March-10	21.45	Put	Currency Future	9376	9292	9376	9292	0.00
09/10/2009	£ / R On 14-December-09	10.35	Call	Currency Future	1553	1637	1553	1637	0.00
09/10/2009	£ / R On 14-December-09	10.35	Put	Currency Future	28	26	28	26	0.00
09/10/2009	£ / R On 14-December-09	11.35	Call	Currency Future	659	725	659	725	0.00
09/10/2009	£ / R On 14-December-09	11.35	Put	Currency Future	134	115	134	115	0.00
09/10/2009	£ / R On 14-December-09	17.35	Call	Currency Future	3	3	3	3	0.00
09/10/2009	£ / R On 14-December-09	17.35	Put	Currency Future	5478	5393	5478	5393	0.00
09/10/2009	£ / R On 14-December-09	19.35	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-December-09	19.35	Put	Currency Future	7476	7391	7476	7391	0.00
09/10/2009	£ / R On 14-December-09	21.35	Call	Currency Future	0	0	0	0	0.00
09/10/2009	£ / R On 14-December-09	21.35	Put	Currency Future	9475	9390	9475	9390	0.00
09/10/2009	£ / R On 14-June-10	19.75	Call	Currency Future	20	21	20	21	0.00
09/10/2009	£ / R On 14-June-10	19.75	Put	Currency Future	7493	7405	7493	7405	0.00
09/10/2009	£ / R On 14-June-10	21.75	Call	Currency Future	7	8	7	8	0.00
09/10/2009	£ / R On 14-June-10	21.75	Put	Currency Future	9481	9392	9481	9392	0.00
09/10/2009	£ / R On 15-March-10	19.55	Call	Currency Future	9	10	9	10	0.00
09/10/2009	£ / R On 15-March-10	19.55	Put	Currency Future	7482	7398	7482	7398	0.00
09/10/2009	£ / R On 15-March-10	21.55	Call	Currency Future	3	3	3	3	0.00
09/10/2009	£ / R On 15-March-10	21.55	Put	Currency Future	9476	9392	9476	9392	0.00
09/10/2009	£ / R On 14-June-10	9.80	Call	Currency Future	2527	2614	2527	2614	0.00
09/10/2009	£ / R On 14-June-10	9.80	Put	Currency Future	51	49	51	49	0.00
09/10/2009	£ / R On 14-June-10	10.80	Call	Currency Future	1606	1684	1606	1684	0.00
09/10/2009	£ / R On 14-June-10	10.80	Put	Currency Future	130	118	130	118	0.00
09/10/2009	£ / R On 14-June-10	11.80	Call	Currency Future	904	959	904	959	0.00
09/10/2009	£ / R On 14-June-10	11.80	Put	Currency Future	428	393	428	393	0.00
09/10/2009	£ / R On 14-June-10	15.80	Call	Currency Future	120	128	120	128	0.00
09/10/2009	£ / R On 14-June-10	15.80	Put	Currency Future	3644	3563	3644	3563	0.00
09/10/2009	£ / R On 14-June-10	17.80	Call	Currency Future	39	42	39	42	0.00
09/10/2009	£ / R On 14-June-10	17.80	Put	Currency Future	5562	5477	5562	5477	0.00
09/10/2009	£ / R On 14-June-10	19.80	Call	Currency Future	19	20	19	20	0.00
09/10/2009	£ / R On 14-June-10	19.80	Put	Currency Future	7543	7455	7543	7455	0.00
09/10/2009	£ / R On 14-June-10	21.80	Call	Currency Future	7	8	7	8	0.00
09/10/2009	£ / R On 14-June-10	21.80	Put	Currency Future	9531	9442	9531	9442	0.00
09/10/2009	£ / R On 15-March-10	19.60	Call	Currency Future	9	9	9	9	0.00
09/10/2009	£ / R On 15-March-10	19.60	Put	Currency Future	7532	7448	7532	7448	0.00
09/10/2009	£ / R On 15-March-10	21.60	Call	Currency Future	3	3	3	3	0.00
09/10/2009	£ / R On 15-March-10	21.60	Put	Currency Future	9526	9442	9526	9442	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-December-09	9.30	Call	Currency Future	2583	2668	2583	2668	0.00
09/10/2009	£ / R On 14-December-09	9.30	Put	Currency Future	8	7	8	7	0.00
09/10/2009	£ / R On 14-December-09	10.30	Call	Currency Future	1601	1686	1601	1686	0.00
09/10/2009	£ / R On 14-December-09	10.30	Put	Currency Future	26	25	26	25	0.00
09/10/2009	£ / R On 14-December-09	15.30	Call	Currency Future	11	12	11	12	0.00
09/10/2009	£ / R On 14-December-09	15.30	Put	Currency Future	3435	3351	3435	3351	0.00
09/10/2009	£ / R On 14-December-09	19.30	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	19.30	Put	Currency Future	7426	7341	7426	7341	0.00
09/10/2009	£ / R On 14-December-09	21.30	Call	Currency Future	0	0	0	0	0.00
09/10/2009	£ / R On 14-December-09	21.30	Put	Currency Future	9425	9340	9425	9340	0.00
09/10/2009	£ / R On 14-December-09	9.50	Call	Currency Future	2386	2470	2386	2470	0.00
09/10/2009	£ / R On 14-December-09	9.50	Put	Currency Future	10	10	10	10	0.00
09/10/2009	£ / R On 14-December-09	10.50	Call	Currency Future	1407	1491	1407	1491	0.00
09/10/2009	£ / R On 14-December-09	10.50	Put	Currency Future	32	30	32	30	0.00
09/10/2009	£ / R On 14-December-09	11.50	Call	Currency Future	551	614	551	614	0.00
09/10/2009	£ / R On 14-December-09	11.50	Put	Currency Future	175	153	175	153	0.00
09/10/2009	£ / R On 14-December-09	12.50	Call	Currency Future	144	166	144	166	0.00
09/10/2009	£ / R On 14-December-09	12.50	Put	Currency Future	769	705	769	705	0.00
09/10/2009	£ / R On 14-December-09	15.50	Call	Currency Future	10	11	10	11	0.00
09/10/2009	£ / R On 14-December-09	15.50	Put	Currency Future	3634	3550	3634	3550	0.00
09/10/2009	£ / R On 14-December-09	17.50	Call	Currency Future	2	3	2	3	0.00
09/10/2009	£ / R On 14-December-09	17.50	Put	Currency Future	5627	5542	5627	5542	0.00
09/10/2009	£ / R On 14-December-09	19.50	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	19.50	Put	Currency Future	7626	7541	7626	7541	0.00
09/10/2009	£ / R On 14-December-09	21.50	Call	Currency Future	0	0	0	0	0.00
09/10/2009	£ / R On 14-December-09	21.50	Put	Currency Future	9625	9540	9625	9540	0.00
09/10/2009	£ / R On 14-June-10	10.95	Call	Currency Future	1481	1557	1481	1557	0.00
09/10/2009	£ / R On 14-June-10	10.95	Put	Currency Future	155	142	155	142	0.00
09/10/2009	£ / R On 14-June-10	11.95	Call	Currency Future	826	878	826	878	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-June-10	11.95	Put	Currency Future	500	462	500	462	0.00
09/10/2009	£ / R On 14-June-10	12.95	Call	Currency Future	467	497	467	497	0.00
09/10/2009	£ / R On 14-June-10	12.95	Put	Currency Future	1141	1081	1141	1081	0.00
09/10/2009	£ / R On 14-June-10	15.95	Call	Currency Future	113	120	113	120	0.00
09/10/2009	£ / R On 14-June-10	15.95	Put	Currency Future	3786	3705	3786	3705	0.00
09/10/2009	£ / R On 14-June-10	17.95	Call	Currency Future	35	39	35	39	0.00
09/10/2009	£ / R On 14-June-10	17.95	Put	Currency Future	5709	5623	5709	5623	0.00
09/10/2009	£ / R On 14-June-10	19.95	Call	Currency Future	19	20	19	20	0.00
09/10/2009	£ / R On 14-June-10	19.95	Put	Currency Future	7692	7604	7692	7604	0.00
09/10/2009	£ / R On 14-June-10	21.95	Call	Currency Future	6	7	6	7	0.00
09/10/2009	£ / R On 14-June-10	21.95	Put	Currency Future	9680	9592	9680	9592	0.00
09/10/2009	£ / R On 14-June-10	15.95	Call	Currency Future	113	120	113	120	0.00
09/10/2009	£ / R On 14-June-10	15.95	Put	Currency Future	3786	3705	3786	3705	0.00
09/10/2009	£ / R On 15-March-10	19.75	Call	Currency Future	8	9	8	9	0.00
09/10/2009	£ / R On 15-March-10	19.75	Put	Currency Future	7682	7598	7682	7598	0.00
09/10/2009	£ / R On 15-March-10	21.75	Call	Currency Future	2	3	2	3	0.00
09/10/2009	£ / R On 15-March-10	21.75	Put	Currency Future	9676	9591	9676	9591	0.00
09/10/2009	£ / R On 14-December-09	9.65	Call	Currency Future	2238	2322	2238	2322	0.00
09/10/2009	£ / R On 14-December-09	9.65	Put	Currency Future	13	12	13	12	0.00
09/10/2009	£ / R On 14-December-09	10.65	Call	Currency Future	1263	1346	1263	1346	0.00
09/10/2009	£ / R On 14-December-09	10.65	Put	Currency Future	38	35	38	35	0.00
09/10/2009	£ / R On 14-December-09	11.65	Call	Currency Future	452	511	452	511	0.00
09/10/2009	£ / R On 14-December-09	11.65	Put	Currency Future	227	200	227	200	0.00
09/10/2009	£ / R On 14-December-09	15.65	Call	Currency Future	9	10	9	10	0.00
09/10/2009	£ / R On 14-December-09	15.65	Put	Currency Future	3784	3699	3784	3699	0.00
09/10/2009	£ / R On 14-December-09	17.65	Call	Currency Future	2	3	2	3	0.00
09/10/2009	£ / R On 14-December-09	17.65	Put	Currency Future	5777	5692	5777	5692	0.00
09/10/2009	£ / R On 14-December-09	19.65	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	19.65	Put	Currency Future	7776	7691	7776	7691	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-December-09	21.65	Call	Currency Future	0	0	0	0	0.00
09/10/2009	£ / R On 14-December-09	21.65	Put	Currency Future	9775	9690	9775	9690	0.00
09/10/2009	£ / R On 14-December-09	9.70	Call	Currency Future	2189	2273	2189	2273	0.00
09/10/2009	£ / R On 14-December-09	9.70	Put	Currency Future	14	13	14	13	0.00
09/10/2009	£ / R On 14-December-09	10.70	Call	Currency Future	1215	1298	1215	1298	0.00
09/10/2009	£ / R On 14-December-09	10.70	Put	Currency Future	40	37	40	37	0.00
09/10/2009	£ / R On 14-December-09	11.70	Call	Currency Future	421	479	421	479	0.00
09/10/2009	£ / R On 14-December-09	11.70	Put	Currency Future	246	218	246	218	0.00
09/10/2009	£ / R On 14-December-09	15.70	Call	Currency Future	9	10	9	10	0.00
09/10/2009	£ / R On 14-December-09	15.70	Put	Currency Future	3834	3749	3834	3749	0.00
09/10/2009	£ / R On 14-December-09	17.70	Call	Currency Future	2	3	2	3	0.00
09/10/2009	£ / R On 14-December-09	17.70	Put	Currency Future	5827	5742	5827	5742	0.00
09/10/2009	£ / R On 14-December-09	19.70	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	19.70	Put	Currency Future	7826	7741	7826	7741	0.00
09/10/2009	£ / R On 14-December-09	21.70	Call	Currency Future	0	0	0	0	0.00
09/10/2009	£ / R On 14-December-09	21.70	Put	Currency Future	9825	9740	9825	9740	0.00
09/10/2009	£ / R On 14-June-10	20.00	Call	Currency Future	19	20	19	20	0.00
09/10/2009	£ / R On 14-June-10	20.00	Put	Currency Future	7742	7654	7742	7654	0.00
09/10/2009	£ / R On 14-June-10	22.00	Call	Currency Future	6	7	6	7	0.00
09/10/2009	£ / R On 14-June-10	22.00	Put	Currency Future	9730	9641	9730	9641	0.00
09/10/2009	£ / R On 14-June-10	16.15	Call	Currency Future	104	111	104	111	0.00
09/10/2009	£ / R On 14-June-10	16.15	Put	Currency Future	3977	3895	3977	3895	0.00
09/10/2009	£ / R On 14-June-10	18.15	Call	Currency Future	31	34	31	34	0.00
09/10/2009	£ / R On 14-June-10	18.15	Put	Currency Future	5905	5819	5905	5819	0.00
09/10/2009	£ / R On 14-June-10	22.15	Call	Currency Future	6	6	6	6	0.00
09/10/2009	£ / R On 14-June-10	22.15	Put	Currency Future	9879	9791	9879	9791	0.00
09/10/2009	£ / R On 15-March-10	19.85	Call	Currency Future	8	9	8	9	0.00
09/10/2009	£ / R On 15-March-10	19.85	Put	Currency Future	7781	7698	7781	7698	0.00
09/10/2009	£ / R On 15-March-10	21.85	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
09/10/2009	£ / R On 15-March-10	21.85	Put	Currency Future	9775	9691	9775	9691	0.00
09/10/2009	£ / R On 15-March-10	19.90	Call	Currency Future	8	9	8	9	0.00
09/10/2009	£ / R On 15-March-10	19.90	Put	Currency Future	7831	7747	7831	7747	0.00
09/10/2009	£ / R On 15-March-10	21.90	Call	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 15-March-10	21.90	Put	Currency Future	9825	9741	9825	9741	0.00
09/10/2009	£ / R On 14-December-09	9.75	Call	Currency Future	2140	2224	2140	2224	0.00
09/10/2009	£ / R On 14-December-09	9.75	Put	Currency Future	15	14	15	14	0.00
09/10/2009	£ / R On 14-December-09	10.75	Call	Currency Future	1168	1250	1168	1250	0.00
09/10/2009	£ / R On 14-December-09	10.75	Put	Currency Future	42	39	42	39	0.00
09/10/2009	£ / R On 14-December-09	11.75	Call	Currency Future	392	448	392	448	0.00
09/10/2009	£ / R On 14-December-09	11.75	Put	Currency Future	266	237	266	237	0.00
09/10/2009	£ / R On 14-December-09	15.75	Call	Currency Future	9	10	9	10	0.00
09/10/2009	£ / R On 14-December-09	15.75	Put	Currency Future	3883	3799	3883	3799	0.00
09/10/2009	£ / R On 14-December-09	17.75	Call	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 14-December-09	17.75	Put	Currency Future	5877	5792	5877	5792	0.00
09/10/2009	£ / R On 14-December-09	19.75	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	19.75	Put	Currency Future	7876	7791	7876	7791	0.00
09/10/2009	£ / R On 14-December-09	21.75	Call	Currency Future	0	0	0	0	0.00
09/10/2009	£ / R On 14-December-09	21.75	Put	Currency Future	9875	9790	9875	9790	0.00
09/10/2009	£ / R On 14-June-10	10.20	Call	Currency Future	2139	2226	2139	2226	0.00
09/10/2009	£ / R On 14-June-10	10.20	Put	Currency Future	63	61	63	61	0.00
09/10/2009	£ / R On 14-June-10	11.20	Call	Currency Future	1281	1355	1281	1355	0.00
09/10/2009	£ / R On 14-June-10	11.20	Put	Currency Future	205	190	205	190	0.00
09/10/2009	£ / R On 14-June-10	12.20	Call	Currency Future	709	756	709	756	0.00
09/10/2009	£ / R On 14-June-10	12.20	Put	Currency Future	633	591	633	591	0.00
09/10/2009	£ / R On 14-June-10	13.20	Call	Currency Future	410	436	410	436	0.00
09/10/2009	£ / R On 14-June-10	13.20	Put	Currency Future	1333	1270	1333	1270	0.00
09/10/2009	£ / R On 14-June-10	20.20	Call	Currency Future	18	19	18	19	0.00
09/10/2009	£ / R On 14-June-10	20.20	Put	Currency Future	7941	7853	7941	7853	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-June-10	22.20	Call	Currency Future	5	6	5	6	0.00
09/10/2009	£ / R On 14-June-10	22.20	Put	Currency Future	9929	9841	9929	9841	0.00
09/10/2009	£ / R On 15-March-10	19.95	Call	Currency Future	8	8	8	8	0.00
09/10/2009	£ / R On 15-March-10	19.95	Put	Currency Future	7881	7797	7881	7797	0.00
09/10/2009	£ / R On 15-March-10	21.95	Call	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 15-March-10	21.95	Put	Currency Future	9875	9791	9875	9791	0.00
09/10/2009	£ / R On 14-December-09	9.85	Call	Currency Future	2042	2127	2042	2127	0.00
09/10/2009	£ / R On 14-December-09	9.85	Put	Currency Future	17	16	17	16	0.00
09/10/2009	£ / R On 14-December-09	11.85	Call	Currency Future	336	389	336	389	0.00
09/10/2009	£ / R On 14-December-09	11.85	Put	Currency Future	311	278	311	278	0.00
09/10/2009	£ / R On 14-December-09	15.85	Call	Currency Future	8	9	8	9	0.00
09/10/2009	£ / R On 14-December-09	15.85	Put	Currency Future	3983	3899	3983	3899	0.00
09/10/2009	£ / R On 14-December-09	17.85	Call	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 14-December-09	17.85	Put	Currency Future	5977	5892	5977	5892	0.00
09/10/2009	£ / R On 14-December-09	21.85	Call	Currency Future	0	0	0	0	0.00
09/10/2009	£ / R On 14-December-09	21.85	Put	Currency Future	9975	9890	9975	9890	0.00
09/10/2009	£ / R On 14-June-10	10.30	Call	Currency Future	2046	2129	2046	2129	0.00
09/10/2009	£ / R On 14-June-10	10.30	Put	Currency Future	69	64	69	64	0.00
09/10/2009	£ / R On 14-June-10	11.30	Call	Currency Future	1208	1277	1208	1277	0.00
09/10/2009	£ / R On 14-June-10	11.30	Put	Currency Future	232	212	232	212	0.00
09/10/2009	£ / R On 14-June-10	20.30	Call	Currency Future	17	18	17	18	0.00
09/10/2009	£ / R On 14-June-10	20.30	Put	Currency Future	8041	7953	8041	7953	0.00
09/10/2009	£ / R On 14-June-10	22.30	Call	Currency Future	5	6	5	6	0.00
09/10/2009	£ / R On 14-June-10	22.30	Put	Currency Future	10029	9940	10029	9940	0.00
09/10/2009	£ / R On 15-March-10	10.05	Call	Currency Future	2072	2154	2072	2154	0.00
09/10/2009	£ / R On 15-March-10	10.05	Put	Currency Future	45	43	45	43	0.00
09/10/2009	£ / R On 15-March-10	12.05	Call	Currency Future	531	577	531	577	0.00
09/10/2009	£ / R On 15-March-10	12.05	Put	Currency Future	505	466	505	466	0.00
09/10/2009	£ / R On 15-March-10	16.05	Call	Currency Future	31	34	31	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
09/10/2009	£ / R On 15-March-10	16.05	Put	Currency Future	4004	3923	4004	3923	0.00
09/10/2009	£ / R On 15-March-10	18.05	Call	Currency Future	16	16	16	16	0.00
09/10/2009	£ / R On 15-March-10	18.05	Put	Currency Future	5989	5905	5989	5905	0.00
09/10/2009	£ / R On 15-March-10	20.05	Call	Currency Future	8	8	8	8	0.00
09/10/2009	£ / R On 15-March-10	20.05	Put	Currency Future	7981	7897	7981	7897	0.00
09/10/2009	£ / R On 15-March-10	22.05	Call	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 15-March-10	22.05	Put	Currency Future	9975	9891	9975	9891	0.00
09/10/2009	£ / R On 14-December-09	10.80	Call	Currency Future	1120	1202	1120	1202	0.00
09/10/2009	£ / R On 14-December-09	10.80	Put	Currency Future	45	41	45	41	0.00
09/10/2009	£ / R On 14-December-09	11.80	Call	Currency Future	363	418	363	418	0.00
09/10/2009	£ / R On 14-December-09	11.80	Put	Currency Future	288	257	288	257	0.00
09/10/2009	£ / R On 14-December-09	17.80	Call	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 14-December-09	17.80	Put	Currency Future	5927	5842	5927	5842	0.00
09/10/2009	£ / R On 14-December-09	19.80	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	19.80	Put	Currency Future	7926	7841	7926	7841	0.00
09/10/2009	£ / R On 14-December-09	21.80	Call	Currency Future	0	0	0	0	0.00
09/10/2009	£ / R On 14-December-09	21.80	Put	Currency Future	9925	9840	9925	9840	0.00
09/10/2009	£ / R On 14-June-10	10.25	Call	Currency Future	2091	2178	2091	2178	0.00
09/10/2009	£ / R On 14-June-10	10.25	Put	Currency Future	65	62	65	62	0.00
09/10/2009	£ / R On 14-June-10	11.25	Call	Currency Future	1243	1316	1243	1316	0.00
09/10/2009	£ / R On 14-June-10	11.25	Put	Currency Future	216	201	216	201	0.00
09/10/2009	£ / R On 14-June-10	12.25	Call	Currency Future	688	734	688	734	0.00
09/10/2009	£ / R On 14-June-10	12.25	Put	Currency Future	661	618	661	618	0.00
09/10/2009	£ / R On 14-June-10	20.25	Call	Currency Future	18	19	18	19	0.00
09/10/2009	£ / R On 14-June-10	20.25	Put	Currency Future	7991	7903	7991	7903	0.00
09/10/2009	£ / R On 14-June-10	22.25	Call	Currency Future	5	6	5	6	0.00
09/10/2009	£ / R On 14-June-10	22.25	Put	Currency Future	9979	9890	9979	9890	0.00
09/10/2009	£ / R On 14-June-10	18.10	Call	Currency Future	32	35	32	35	0.00
09/10/2009	£ / R On 14-June-10	18.10	Put	Currency Future	5856	5770	5856	5770	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-June-10	20.10	Call	Currency Future	18	19	18	19	0.00
09/10/2009	£ / R On 14-June-10	20.10	Put	Currency Future	7842	7754	7842	7754	0.00
09/10/2009	£ / R On 14-June-10	22.10	Call	Currency Future	6	6	6	6	0.00
09/10/2009	£ / R On 14-June-10	22.10	Put	Currency Future	9829	9741	9829	9741	0.00
09/10/2009	£ / R On 14-December-09	9.55	Call	Currency Future	2336	2421	2336	2421	0.00
09/10/2009	£ / R On 14-December-09	9.55	Put	Currency Future	11	10	11	10	0.00
09/10/2009	£ / R On 14-December-09	10.55	Call	Currency Future	1359	1442	1359	1442	0.00
09/10/2009	£ / R On 14-December-09	10.55	Put	Currency Future	34	32	34	32	0.00
09/10/2009	£ / R On 14-December-09	11.55	Call	Currency Future	517	578	517	578	0.00
09/10/2009	£ / R On 14-December-09	11.55	Put	Currency Future	191	168	191	168	0.00
09/10/2009	£ / R On 14-December-09	12.55	Call	Currency Future	135	155	135	155	0.00
09/10/2009	£ / R On 14-December-09	12.55	Put	Currency Future	810	745	810	745	0.00
09/10/2009	£ / R On 14-December-09	15.55	Call	Currency Future	9	10	9	10	0.00
09/10/2009	£ / R On 14-December-09	15.55	Put	Currency Future	3684	3600	3684	3600	0.00
09/10/2009	£ / R On 14-December-09	17.55	Call	Currency Future	2	3	2	3	0.00
09/10/2009	£ / R On 14-December-09	17.55	Put	Currency Future	5677	5592	5677	5592	0.00
09/10/2009	£ / R On 14-December-09	19.55	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	19.55	Put	Currency Future	7676	7591	7676	7591	0.00
09/10/2009	£ / R On 14-December-09	21.55	Call	Currency Future	0	0	0	0	0.00
09/10/2009	£ / R On 14-December-09	21.55	Put	Currency Future	9675	9590	9675	9590	0.00
09/10/2009	£ / R On 15-March-10	19.80	Call	Currency Future	8	9	8	9	0.00
09/10/2009	£ / R On 15-March-10	19.80	Put	Currency Future	7732	7648	7732	7648	0.00
09/10/2009	£ / R On 15-March-10	21.80	Call	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 15-March-10	21.80	Put	Currency Future	9725	9641	9725	9641	0.00
09/10/2009	£ / R On 14-December-09	9.45	Call	Currency Future	2435	2519	2435	2519	0.00
09/10/2009	£ / R On 14-December-09	9.45	Put	Currency Future	10	9	10	9	0.00
09/10/2009	£ / R On 14-December-09	10.45	Call	Currency Future	1456	1539	1456	1539	0.00
09/10/2009	£ / R On 14-December-09	10.45	Put	Currency Future	31	29	31	29	0.00
09/10/2009	£ / R On 14-December-09	11.45	Call	Currency Future	586	650	586	650	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-December-09	11.45	Put	Currency Future	160	140	160	140	0.00
09/10/2009	£ / R On 14-December-09	15.45	Call	Currency Future	10	11	10	11	0.00
09/10/2009	£ / R On 14-December-09	15.45	Put	Currency Future	3585	3500	3585	3500	0.00
09/10/2009	£ / R On 14-December-09	17.45	Call	Currency Future	3	3	3	3	0.00
09/10/2009	£ / R On 14-December-09	17.45	Put	Currency Future	5577	5492	5577	5492	0.00
09/10/2009	£ / R On 14-December-09	19.45	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	19.45	Put	Currency Future	7576	7491	7576	7491	0.00
09/10/2009	£ / R On 14-December-09	21.45	Call	Currency Future	0	0	0	0	0.00
09/10/2009	£ / R On 14-December-09	21.45	Put	Currency Future	9575	9490	9575	9490	0.00
09/10/2009	£ / R On 14-June-10	15.90	Call	Currency Future	115	123	115	123	0.00
09/10/2009	£ / R On 14-June-10	15.90	Put	Currency Future	3739	3657	3739	3657	0.00
09/10/2009	£ / R On 14-June-10	17.90	Call	Currency Future	37	40	37	40	0.00
09/10/2009	£ / R On 14-June-10	17.90	Put	Currency Future	5660	5575	5660	5575	0.00
09/10/2009	£ / R On 14-June-10	21.90	Call	Currency Future	7	7	7	7	0.00
09/10/2009	£ / R On 14-June-10	21.90	Put	Currency Future	9630	9542	9630	9542	0.00
09/10/2009	£ / R On 15-March-10	19.65	Call	Currency Future	9	9	9	9	0.00
09/10/2009	£ / R On 15-March-10	19.65	Put	Currency Future	7582	7498	7582	7498	0.00
09/10/2009	£ / R On 15-March-10	21.65	Call	Currency Future	2	3	2	3	0.00
09/10/2009	£ / R On 15-March-10	21.65	Put	Currency Future	9576	9492	9576	9492	0.00
09/10/2009	£ / R On 15-March-10	9.40	Call	Currency Future	2704	2787	2704	2787	0.00
09/10/2009	£ / R On 15-March-10	9.40	Put	Currency Future	27	26	27	26	0.00
09/10/2009	£ / R On 15-March-10	10.40	Call	Currency Future	1740	1821	1740	1821	0.00
09/10/2009	£ / R On 15-March-10	10.40	Put	Currency Future	63	59	63	59	0.00
09/10/2009	£ / R On 15-March-10	11.40	Call	Currency Future	895	956	895	956	0.00
09/10/2009	£ / R On 15-March-10	11.40	Put	Currency Future	218	195	218	195	0.00
09/10/2009	£ / R On 15-March-10	12.40	Call	Currency Future	408	440	408	440	0.00
09/10/2009	£ / R On 15-March-10	12.40	Put	Currency Future	731	679	731	679	0.00
09/10/2009	£ / R On 15-March-10	15.40	Call	Currency Future	49	53	49	53	0.00
09/10/2009	£ / R On 15-March-10	15.40	Put	Currency Future	3372	3292	3372	3292	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 15-March-10	17.40	Call	Currency Future	19	20	19	20	0.00
09/10/2009	£ / R On 15-March-10	17.40	Put	Currency Future	5342	5259	5342	5259	0.00
09/10/2009	£ / R On 15-March-10	19.40	Call	Currency Future	9	10	9	10	0.00
09/10/2009	£ / R On 15-March-10	19.40	Put	Currency Future	7333	7249	7333	7249	0.00
09/10/2009	£ / R On 15-March-10	21.40	Call	Currency Future	3	3	3	3	0.00
09/10/2009	£ / R On 15-March-10	21.40	Put	Currency Future	9326	9242	9326	9242	0.00
09/10/2009	£ / R On 14-December-09	9.05	Call	Currency Future	2831	2915	2831	2915	0.00
09/10/2009	£ / R On 14-December-09	9.05	Put	Currency Future	5	5	5	5	0.00
09/10/2009	£ / R On 14-December-09	10.05	Call	Currency Future	1846	1931	1846	1931	0.00
09/10/2009	£ / R On 14-December-09	10.05	Put	Currency Future	21	20	21	20	0.00
09/10/2009	£ / R On 14-December-09	11.05	Call	Currency Future	899	972	899	972	0.00
09/10/2009	£ / R On 14-December-09	11.05	Put	Currency Future	74	61	74	61	0.00
09/10/2009	£ / R On 14-December-09	12.05	Call	Currency Future	259	295	259	295	0.00
09/10/2009	£ / R On 14-December-09	12.05	Put	Currency Future	434	385	434	385	0.00
09/10/2009	£ / R On 14-December-09	15.05	Call	Currency Future	12	14	12	14	0.00
09/10/2009	£ / R On 14-December-09	15.05	Put	Currency Future	3187	3103	3187	3103	0.00
09/10/2009	£ / R On 14-December-09	17.05	Call	Currency Future	3	4	3	4	0.00
09/10/2009	£ / R On 14-December-09	17.05	Put	Currency Future	5178	5093	5178	5093	0.00
09/10/2009	£ / R On 14-December-09	19.05	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	19.05	Put	Currency Future	7176	7091	7176	7091	0.00
09/10/2009	£ / R On 14-December-09	21.05	Call	Currency Future	0	0	0	0	0.00
09/10/2009	£ / R On 14-December-09	21.05	Put	Currency Future	9175	9090	9175	9090	0.00
09/10/2009	£ / R On 14-June-10	9.45	Call	Currency Future	2868	2956	2868	2956	0.00
09/10/2009	£ / R On 14-June-10	9.45	Put	Currency Future	42	41	42	41	0.00
09/10/2009	£ / R On 14-June-10	10.45	Call	Currency Future	1911	1991	1911	1991	0.00
09/10/2009	£ / R On 14-June-10	10.45	Put	Currency Future	84	75	84	75	0.00
09/10/2009	£ / R On 14-June-10	11.45	Call	Currency Future	1110	1172	1110	1172	0.00
09/10/2009	£ / R On 14-June-10	11.45	Put	Currency Future	283	257	283	257	0.00
09/10/2009	£ / R On 14-June-10	19.45	Call	Currency Future	21	22	21	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-June-10	19.45	Put	Currency Future	7195	7107	7195	7107	0.00
09/10/2009	£ / R On 14-June-10	21.45	Call	Currency Future	9	9	9	9	0.00
09/10/2009	£ / R On 14-June-10	21.45	Put	Currency Future	9182	9094	9182	9094	0.00
09/10/2009	£ / R On 15-March-10	9.25	Call	Currency Future	2851	2935	2851	2935	0.00
09/10/2009	£ / R On 15-March-10	9.25	Put	Currency Future	24	23	24	23	0.00
09/10/2009	£ / R On 15-March-10	10.25	Call	Currency Future	1881	1962	1881	1962	0.00
09/10/2009	£ / R On 15-March-10	10.25	Put	Currency Future	55	51	55	51	0.00
09/10/2009	£ / R On 15-March-10	11.25	Call	Currency Future	998	1063	998	1063	0.00
09/10/2009	£ / R On 15-March-10	11.25	Put	Currency Future	172	152	172	152	0.00
09/10/2009	£ / R On 15-March-10	12.25	Call	Currency Future	456	492	456	492	0.00
09/10/2009	£ / R On 15-March-10	12.25	Put	Currency Future	630	581	630	581	0.00
09/10/2009	£ / R On 15-March-10	15.25	Call	Currency Future	54	60	54	60	0.00
09/10/2009	£ / R On 15-March-10	15.25	Put	Currency Future	3228	3148	3228	3148	0.00
09/10/2009	£ / R On 15-March-10	17.25	Call	Currency Future	19	21	19	21	0.00
09/10/2009	£ / R On 15-March-10	17.25	Put	Currency Future	5193	5110	5193	5110	0.00
09/10/2009	£ / R On 15-March-10	19.25	Call	Currency Future	10	11	10	11	0.00
09/10/2009	£ / R On 15-March-10	19.25	Put	Currency Future	7183	7099	7183	7099	0.00
09/10/2009	£ / R On 15-March-10	21.25	Call	Currency Future	3	4	3	4	0.00
09/10/2009	£ / R On 15-March-10	21.25	Put	Currency Future	9177	9092	9177	9092	0.00
09/10/2009	£ / R On 14-December-09	9.00	Call	Currency Future	2880	2965	2880	2965	0.00
09/10/2009	£ / R On 14-December-09	9.00	Put	Currency Future	5	5	5	5	0.00
09/10/2009	£ / R On 14-December-09	10.00	Call	Currency Future	1895	1980	1895	1980	0.00
09/10/2009	£ / R On 14-December-09	10.00	Put	Currency Future	20	19	20	19	0.00
09/10/2009	£ / R On 14-December-09	11.00	Call	Currency Future	941	1015	941	1015	0.00
09/10/2009	£ / R On 14-December-09	11.00	Put	Currency Future	66	55	66	55	0.00
09/10/2009	£ / R On 14-December-09	17.00	Call	Currency Future	3	4	3	4	0.00
09/10/2009	£ / R On 14-December-09	17.00	Put	Currency Future	5128	5043	5128	5043	0.00
09/10/2009	£ / R On 14-December-09	19.00	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	19.00	Put	Currency Future	7126	7041	7126	7041	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-December-09	21.00	Call	Currency Future	0	0	0	0	0.00
09/10/2009	£ / R On 14-December-09	21.00	Put	Currency Future	9125	9040	9125	9040	0.00
09/10/2009	£ / R On 14-June-10	19.40	Call	Currency Future	21	23	21	23	0.00
09/10/2009	£ / R On 14-June-10	19.40	Put	Currency Future	7145	7057	7145	7057	0.00
09/10/2009	£ / R On 14-June-10	21.40	Call	Currency Future	9	10	9	10	0.00
09/10/2009	£ / R On 14-June-10	21.40	Put	Currency Future	9132	9044	9132	9044	0.00
09/10/2009	£ / R On 15-March-10	9.20	Call	Currency Future	2900	2984	2900	2984	0.00
09/10/2009	£ / R On 15-March-10	9.20	Put	Currency Future	23	23	23	23	0.00
09/10/2009	£ / R On 15-March-10	10.20	Call	Currency Future	1929	2010	1929	2010	0.00
09/10/2009	£ / R On 15-March-10	10.20	Put	Currency Future	52	49	52	49	0.00
09/10/2009	£ / R On 15-March-10	11.20	Call	Currency Future	1035	1101	1035	1101	0.00
09/10/2009	£ / R On 15-March-10	11.20	Put	Currency Future	158	139	158	139	0.00
09/10/2009	£ / R On 15-March-10	15.20	Call	Currency Future	56	62	56	62	0.00
09/10/2009	£ / R On 15-March-10	15.20	Put	Currency Future	3180	3101	3180	3101	0.00
09/10/2009	£ / R On 15-March-10	17.20	Call	Currency Future	20	21	20	21	0.00
09/10/2009	£ / R On 15-March-10	17.20	Put	Currency Future	5143	5060	5143	5060	0.00
09/10/2009	£ / R On 15-March-10	19.20	Call	Currency Future	10	11	10	11	0.00
09/10/2009	£ / R On 15-March-10	19.20	Put	Currency Future	7133	7050	7133	7050	0.00
09/10/2009	£ / R On 15-March-10	21.20	Call	Currency Future	3	4	3	4	0.00
09/10/2009	£ / R On 15-March-10	21.20	Put	Currency Future	9127	9043	9127	9043	0.00
09/10/2009	£ / R On 15-March-10	9.35	Call	Currency Future	2753	2836	2753	2836	0.00
09/10/2009	£ / R On 15-March-10	9.35	Put	Currency Future	26	25	26	25	0.00
09/10/2009	£ / R On 15-March-10	10.35	Call	Currency Future	1787	1868	1787	1868	0.00
09/10/2009	£ / R On 15-March-10	10.35	Put	Currency Future	60	56	60	56	0.00
09/10/2009	£ / R On 15-March-10	11.35	Call	Currency Future	928	991	928	991	0.00
09/10/2009	£ / R On 15-March-10	11.35	Put	Currency Future	202	180	202	180	0.00
09/10/2009	£ / R On 15-March-10	12.35	Call	Currency Future	423	457	423	457	0.00
09/10/2009	£ / R On 15-March-10	12.35	Put	Currency Future	696	646	696	646	0.00
09/10/2009	£ / R On 15-March-10	15.35	Call	Currency Future	50	55	50	55	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 15-March-10	15.35	Put	Currency Future	3324	3244	3324	3244	0.00
09/10/2009	£ / R On 15-March-10	17.35	Call	Currency Future	19	20	19	20	0.00
09/10/2009	£ / R On 15-March-10	17.35	Put	Currency Future	5292	5209	5292	5209	0.00
09/10/2009	£ / R On 15-March-10	19.35	Call	Currency Future	10	10	10	10	0.00
09/10/2009	£ / R On 15-March-10	19.35	Put	Currency Future	7283	7199	7283	7199	0.00
09/10/2009	£ / R On 15-March-10	21.35	Call	Currency Future	3	3	3	3	0.00
09/10/2009	£ / R On 15-March-10	21.35	Put	Currency Future	9276	9192	9276	9192	0.00
09/10/2009	£ / R On 14-December-09	9.15	Call	Currency Future	2731	2816	2731	2816	0.00
09/10/2009	£ / R On 14-December-09	9.15	Put	Currency Future	6	6	6	6	0.00
09/10/2009	£ / R On 14-December-09	10.15	Call	Currency Future	1748	1832	1748	1832	0.00
09/10/2009	£ / R On 14-December-09	10.15	Put	Currency Future	23	22	23	22	0.00
09/10/2009	£ / R On 14-December-09	11.15	Call	Currency Future	816	887	816	887	0.00
09/10/2009	£ / R On 14-December-09	11.15	Put	Currency Future	90	76	90	76	0.00
09/10/2009	£ / R On 14-December-09	12.15	Call	Currency Future	228	260	228	260	0.00
09/10/2009	£ / R On 14-December-09	12.15	Put	Currency Future	502	449	502	449	0.00
09/10/2009	£ / R On 14-December-09	15.15	Call	Currency Future	12	13	12	13	0.00
09/10/2009	£ / R On 14-December-09	15.15	Put	Currency Future	3286	3202	3286	3202	0.00
09/10/2009	£ / R On 14-December-09	17.15	Call	Currency Future	3	4	3	4	0.00
09/10/2009	£ / R On 14-December-09	17.15	Put	Currency Future	5278	5193	5278	5193	0.00
09/10/2009	£ / R On 14-December-09	19.15	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	19.15	Put	Currency Future	7276	7191	7276	7191	0.00
09/10/2009	£ / R On 14-December-09	21.15	Call	Currency Future	0	0	0	0	0.00
09/10/2009	£ / R On 14-December-09	21.15	Put	Currency Future	9275	9190	9275	9190	0.00
09/10/2009	£ / R On 14-June-10	9.60	Call	Currency Future	2722	2809	2722	2809	0.00
09/10/2009	£ / R On 14-June-10	9.60	Put	Currency Future	45	44	45	44	0.00
09/10/2009	£ / R On 14-June-10	10.60	Call	Currency Future	1778	1857	1778	1857	0.00
09/10/2009	£ / R On 14-June-10	10.60	Put	Currency Future	102	92	102	92	0.00
09/10/2009	£ / R On 14-June-10	12.60	Call	Currency Future	565	601	565	601	0.00
09/10/2009	£ / R On 14-June-10	12.60	Put	Currency Future	889	835	889	835	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-June-10	19.60	Call	Currency Future	20	21	20	21	0.00
09/10/2009	£ / R On 14-June-10	19.60	Put	Currency Future	7344	7256	7344	7256	0.00
09/10/2009	£ / R On 14-June-10	21.60	Call	Currency Future	8	9	8	9	0.00
09/10/2009	£ / R On 14-June-10	21.60	Put	Currency Future	9331	9243	9331	9243	0.00
09/10/2009	£ / R On 14-December-09	9.25	Call	Currency Future	2632	2717	2632	2717	0.00
09/10/2009	£ / R On 14-December-09	9.25	Put	Currency Future	7	7	7	7	0.00
09/10/2009	£ / R On 14-December-09	10.25	Call	Currency Future	1650	1735	1650	1735	0.00
09/10/2009	£ / R On 14-December-09	10.25	Put	Currency Future	25	24	25	24	0.00
09/10/2009	£ / R On 14-December-09	11.25	Call	Currency Future	736	804	736	804	0.00
09/10/2009	£ / R On 14-December-09	11.25	Put	Currency Future	110	94	110	94	0.00
09/10/2009	£ / R On 14-December-09	15.25	Call	Currency Future	11	12	11	12	0.00
09/10/2009	£ / R On 14-December-09	15.25	Put	Currency Future	3386	3302	3386	3302	0.00
09/10/2009	£ / R On 14-December-09	17.25	Call	Currency Future	3	3	3	3	0.00
09/10/2009	£ / R On 14-December-09	17.25	Put	Currency Future	5378	5293	5378	5293	0.00
09/10/2009	£ / R On 14-December-09	19.25	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	19.25	Put	Currency Future	7376	7291	7376	7291	0.00
09/10/2009	£ / R On 14-December-09	21.25	Call	Currency Future	0	0	0	0	0.00
09/10/2009	£ / R On 14-December-09	21.25	Put	Currency Future	9375	9290	9375	9290	0.00
09/10/2009	£ / R On 14-June-10	15.70	Call	Currency Future	125	134	125	134	0.00
09/10/2009	£ / R On 14-June-10	15.70	Put	Currency Future	3549	3468	3549	3468	0.00
09/10/2009	£ / R On 14-June-10	17.70	Call	Currency Future	41	45	41	45	0.00
09/10/2009	£ / R On 14-June-10	17.70	Put	Currency Future	5465	5380	5465	5380	0.00
09/10/2009	£ / R On 14-June-10	19.70	Call	Currency Future	20	21	20	21	0.00
09/10/2009	£ / R On 14-June-10	19.70	Put	Currency Future	7443	7356	7443	7356	0.00
09/10/2009	£ / R On 14-June-10	21.70	Call	Currency Future	7	8	7	8	0.00
09/10/2009	£ / R On 14-June-10	21.70	Put	Currency Future	9431	9343	9431	9343	0.00
09/10/2009	£ / R On 15-March-10	19.50	Call	Currency Future	9	10	9	10	0.00
09/10/2009	£ / R On 15-March-10	19.50	Put	Currency Future	7432	7349	7432	7349	0.00
09/10/2009	£ / R On 15-March-10	21.50	Call	Currency Future	3	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 15-March-10	21.50	Put	Currency Future	9426	9342	9426	9342	0.00
09/10/2009	£ / R On 14-December-09	9.40	Call	Currency Future	2484	2569	2484	2569	0.00
09/10/2009	£ / R On 14-December-09	9.40	Put	Currency Future	9	8	9	8	0.00
09/10/2009	£ / R On 14-December-09	10.40	Call	Currency Future	1504	1588	1504	1588	0.00
09/10/2009	£ / R On 14-December-09	10.40	Put	Currency Future	29	28	29	28	0.00
09/10/2009	£ / R On 14-December-09	11.40	Call	Currency Future	622	687	622	687	0.00
09/10/2009	£ / R On 14-December-09	11.40	Put	Currency Future	147	127	147	127	0.00
09/10/2009	£ / R On 14-December-09	15.40	Call	Currency Future	10	11	10	11	0.00
09/10/2009	£ / R On 14-December-09	15.40	Put	Currency Future	3535	3451	3535	3451	0.00
09/10/2009	£ / R On 14-December-09	17.40	Call	Currency Future	3	3	3	3	0.00
09/10/2009	£ / R On 14-December-09	17.40	Put	Currency Future	5527	5443	5527	5443	0.00
09/10/2009	£ / R On 14-December-09	19.40	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	19.40	Put	Currency Future	7526	7441	7526	7441	0.00
09/10/2009	£ / R On 14-December-09	21.40	Call	Currency Future	0	0	0	0	0.00
09/10/2009	£ / R On 14-December-09	21.40	Put	Currency Future	9525	9440	9525	9440	0.00
09/10/2009	£ / R On 14-December-09	9.60	Call	Currency Future	2287	2372	2287	2372	0.00
09/10/2009	£ / R On 14-December-09	9.60	Put	Currency Future	12	11	12	11	0.00
09/10/2009	£ / R On 14-December-09	11.60	Call	Currency Future	484	544	484	544	0.00
09/10/2009	£ / R On 14-December-09	11.60	Put	Currency Future	208	184	208	184	0.00
09/10/2009	£ / R On 14-December-09	17.60	Call	Currency Future	2	3	2	3	0.00
09/10/2009	£ / R On 14-December-09	17.60	Put	Currency Future	5727	5642	5727	5642	0.00
09/10/2009	£ / R On 14-December-09	21.60	Call	Currency Future	0	0	0	0	0.00
09/10/2009	£ / R On 14-December-09	21.60	Put	Currency Future	9725	9640	9725	9640	0.00
09/10/2009	£ / R On 14-June-10	15.85	Call	Currency Future	117	125	117	125	0.00
09/10/2009	£ / R On 14-June-10	15.85	Put	Currency Future	3691	3610	3691	3610	0.00
09/10/2009	£ / R On 14-June-10	17.85	Call	Currency Future	38	41	38	41	0.00
09/10/2009	£ / R On 14-June-10	17.85	Put	Currency Future	5611	5526	5611	5526	0.00
09/10/2009	£ / R On 14-June-10	19.85	Call	Currency Future	19	20	19	20	0.00
09/10/2009	£ / R On 14-June-10	19.85	Put	Currency Future	7593	7505	7593	7505	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-June-10	21.85	Call	Currency Future	7	7	7	7	0.00
09/10/2009	£ / R On 14-June-10	21.85	Put	Currency Future	9580	9492	9580	9492	0.00
09/10/2009	£ / R On 15-March-10	10.10	Call	Currency Future	2024	2106	2024	2106	0.00
09/10/2009	£ / R On 15-March-10	10.10	Put	Currency Future	47	44	47	44	0.00
09/10/2009	£ / R On 15-March-10	11.10	Call	Currency Future	1109	1182	1109	1182	0.00
09/10/2009	£ / R On 15-March-10	11.10	Put	Currency Future	132	121	132	121	0.00
09/10/2009	£ / R On 15-March-10	12.10	Call	Currency Future	511	554	511	554	0.00
09/10/2009	£ / R On 15-March-10	12.10	Put	Currency Future	535	492	535	492	0.00
09/10/2009	£ / R On 15-March-10	16.10	Call	Currency Future	30	33	30	33	0.00
09/10/2009	£ / R On 15-March-10	16.10	Put	Currency Future	4053	3971	4053	3971	0.00
09/10/2009	£ / R On 15-March-10	18.10	Call	Currency Future	15	16	15	16	0.00
09/10/2009	£ / R On 15-March-10	18.10	Put	Currency Future	6039	5955	6039	5955	0.00
09/10/2009	£ / R On 15-March-10	20.10	Call	Currency Future	7	8	7	8	0.00
09/10/2009	£ / R On 15-March-10	20.10	Put	Currency Future	8031	7947	8031	7947	0.00
09/10/2009	£ / R On 15-March-10	22.10	Call	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 15-March-10	22.10	Put	Currency Future	10025	9941	10025	9941	0.00
09/10/2009	£ / R On 14-December-09	9.90	Call	Currency Future	1993	2078	1993	2078	0.00
09/10/2009	£ / R On 14-December-09	9.90	Put	Currency Future	18	17	18	17	0.00
09/10/2009	£ / R On 14-December-09	10.90	Call	Currency Future	1029	1107	1029	1107	0.00
09/10/2009	£ / R On 14-December-09	10.90	Put	Currency Future	53	46	53	46	0.00
09/10/2009	£ / R On 14-December-09	11.90	Call	Currency Future	315	361	315	361	0.00
09/10/2009	£ / R On 14-December-09	11.90	Put	Currency Future	340	301	340	301	0.00
09/10/2009	£ / R On 14-December-09	15.90	Call	Currency Future	8	9	8	9	0.00
09/10/2009	£ / R On 14-December-09	15.90	Put	Currency Future	4033	3948	4033	3948	0.00
09/10/2009	£ / R On 14-December-09	17.90	Call	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 14-December-09	17.90	Put	Currency Future	6027	5942	6027	5942	0.00
09/10/2009	£ / R On 14-December-09	19.90	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	19.90	Put	Currency Future	8026	7941	8026	7941	0.00
09/10/2009	£ / R On 14-December-09	21.90	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-December-09	21.90	Put	Currency Future	10025	9940	10025	9940	0.00
09/10/2009	£ / R On 14-June-10	20.35	Call	Currency Future	17	18	17	18	0.00
09/10/2009	£ / R On 14-June-10	20.35	Put	Currency Future	8090	8003	8090	8003	0.00
09/10/2009	£ / R On 14-June-10	22.35	Call	Currency Future	5	6	5	6	0.00
09/10/2009	£ / R On 14-June-10	22.35	Put	Currency Future	10079	9990	10079	9990	0.00
09/10/2009	£ / R On 15-March-10	10.15	Call	Currency Future	1976	2057	1976	2057	0.00
09/10/2009	£ / R On 15-March-10	10.15	Put	Currency Future	50	46	50	46	0.00
09/10/2009	£ / R On 15-March-10	11.15	Call	Currency Future	1071	1139	1071	1139	0.00
09/10/2009	£ / R On 15-March-10	11.15	Put	Currency Future	145	127	145	127	0.00
09/10/2009	£ / R On 15-March-10	16.15	Call	Currency Future	29	31	29	31	0.00
09/10/2009	£ / R On 15-March-10	16.15	Put	Currency Future	4103	4020	4103	4020	0.00
09/10/2009	£ / R On 15-March-10	18.15	Call	Currency Future	15	16	15	16	0.00
09/10/2009	£ / R On 15-March-10	18.15	Put	Currency Future	6088	6005	6088	6005	0.00
09/10/2009	£ / R On 15-March-10	20.15	Call	Currency Future	7	8	7	8	0.00
09/10/2009	£ / R On 15-March-10	20.15	Put	Currency Future	8080	7997	8080	7997	0.00
09/10/2009	£ / R On 15-March-10	22.15	Call	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 15-March-10	22.15	Put	Currency Future	10075	9991	10075	9991	0.00
09/10/2009	£ / R On 15-March-10	10.00	Call	Currency Future	2120	2202	2120	2202	0.00
09/10/2009	£ / R On 15-March-10	10.00	Put	Currency Future	43	41	43	41	0.00
09/10/2009	£ / R On 15-March-10	11.00	Call	Currency Future	1191	1270	1191	1270	0.00
09/10/2009	£ / R On 15-March-10	11.00	Put	Currency Future	115	109	115	109	0.00
09/10/2009	£ / R On 15-March-10	12.00	Call	Currency Future	554	601	554	601	0.00
09/10/2009	£ / R On 15-March-10	12.00	Put	Currency Future	478	440	478	440	0.00
09/10/2009	£ / R On 15-March-10	13.00	Call	Currency Future	263	285	263	285	0.00
09/10/2009	£ / R On 15-March-10	13.00	Put	Currency Future	1187	1123	1187	1123	0.00
09/10/2009	£ / R On 15-March-10	16.00	Call	Currency Future	32	35	32	35	0.00
09/10/2009	£ / R On 15-March-10	16.00	Put	Currency Future	3955	3874	3955	3874	0.00
09/10/2009	£ / R On 15-March-10	18.00	Call	Currency Future	16	17	16	17	0.00
09/10/2009	£ / R On 15-March-10	18.00	Put	Currency Future	5939	5855	5939	5855	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 15-March-10	20.00	Call	Currency Future	8	8	8	8	0.00
09/10/2009	£ / R On 15-March-10	20.00	Put	Currency Future	7931	7847	7931	7847	0.00
09/10/2009	£ / R On 15-March-10	22.00	Call	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 15-March-10	22.00	Put	Currency Future	9925	9841	9925	9841	0.00
09/10/2009	£ / R On 14-June-10	20.05	Call	Currency Future	18	19	18	19	0.00
09/10/2009	£ / R On 14-June-10	20.05	Put	Currency Future	7792	7704	7792	7704	0.00
09/10/2009	£ / R On 14-June-10	22.05	Call	Currency Future	6	7	6	7	0.00
09/10/2009	£ / R On 14-June-10	22.05	Put	Currency Future	9780	9691	9780	9691	0.00
09/10/2009	£ / R On 14-December-09	8.95	Call	Currency Future	2930	3015	2930	3015	0.00
09/10/2009	£ / R On 14-December-09	8.95	Put	Currency Future	5	4	5	4	0.00
09/10/2009	£ / R On 14-December-09	9.95	Call	Currency Future	1944	2029	1944	2029	0.00
09/10/2009	£ / R On 14-December-09	9.95	Put	Currency Future	19	18	19	18	0.00
09/10/2009	£ / R On 14-December-09	10.95	Call	Currency Future	985	1059	985	1059	0.00
09/10/2009	£ / R On 14-December-09	10.95	Put	Currency Future	59	49	59	49	0.00
09/10/2009	£ / R On 14-December-09	16.95	Call	Currency Future	4	4	4	4	0.00
09/10/2009	£ / R On 14-December-09	16.95	Put	Currency Future	5078	4994	5078	4994	0.00
09/10/2009	£ / R On 14-December-09	18.95	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	18.95	Put	Currency Future	7076	6991	7076	6991	0.00
09/10/2009	£ / R On 14-December-09	20.95	Call	Currency Future	0	0	0	0	0.00
09/10/2009	£ / R On 14-December-09	20.95	Put	Currency Future	9075	8990	9075	8990	0.00
09/10/2009	£ / R On 14-December-09	8.85	Call	Currency Future	3029	3114	3029	3114	0.00
09/10/2009	£ / R On 14-December-09	8.85	Put	Currency Future	4	4	4	4	0.00
09/10/2009	£ / R On 14-December-09	18.85	Call	Currency Future	1	2	1	2	0.00
09/10/2009	£ / R On 14-December-09	18.85	Put	Currency Future	6976	6891	6976	6891	0.00
09/10/2009	£ / R On 14-December-09	20.85	Call	Currency Future	0	0	0	0	0.00
09/10/2009	£ / R On 14-December-09	20.85	Put	Currency Future	8975	8890	8975	8890	0.00
09/10/2009	£ / R On 14-June-10	9.25	Call	Currency Future	3064	3152	3064	3152	0.00
09/10/2009	£ / R On 14-June-10	9.25	Put	Currency Future	38	36	38	36	0.00
09/10/2009	£ / R On 14-June-10	19.25	Call	Currency Future	22	23	22	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-June-10	19.25	Put	Currency Future	6996	6908	6996	6908	0.00
09/10/2009	£ / R On 14-June-10	21.25	Call	Currency Future	10	11	10	11	0.00
09/10/2009	£ / R On 14-June-10	21.25	Put	Currency Future	8983	8895	8983	8895	0.00
09/10/2009	£ / R On 14-June-10	19.35	Call	Currency Future	22	23	22	23	0.00
09/10/2009	£ / R On 14-June-10	19.35	Put	Currency Future	7095	7007	7095	7007	0.00
09/10/2009	£ / R On 14-June-10	21.35	Call	Currency Future	9	10	9	10	0.00
09/10/2009	£ / R On 14-June-10	21.35	Put	Currency Future	9083	8995	9083	8995	0.00
09/10/2009	£ / R On 15-March-10	9.05	Call	Currency Future	3048	3131	3048	3131	0.00
09/10/2009	£ / R On 15-March-10	9.05	Put	Currency Future	21	20	21	20	0.00
09/10/2009	£ / R On 15-March-10	15.05	Call	Currency Future	63	69	63	69	0.00
09/10/2009	£ / R On 15-March-10	15.05	Put	Currency Future	3036	2958	3036	2958	0.00
09/10/2009	£ / R On 15-March-10	17.05	Call	Currency Future	21	22	21	22	0.00
09/10/2009	£ / R On 15-March-10	17.05	Put	Currency Future	4994	4911	4994	4911	0.00
09/10/2009	£ / R On 15-March-10	19.05	Call	Currency Future	11	11	11	11	0.00
09/10/2009	£ / R On 15-March-10	19.05	Put	Currency Future	6984	6900	6984	6900	0.00
09/10/2009	£ / R On 15-March-10	21.05	Call	Currency Future	4	4	4	4	0.00
09/10/2009	£ / R On 15-March-10	21.05	Put	Currency Future	8977	8893	8977	8893	0.00
09/10/2009	£ / R On 15-March-10	15.15	Call	Currency Future	58	64	58	64	0.00
09/10/2009	£ / R On 15-March-10	15.15	Put	Currency Future	3132	3053	3132	3053	0.00
09/10/2009	£ / R On 15-March-10	17.15	Call	Currency Future	20	21	20	21	0.00
09/10/2009	£ / R On 15-March-10	17.15	Put	Currency Future	5093	5010	5093	5010	0.00
09/10/2009	£ / R On 15-March-10	19.15	Call	Currency Future	10	11	10	11	0.00
09/10/2009	£ / R On 15-March-10	19.15	Put	Currency Future	7084	7000	7084	7000	0.00
09/10/2009	£ / R On 15-March-10	21.15	Call	Currency Future	3	4	3	4	0.00
09/10/2009	£ / R On 15-March-10	21.15	Put	Currency Future	9077	8993	9077	8993	0.00
09/10/2009	£ / R On 15-March-10	9.10	Call	Currency Future	2998	3082	2998	3082	0.00
09/10/2009	£ / R On 15-March-10	9.10	Put	Currency Future	22	21	22	21	0.00
09/10/2009	£ / R On 15-March-10	15.10	Call	Currency Future	61	67	61	67	0.00
09/10/2009	£ / R On 15-March-10	15.10	Put	Currency Future	3084	3005	3084	3005	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 15-March-10	17.10	Call	Currency Future	20	22	20	22	0.00
09/10/2009	£ / R On 15-March-10	17.10	Put	Currency Future	5044	4961	5044	4961	0.00
09/10/2009	£ / R On 15-March-10	19.10	Call	Currency Future	10	11	10	11	0.00
09/10/2009	£ / R On 15-March-10	19.10	Put	Currency Future	7034	6950	7034	6950	0.00
09/10/2009	£ / R On 15-March-10	21.10	Call	Currency Future	4	4	4	4	0.00
09/10/2009	£ / R On 15-March-10	21.10	Put	Currency Future	9027	8943	9027	8943	0.00
09/10/2009	£ / R On 14-December-09	8.90	Call	Currency Future	2980	3065	2980	3065	0.00
09/10/2009	£ / R On 14-December-09	8.90	Put	Currency Future	4	4	4	4	0.00
09/10/2009	£ / R On 14-December-09	16.90	Call	Currency Future	4	4	4	4	0.00
09/10/2009	£ / R On 14-December-09	16.90	Put	Currency Future	5028	4944	5028	4944	0.00
09/10/2009	£ / R On 14-December-09	18.90	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	18.90	Put	Currency Future	7026	6941	7026	6941	0.00
09/10/2009	£ / R On 14-December-09	20.90	Call	Currency Future	0	0	0	0	0.00
09/10/2009	£ / R On 14-December-09	20.90	Put	Currency Future	9025	8940	9025	8940	0.00
09/10/2009	£ / R On 14-June-10	9.30	Call	Currency Future	3015	3103	3015	3103	0.00
09/10/2009	£ / R On 14-June-10	9.30	Put	Currency Future	39	37	39	37	0.00
09/10/2009	£ / R On 14-June-10	19.30	Call	Currency Future	22	23	22	23	0.00
09/10/2009	£ / R On 14-June-10	19.30	Put	Currency Future	7045	6958	7045	6958	0.00
09/10/2009	£ / R On 14-June-10	21.30	Call	Currency Future	9	10	9	10	0.00
09/10/2009	£ / R On 14-June-10	21.30	Put	Currency Future	9033	8945	9033	8945	0.00
09/10/2009	£ / R On 14-December-09	8.70	Call	Currency Future	3179	3264	3179	3264	0.00
09/10/2009	£ / R On 14-December-09	8.70	Put	Currency Future	3	3	3	3	0.00
09/10/2009	£ / R On 14-December-09	16.70	Call	Currency Future	4	5	4	5	0.00
09/10/2009	£ / R On 14-December-09	16.70	Put	Currency Future	4829	4744	4829	4744	0.00
09/10/2009	£ / R On 14-December-09	18.70	Call	Currency Future	1	2	1	2	0.00
09/10/2009	£ / R On 14-December-09	18.70	Put	Currency Future	6826	6741	6826	6741	0.00
09/10/2009	£ / R On 14-December-09	20.70	Call	Currency Future	0	1	0	1	0.00
09/10/2009	£ / R On 14-December-09	20.70	Put	Currency Future	8825	8740	8825	8740	0.00
09/10/2009	£ / R On 14-June-10	9.15	Call	Currency Future	3162	3249	3162	3249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-June-10	9.15	Put	Currency Future	35	34	35	34	0.00
09/10/2009	£ / R On 14-June-10	15.15	Call	Currency Future	160	171	160	171	0.00
09/10/2009	£ / R On 14-June-10	15.15	Put	Currency Future	3034	2956	3034	2956	0.00
09/10/2009	£ / R On 14-June-10	19.15	Call	Currency Future	23	24	23	24	0.00
09/10/2009	£ / R On 14-June-10	19.15	Put	Currency Future	6896	6809	6896	6809	0.00
09/10/2009	£ / R On 14-June-10	21.15	Call	Currency Future	10	11	10	11	0.00
09/10/2009	£ / R On 14-June-10	21.15	Put	Currency Future	8884	8796	8884	8796	0.00
09/10/2009	£ / R On 15-March-10	8.95	Call	Currency Future	3146	3229	3146	3229	0.00
09/10/2009	£ / R On 15-March-10	8.95	Put	Currency Future	19	18	19	18	0.00
09/10/2009	£ / R On 15-March-10	18.95	Call	Currency Future	11	12	11	12	0.00
09/10/2009	£ / R On 15-March-10	18.95	Put	Currency Future	6884	6801	6884	6801	0.00
09/10/2009	£ / R On 15-March-10	20.95	Call	Currency Future	4	5	4	5	0.00
09/10/2009	£ / R On 15-March-10	20.95	Put	Currency Future	8877	8793	8877	8793	0.00
09/10/2009	£ / R On 14-December-09	8.65	Call	Currency Future	3228	3314	3228	3314	0.00
09/10/2009	£ / R On 14-December-09	8.65	Put	Currency Future	3	3	3	3	0.00
09/10/2009	£ / R On 14-December-09	16.65	Call	Currency Future	4	5	4	5	0.00
09/10/2009	£ / R On 14-December-09	16.65	Put	Currency Future	4779	4695	4779	4695	0.00
09/10/2009	£ / R On 14-December-09	18.65	Call	Currency Future	1	2	1	2	0.00
09/10/2009	£ / R On 14-December-09	18.65	Put	Currency Future	6776	6691	6776	6691	0.00
09/10/2009	£ / R On 14-December-09	20.65	Call	Currency Future	0	1	0	1	0.00
09/10/2009	£ / R On 14-December-09	20.65	Put	Currency Future	8775	8690	8775	8690	0.00
09/10/2009	£ / R On 14-June-10	9.05	Call	Currency Future	3259	3347	3259	3347	0.00
09/10/2009	£ / R On 14-June-10	9.05	Put	Currency Future	33	32	33	32	0.00
09/10/2009	£ / R On 14-June-10	19.05	Call	Currency Future	23	25	23	25	0.00
09/10/2009	£ / R On 14-June-10	19.05	Put	Currency Future	6797	6709	6797	6709	0.00
09/10/2009	£ / R On 14-June-10	21.05	Call	Currency Future	11	12	11	12	0.00
09/10/2009	£ / R On 14-June-10	21.05	Put	Currency Future	8785	8697	8785	8697	0.00
09/10/2009	£ / R On 15-March-10	8.85	Call	Currency Future	3244	3327	3244	3327	0.00
09/10/2009	£ / R On 15-March-10	8.85	Put	Currency Future	17	16	17	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 15-March-10	18.85	Call	Currency Future	11	12	11	12	0.00
09/10/2009	£ / R On 15-March-10	18.85	Put	Currency Future	6785	6701	6785	6701	0.00
09/10/2009	£ / R On 15-March-10	20.85	Call	Currency Future	4	5	4	5	0.00
09/10/2009	£ / R On 15-March-10	20.85	Put	Currency Future	8778	8694	8778	8694	0.00
09/10/2009	£ / R On 14-June-10	9.10	Call	Currency Future	3210	3298	3210	3298	0.00
09/10/2009	£ / R On 14-June-10	9.10	Put	Currency Future	34	33	34	33	0.00
09/10/2009	£ / R On 14-June-10	15.10	Call	Currency Future	164	175	164	175	0.00
09/10/2009	£ / R On 14-June-10	15.10	Put	Currency Future	2988	2910	2988	2910	0.00
09/10/2009	£ / R On 14-June-10	17.10	Call	Currency Future	60	65	60	65	0.00
09/10/2009	£ / R On 14-June-10	17.10	Put	Currency Future	4883	4800	4883	4800	0.00
09/10/2009	£ / R On 14-June-10	21.10	Call	Currency Future	11	12	11	12	0.00
09/10/2009	£ / R On 14-June-10	21.10	Put	Currency Future	8834	8746	8834	8746	0.00
09/10/2009	£ / R On 15-March-10	8.90	Call	Currency Future	3195	3278	3195	3278	0.00
09/10/2009	£ / R On 15-March-10	8.90	Put	Currency Future	18	17	18	17	0.00
09/10/2009	£ / R On 15-March-10	18.90	Call	Currency Future	11	12	11	12	0.00
09/10/2009	£ / R On 15-March-10	18.90	Put	Currency Future	6834	6751	6834	6751	0.00
09/10/2009	£ / R On 15-March-10	20.90	Call	Currency Future	4	5	4	5	0.00
09/10/2009	£ / R On 15-March-10	20.90	Put	Currency Future	8827	8743	8827	8743	0.00
09/10/2009	£ / R On 14-December-09	8.60	Call	Currency Future	3278	3363	3278	3363	0.00
09/10/2009	£ / R On 14-December-09	8.60	Put	Currency Future	3	3	3	3	0.00
09/10/2009	£ / R On 14-December-09	18.60	Call	Currency Future	1	2	1	2	0.00
09/10/2009	£ / R On 14-December-09	18.60	Put	Currency Future	6726	6641	6726	6641	0.00
09/10/2009	£ / R On 14-December-09	20.60	Call	Currency Future	0	1	0	1	0.00
09/10/2009	£ / R On 14-December-09	20.60	Put	Currency Future	8725	8640	8725	8640	0.00
09/10/2009	£ / R On 14-June-10	9.00	Call	Currency Future	3308	3396	3308	3396	0.00
09/10/2009	£ / R On 14-June-10	9.00	Put	Currency Future	32	31	32	31	0.00
09/10/2009	£ / R On 14-June-10	19.00	Call	Currency Future	24	25	24	25	0.00
09/10/2009	£ / R On 14-June-10	19.00	Put	Currency Future	6747	6660	6747	6660	0.00
09/10/2009	£ / R On 14-June-10	21.00	Call	Currency Future	11	12	11	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
09/10/2009	£ / R On 14-June-10	21.00	Put	Currency Future	8735	8647	8735	8647	0.00
09/10/2009	£ / R On 15-March-10	8.80	Call	Currency Future	3293	3376	3293	3376	0.00
09/10/2009	£ / R On 15-March-10	8.80	Put	Currency Future	16	15	16	15	0.00
09/10/2009	£ / R On 15-March-10	18.80	Call	Currency Future	12	12	12	12	0.00
09/10/2009	£ / R On 15-March-10	18.80	Put	Currency Future	6735	6651	6735	6651	0.00
09/10/2009	£ / R On 15-March-10	20.80	Call	Currency Future	4	5	4	5	0.00
09/10/2009	£ / R On 15-March-10	20.80	Put	Currency Future	8728	8644	8728	8644	0.00
09/10/2009	£ / R On 14-December-09	8.55	Call	Currency Future	3328	3413	3328	3413	0.00
09/10/2009	£ / R On 14-December-09	8.55	Put	Currency Future	3	3	3	3	0.00
09/10/2009	£ / R On 14-December-09	16.55	Call	Currency Future	5	5	5	5	0.00
09/10/2009	£ / R On 14-December-09	16.55	Put	Currency Future	4680	4595	4680	4595	0.00
09/10/2009	£ / R On 14-December-09	18.55	Call	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 14-December-09	18.55	Put	Currency Future	6676	6591	6676	6591	0.00
09/10/2009	£ / R On 14-December-09	20.55	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	20.55	Put	Currency Future	8675	8590	8675	8590	0.00
09/10/2009	£ / R On 14-December-09	8.35	Call	Currency Future	3527	3613	3527	3613	0.00
09/10/2009	£ / R On 14-December-09	8.35	Put	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 14-December-09	16.35	Call	Currency Future	6	6	6	6	0.00
09/10/2009	£ / R On 14-December-09	16.35	Put	Currency Future	4480	4396	4480	4396	0.00
09/10/2009	£ / R On 14-December-09	20.35	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	20.35	Put	Currency Future	8475	8390	8475	8390	0.00
09/10/2009	£ / R On 14-June-10	8.75	Call	Currency Future	3553	3641	3553	3641	0.00
09/10/2009	£ / R On 14-June-10	8.75	Put	Currency Future	27	26	27	26	0.00
09/10/2009	£ / R On 14-June-10	18.75	Call	Currency Future	25	27	25	27	0.00
09/10/2009	£ / R On 14-June-10	18.75	Put	Currency Future	6499	6412	6499	6412	0.00
09/10/2009	£ / R On 14-June-10	20.75	Call	Currency Future	13	14	13	14	0.00
09/10/2009	£ / R On 14-June-10	20.75	Put	Currency Future	8487	8399	8487	8399	0.00
09/10/2009	£ / R On 15-March-10	8.55	Call	Currency Future	3539	3623	3539	3623	0.00
09/10/2009	£ / R On 15-March-10	8.55	Put	Currency Future	12	11	12	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 15-March-10	18.55	Call	Currency Future	13	14	13	14	0.00
09/10/2009	£ / R On 15-March-10	18.55	Put	Currency Future	6486	6402	6486	6402	0.00
09/10/2009	£ / R On 15-March-10	20.55	Call	Currency Future	5	6	5	6	0.00
09/10/2009	£ / R On 15-March-10	20.55	Put	Currency Future	8479	8395	8479	8395	0.00
09/10/2009	£ / R On 14-December-09	16.30	Call	Currency Future	6	7	6	7	0.00
09/10/2009	£ / R On 14-December-09	16.30	Put	Currency Future	4431	4346	4431	4346	0.00
09/10/2009	£ / R On 14-December-09	18.30	Call	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 14-December-09	18.30	Put	Currency Future	6426	6341	6426	6341	0.00
09/10/2009	£ / R On 14-June-10	8.70	Call	Currency Future	3602	3690	3602	3690	0.00
09/10/2009	£ / R On 14-June-10	8.70	Put	Currency Future	26	25	26	25	0.00
09/10/2009	£ / R On 14-June-10	14.70	Call	Currency Future	199	213	199	213	0.00
09/10/2009	£ / R On 14-June-10	14.70	Put	Currency Future	2623	2547	2623	2547	0.00
09/10/2009	£ / R On 14-June-10	16.70	Call	Currency Future	76	83	76	83	0.00
09/10/2009	£ / R On 14-June-10	16.70	Put	Currency Future	4499	4417	4499	4417	0.00
09/10/2009	£ / R On 14-June-10	18.70	Call	Currency Future	26	27	26	27	0.00
09/10/2009	£ / R On 14-June-10	18.70	Put	Currency Future	6449	6362	6449	6362	0.00
09/10/2009	£ / R On 14-June-10	20.70	Call	Currency Future	13	15	13	15	0.00
09/10/2009	£ / R On 14-June-10	20.70	Put	Currency Future	8437	8349	8437	8349	0.00
09/10/2009	£ / R On 15-March-10	8.50	Call	Currency Future	3588	3672	3588	3672	0.00
09/10/2009	£ / R On 15-March-10	8.50	Put	Currency Future	11	11	11	11	0.00
09/10/2009	£ / R On 15-March-10	18.50	Call	Currency Future	13	14	13	14	0.00
09/10/2009	£ / R On 15-March-10	18.50	Put	Currency Future	6436	6353	6436	6353	0.00
09/10/2009	£ / R On 15-March-10	20.50	Call	Currency Future	6	6	6	6	0.00
09/10/2009	£ / R On 15-March-10	20.50	Put	Currency Future	8429	8345	8429	8345	0.00
09/10/2009	£ / R On 14-December-09	8.40	Call	Currency Future	3477	3563	3477	3563	0.00
09/10/2009	£ / R On 14-December-09	8.40	Put	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 14-December-09	16.40	Call	Currency Future	5	6	5	6	0.00
09/10/2009	£ / R On 14-December-09	16.40	Put	Currency Future	4530	4446	4530	4446	0.00
09/10/2009	£ / R On 14-December-09	18.40	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
09/10/2009	£ / R On 14-December-09	18.40	Put	Currency Future	6526	6441	6526	6441	0.00
09/10/2009	£ / R On 14-December-09	20.40	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	20.40	Put	Currency Future	8525	8440	8525	8440	0.00
09/10/2009	£ / R On 14-June-10	8.80	Call	Currency Future	3504	3592	3504	3592	0.00
09/10/2009	£ / R On 14-June-10	8.80	Put	Currency Future	28	27	28	27	0.00
09/10/2009	£ / R On 14-June-10	14.80	Call	Currency Future	189	202	189	202	0.00
09/10/2009	£ / R On 14-June-10	14.80	Put	Currency Future	2713	2637	2713	2637	0.00
09/10/2009	£ / R On 14-June-10	16.80	Call	Currency Future	71	78	71	78	0.00
09/10/2009	£ / R On 14-June-10	16.80	Put	Currency Future	4595	4512	4595	4512	0.00
09/10/2009	£ / R On 14-June-10	18.80	Call	Currency Future	25	27	25	27	0.00
09/10/2009	£ / R On 14-June-10	18.80	Put	Currency Future	6549	6461	6549	6461	0.00
09/10/2009	£ / R On 14-June-10	20.80	Call	Currency Future	13	14	13	14	0.00
09/10/2009	£ / R On 14-June-10	20.80	Put	Currency Future	8536	8449	8536	8449	0.00
09/10/2009	£ / R On 15-March-10	8.60	Call	Currency Future	3489	3573	3489	3573	0.00
09/10/2009	£ / R On 15-March-10	8.60	Put	Currency Future	13	12	13	12	0.00
09/10/2009	£ / R On 15-March-10	18.60	Call	Currency Future	12	13	12	13	0.00
09/10/2009	£ / R On 15-March-10	18.60	Put	Currency Future	6536	6452	6536	6452	0.00
09/10/2009	£ / R On 15-March-10	20.60	Call	Currency Future	5	6	5	6	0.00
09/10/2009	£ / R On 15-March-10	20.60	Put	Currency Future	8528	8445	8528	8445	0.00
09/10/2009	£ / R On 14-December-09	8.25	Call	Currency Future	3627	3712	3627	3712	0.00
09/10/2009	£ / R On 14-December-09	8.25	Put	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 14-December-09	16.25	Call	Currency Future	6	7	6	7	0.00
09/10/2009	£ / R On 14-December-09	16.25	Put	Currency Future	4381	4296	4381	4296	0.00
09/10/2009	£ / R On 14-December-09	18.25	Call	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 14-December-09	18.25	Put	Currency Future	6376	6291	6376	6291	0.00
09/10/2009	£ / R On 14-December-09	20.25	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	20.25	Put	Currency Future	8375	8290	8375	8290	0.00
09/10/2009	£ / R On 15-March-10	8.45	Call	Currency Future	3637	3721	3637	3721	0.00
09/10/2009	£ / R On 15-March-10	8.45	Put	Currency Future	11	10	11	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 15-March-10	14.45	Call	Currency Future	99	109	99	109	0.00
09/10/2009	£ / R On 15-March-10	14.45	Put	Currency Future	2472	2397	2472	2397	0.00
09/10/2009	£ / R On 15-March-10	16.45	Call	Currency Future	26	28	26	28	0.00
09/10/2009	£ / R On 15-March-10	16.45	Put	Currency Future	4399	4317	4399	4317	0.00
09/10/2009	£ / R On 15-March-10	18.45	Call	Currency Future	13	14	13	14	0.00
09/10/2009	£ / R On 15-March-10	18.45	Put	Currency Future	6387	6303	6387	6303	0.00
09/10/2009	£ / R On 15-March-10	20.45	Call	Currency Future	6	6	6	6	0.00
09/10/2009	£ / R On 15-March-10	20.45	Put	Currency Future	8379	8295	8379	8295	0.00
09/10/2009	£ / R On 14-December-09	8.00	Call	Currency Future	3877	3962	3877	3962	0.00
09/10/2009	£ / R On 14-December-09	8.00	Put	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	16.00	Call	Currency Future	7	8	7	8	0.00
09/10/2009	£ / R On 14-December-09	16.00	Put	Currency Future	4132	4048	4132	4048	0.00
09/10/2009	£ / R On 14-December-09	18.00	Call	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 14-December-09	18.00	Put	Currency Future	6127	6042	6127	6042	0.00
09/10/2009	£ / R On 14-December-09	20.00	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	20.00	Put	Currency Future	8126	8041	8126	8041	0.00
09/10/2009	£ / R On 14-June-10	8.40	Call	Currency Future	3897	3986	3897	3986	0.00
09/10/2009	£ / R On 14-June-10	8.40	Put	Currency Future	21	20	21	20	0.00
09/10/2009	£ / R On 14-June-10	20.40	Call	Currency Future	16	18	16	18	0.00
09/10/2009	£ / R On 14-June-10	20.40	Put	Currency Future	8140	8052	8140	8052	0.00
09/10/2009	£ / R On 15-March-10	8.20	Call	Currency Future	3885	3969	3885	3969	0.00
09/10/2009	£ / R On 15-March-10	8.20	Put	Currency Future	8	8	8	8	0.00
09/10/2009	£ / R On 15-March-10	14.20	Call	Currency Future	120	131	120	131	0.00
09/10/2009	£ / R On 15-March-10	14.20	Put	Currency Future	2243	2170	2243	2170	0.00
09/10/2009	£ / R On 15-March-10	16.20	Call	Currency Future	29	31	29	31	0.00
09/10/2009	£ / R On 15-March-10	16.20	Put	Currency Future	4152	4070	4152	4070	0.00
09/10/2009	£ / R On 15-March-10	18.20	Call	Currency Future	15	16	15	16	0.00
09/10/2009	£ / R On 15-March-10	18.20	Put	Currency Future	6138	6055	6138	6055	0.00
09/10/2009	£ / R On 15-March-10	20.20	Call	Currency Future	7	8	7	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
09/10/2009	£ / R On 15-March-10	20.20	Put	Currency Future	8130	8046	8130	8046	0.00
09/10/2009	£ / R On 14-December-09	7.90	Call	Currency Future	3976	4062	3976	4062	0.00
09/10/2009	£ / R On 14-December-09	7.90	Put	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-June-10	8.35	Call	Currency Future	3946	4035	3946	4035	0.00
09/10/2009	£ / R On 14-June-10	8.35	Put	Currency Future	20	20	20	20	0.00
09/10/2009	£ / R On 15-March-10	8.15	Call	Currency Future	3934	4018	3934	4018	0.00
09/10/2009	£ / R On 15-March-10	8.15	Put	Currency Future	8	7	8	7	0.00
09/10/2009	£ / R On 14-June-10	8.65	Call	Currency Future	3651	3740	3651	3740	0.00
09/10/2009	£ / R On 14-June-10	8.65	Put	Currency Future	25	24	25	24	0.00
09/10/2009	£ / R On 14-June-10	14.65	Call	Currency Future	204	218	204	218	0.00
09/10/2009	£ / R On 14-June-10	14.65	Put	Currency Future	2577	2503	2577	2503	0.00
09/10/2009	£ / R On 14-June-10	20.65	Call	Currency Future	14	15	14	15	0.00
09/10/2009	£ / R On 14-June-10	20.65	Put	Currency Future	8387	8300	8387	8300	0.00
09/10/2009	£ / R On 14-December-09	8.45	Call	Currency Future	3428	3513	3428	3513	0.00
09/10/2009	£ / R On 14-December-09	8.45	Put	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 14-December-09	16.45	Call	Currency Future	5	6	5	6	0.00
09/10/2009	£ / R On 14-December-09	16.45	Put	Currency Future	4580	4495	4580	4495	0.00
09/10/2009	£ / R On 14-December-09	18.45	Call	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 14-December-09	18.45	Put	Currency Future	6576	6491	6576	6491	0.00
09/10/2009	£ / R On 14-December-09	20.45	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	20.45	Put	Currency Future	8575	8490	8575	8490	0.00
09/10/2009	£ / R On 14-June-10	8.85	Call	Currency Future	3455	3543	3455	3543	0.00
09/10/2009	£ / R On 14-June-10	8.85	Put	Currency Future	29	28	29	28	0.00
09/10/2009	£ / R On 14-June-10	14.85	Call	Currency Future	185	198	185	198	0.00
09/10/2009	£ / R On 14-June-10	14.85	Put	Currency Future	2759	2682	2759	2682	0.00
09/10/2009	£ / R On 14-June-10	16.85	Call	Currency Future	69	76	69	76	0.00
09/10/2009	£ / R On 14-June-10	16.85	Put	Currency Future	4643	4560	4643	4560	0.00
09/10/2009	£ / R On 14-June-10	18.85	Call	Currency Future	25	26	25	26	0.00
09/10/2009	£ / R On 14-June-10	18.85	Put	Currency Future	6598	6511	6598	6511	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	£ / R On 14-June-10	20.85	Call	Currency Future	12	14	12	14	0.00
09/10/2009	£ / R On 14-June-10	20.85	Put	Currency Future	8586	8498	8586	8498	0.00
09/10/2009	£ / R On 15-March-10	8.65	Call	Currency Future	3440	3524	3440	3524	0.00
09/10/2009	£ / R On 15-March-10	8.65	Put	Currency Future	13	13	13	13	0.00
09/10/2009	£ / R On 15-March-10	18.65	Call	Currency Future	12	13	12	13	0.00
09/10/2009	£ / R On 15-March-10	18.65	Put	Currency Future	6586	6502	6586	6502	0.00
09/10/2009	£ / R On 15-March-10	20.65	Call	Currency Future	5	6	5	6	0.00
09/10/2009	£ / R On 15-March-10	20.65	Put	Currency Future	8578	8494	8578	8494	0.00
09/10/2009	£ / R On 14-December-09	8.20	Call	Currency Future	3677	3762	3677	3762	0.00
09/10/2009	£ / R On 14-December-09	8.20	Put	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 14-December-09	16.20	Call	Currency Future	6	7	6	7	0.00
09/10/2009	£ / R On 14-December-09	16.20	Put	Currency Future	4331	4247	4331	4247	0.00
09/10/2009	£ / R On 14-December-09	18.20	Call	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 14-December-09	18.20	Put	Currency Future	6327	6241	6327	6241	0.00
09/10/2009	£ / R On 14-December-09	20.20	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	20.20	Put	Currency Future	8326	8240	8326	8240	0.00
09/10/2009	£ / R On 14-December-09	7.95	Call	Currency Future	3926	4012	3926	4012	0.00
09/10/2009	£ / R On 14-December-09	7.95	Put	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	15.95	Call	Currency Future	8	9	8	9	0.00
09/10/2009	£ / R On 14-December-09	15.95	Put	Currency Future	4082	3998	4082	3998	0.00
09/10/2009	£ / R On 14-December-09	17.95	Call	Currency Future	2	2	2	2	0.00
09/10/2009	£ / R On 14-December-09	17.95	Put	Currency Future	6077	5992	6077	5992	0.00
09/10/2009	£ / R On 14-December-09	19.95	Call	Currency Future	1	1	1	1	0.00
09/10/2009	£ / R On 14-December-09	19.95	Put	Currency Future	8076	7991	8076	7991	0.00
09/10/2009	€ / R On 15-March-10			Currency Future	11.1800	11.1608	11.1832	11.1608	2798.00
09/10/2009	€ / R On 14-June-10			Currency Future	11.3600	11.3452	11.3629	11.3452	200.00
09/10/2009	€ / R On 14-December-09			Currency Future	11.0000	10.9802	11.0003	10.9802	32771.00
09/10/2009	€ / R On 15-March-10	11.15	Call	Currency Future	491	482	491	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
09/10/2009	€ / R On 15-March-10	11.15	Put	Currency Future	458	471	458	471	0.00
09/10/2009	€ / R On 14-June-10	11.35	Call	Currency Future	623	617	623	617	0.00
09/10/2009	€ / R On 14-June-10	11.35	Put	Currency Future	610	622	610	622	0.00
09/10/2009	€ / R On 14-December-09	11.00	Call	Currency Future	287	290	287	290	0.00
09/10/2009	€ / R On 14-December-09	11.00	Put	Currency Future	287	310	287	310	0.00
09/10/2009	€ / R On 15-March-10	11.30	Call	Currency Future	431	426	431	426	0.00
09/10/2009	€ / R On 15-March-10	11.30	Put	Currency Future	548	565	548	565	0.00
09/10/2009	€ / R On 14-June-10	11.45	Call	Currency Future	586	580	586	580	0.00
09/10/2009	€ / R On 14-June-10	11.45	Put	Currency Future	673	685	673	685	0.00
09/10/2009	€ / R On 14-December-09	11.10	Call	Currency Future	248	252	248	252	0.00
09/10/2009	€ / R On 14-December-09	11.10	Put	Currency Future	348	372	348	372	0.00
09/10/2009	€ / R On 15-March-10	11.25	Call	Currency Future	449	444	449	444	0.00
09/10/2009	€ / R On 15-March-10	11.25	Put	Currency Future	516	533	516	533	0.00
09/10/2009	€ / R On 14-June-10	11.40	Call	Currency Future	604	598	604	598	0.00
09/10/2009	€ / R On 14-June-10	11.40	Put	Currency Future	641	653	641	653	0.00
09/10/2009	€ / R On 14-December-09	11.05	Call	Currency Future	267	270	267	270	0.00
09/10/2009	€ / R On 14-December-09	11.05	Put	Currency Future	316	340	316	340	0.00
09/10/2009	€ / R On 15-March-10	11.40	Call	Currency Future	396	392	396	392	0.00
09/10/2009	€ / R On 15-March-10	11.40	Put	Currency Future	613	631	613	631	0.00
09/10/2009	€ / R On 14-June-10	11.60	Call	Currency Future	534	530	534	530	0.00
09/10/2009	€ / R On 14-June-10	11.60	Put	Currency Future	771	784	771	784	0.00
09/10/2009	€ / R On 14-December-09	11.20	Call	Currency Future	214	218	214	218	0.00
09/10/2009	€ / R On 14-December-09	11.20	Put	Currency Future	414	438	414	438	0.00
09/10/2009	€ / R On 15-March-10	11.50	Call	Currency Future	365	361	365	361	24.00
09/10/2009	€ / R On 15-March-10	11.50	Put	Currency Future	682	700	682	700	0.00
09/10/2009	€ / R On 14-June-10	11.70	Call	Currency Future	503	499	503	499	0.00
09/10/2009	€ / R On 14-June-10	11.70	Put	Currency Future	840	854	840	854	0.00
09/10/2009	€ / R On 14-December-09	11.30	Call	Currency Future	185	189	185	189	0.00
09/10/2009	€ / R On 14-December-09	11.30	Put	Currency Future	484	509	484	509	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 14-December-09	11.35	Call	Currency Future	172	176	172	176	0.00
09/10/2009	€ / R On 14-December-09	11.35	Put	Currency Future	521	546	521	546	0.00
09/10/2009	€ / R On 14-June-10	11.55	Call	Currency Future	551	546	551	546	0.00
09/10/2009	€ / R On 14-June-10	11.55	Put	Currency Future	738	751	738	751	0.00
09/10/2009	€ / R On 14-December-09	10.95	Call	Currency Future	313	316	313	316	0.00
09/10/2009	€ / R On 14-December-09	10.95	Put	Currency Future	263	285	263	285	0.00
09/10/2009	€ / R On 15-March-10	11.20	Call	Currency Future	468	462	468	462	0.00
09/10/2009	€ / R On 15-March-10	11.20	Put	Currency Future	485	502	485	502	0.00
09/10/2009	€ / R On 15-March-10	11.35	Call	Currency Future	413	408	413	408	0.00
09/10/2009	€ / R On 15-March-10	11.35	Put	Currency Future	580	598	580	598	0.00
09/10/2009	€ / R On 14-December-09	11.15	Call	Currency Future	230	235	230	235	0.00
09/10/2009	€ / R On 14-December-09	11.15	Put	Currency Future	380	404	380	404	0.00
09/10/2009	€ / R On 14-June-10	11.50	Call	Currency Future	568	563	568	563	0.00
09/10/2009	€ / R On 14-June-10	11.50	Put	Currency Future	705	718	705	718	0.00
09/10/2009	€ / R On 14-June-10	11.90	Call	Currency Future	447	443	447	443	0.00
09/10/2009	€ / R On 14-June-10	11.90	Put	Currency Future	984	998	984	998	0.00
09/10/2009	€ / R On 14-December-09	11.25	Call	Currency Future	199	203	199	203	0.00
09/10/2009	€ / R On 14-December-09	11.25	Put	Currency Future	448	473	448	473	0.00
09/10/2009	€ / R On 14-December-09	12.20	Call	Currency Future	52	54	52	54	13679.00
09/10/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1252	1274	1252	1274	0.00
09/10/2009	€ / R On 14-December-09	14.60	Call	Currency Future	4	5	4	5	12744.00
09/10/2009	€ / R On 14-December-09	14.60	Put	Currency Future	3604	3625	3604	3625	0.00
09/10/2009	€ / R On 15-March-10	11.45	Call	Currency Future	380	376	380	376	0.00
09/10/2009	€ / R On 15-March-10	11.45	Put	Currency Future	647	665	647	665	0.00
09/10/2009	€ / R On 15-March-10	11.55	Call	Currency Future	350	347	350	347	0.00
09/10/2009	€ / R On 15-March-10	11.55	Put	Currency Future	717	736	717	736	0.00
09/10/2009	€ / R On 14-December-09	11.40	Call	Currency Future	159	164	159	164	0.00
09/10/2009	€ / R On 14-December-09	11.40	Put	Currency Future	559	584	559	584	0.00
09/10/2009	€ / R On 15-March-10	11.60	Call	Currency Future	336	333	336	333	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 15-March-10	11.60	Put	Currency Future	753	772	753	772	0.00
09/10/2009	€ / R On 14-December-09	12.50	Call	Currency Future	36	37	36	37	80.00
09/10/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1535	1557	1535	1557	0.00
09/10/2009	€ / R On 15-March-10	11.70	Call	Currency Future	310	307	310	307	0.00
09/10/2009	€ / R On 15-March-10	11.70	Put	Currency Future	827	847	827	847	0.00
09/10/2009	€ / R On 14-December-09	11.50	Call	Currency Future	138	142	138	142	0.00
09/10/2009	€ / R On 14-December-09	11.50	Put	Currency Future	637	662	637	662	0.00
09/10/2009	€ / R On 15-March-10	11.85	Call	Currency Future	275	273	275	273	0.00
09/10/2009	€ / R On 15-March-10	11.85	Put	Currency Future	942	962	942	962	0.00
09/10/2009	€ / R On 14-December-09	11.70	Call	Currency Future	103	107	103	107	0.00
09/10/2009	€ / R On 14-December-09	11.70	Put	Currency Future	803	827	803	827	0.00
09/10/2009	€ / R On 15-March-10	11.80	Call	Currency Future	286	284	286	284	0.00
09/10/2009	€ / R On 15-March-10	11.80	Put	Currency Future	903	923	903	923	0.00
09/10/2009	€ / R On 14-December-09	11.60	Call	Currency Future	119	123	119	123	0.00
09/10/2009	€ / R On 14-December-09	11.60	Put	Currency Future	719	743	719	743	0.00
09/10/2009	€ / R On 15-March-10	11.90	Call	Currency Future	265	263	265	263	0.00
09/10/2009	€ / R On 15-March-10	11.90	Put	Currency Future	981	1002	981	1002	0.00
09/10/2009	€ / R On 15-March-10	11.95	Call	Currency Future	254	253	254	253	0.00
09/10/2009	€ / R On 15-March-10	11.95	Put	Currency Future	1021	1042	1021	1042	0.00
09/10/2009	€ / R On 14-December-09	11.75	Call	Currency Future	96	100	96	100	0.00
09/10/2009	€ / R On 14-December-09	11.75	Put	Currency Future	846	870	846	870	0.00
09/10/2009	€ / R On 15-March-10	12.00	Call	Currency Future	245	243	245	243	0.00
09/10/2009	€ / R On 15-March-10	12.00	Put	Currency Future	1062	1082	1062	1082	0.00
09/10/2009	€ / R On 14-December-09	11.80	Call	Currency Future	89	93	89	93	0.00
09/10/2009	€ / R On 14-December-09	11.80	Put	Currency Future	889	913	889	913	0.00
09/10/2009	€ / R On 14-December-09	11.65	Call	Currency Future	111	115	111	115	0.00
09/10/2009	€ / R On 14-December-09	11.65	Put	Currency Future	760	785	760	785	0.00
09/10/2009	€ / R On 15-March-10	12.10	Call	Currency Future	227	225	227	225	0.00
09/10/2009	€ / R On 15-March-10	12.10	Put	Currency Future	1144	1165	1144	1165	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 14-December-09	11.90	Call	Currency Future	78	81	78	81	0.00
09/10/2009	€ / R On 14-December-09	11.90	Put	Currency Future	977	1001	977	1001	0.00
09/10/2009	€ / R On 15-March-10	12.60	Call	Currency Future	158	157	158	157	13636.00
09/10/2009	€ / R On 15-March-10	12.60	Put	Currency Future	1574	1597	1574	1597	0.00
09/10/2009	€ / R On 15-March-10	11.00	Call	Currency Future	564	554	564	554	13636.00
09/10/2009	€ / R On 15-March-10	11.00	Put	Currency Future	381	393	381	393	0.00
09/10/2009	€ / R On 14-December-09	11.45	Call	Currency Future	148	153	148	153	0.00
09/10/2009	€ / R On 14-December-09	11.45	Put	Currency Future	598	622	598	622	0.00
09/10/2009	€ / R On 15-March-10	12.05	Call	Currency Future	236	234	236	234	0.00
09/10/2009	€ / R On 15-March-10	12.05	Put	Currency Future	1102	1123	1102	1123	0.00
09/10/2009	€ / R On 14-December-09	11.85	Call	Currency Future	83	87	83	87	0.00
09/10/2009	€ / R On 14-December-09	11.85	Put	Currency Future	933	957	933	957	0.00
09/10/2009	€ / R On 15-March-10	11.70	Call	Currency Future	310	307	310	307	0.00
09/10/2009	€ / R On 15-March-10	11.70	Put	Currency Future	827	847	827	847	0.00
09/10/2009	€ / R On 14-December-09	11.55	Call	Currency Future	128	132	128	132	0.00
09/10/2009	€ / R On 14-December-09	11.55	Put	Currency Future	678	702	678	702	0.00
09/10/2009	€ / R On 15-March-10	11.75	Call	Currency Future	298	295	298	295	0.00
09/10/2009	€ / R On 15-March-10	11.75	Put	Currency Future	865	885	865	885	0.00
09/10/2009	€ / R On 15-March-10	12.15	Call	Currency Future	218	217	218	217	0.00
09/10/2009	€ / R On 15-March-10	12.15	Put	Currency Future	1185	1206	1185	1206	0.00
09/10/2009	€ / R On 14-December-09	12.00	Call	Currency Future	68	71	68	71	0.00
09/10/2009	€ / R On 14-December-09	12.00	Put	Currency Future	1067	1091	1067	1091	0.00
09/10/2009	€ / R On 15-March-10	12.20	Call	Currency Future	210	209	210	209	0.00
09/10/2009	€ / R On 15-March-10	12.20	Put	Currency Future	1227	1248	1227	1248	0.00
09/10/2009	€ / R On 14-December-09	12.05	Call	Currency Future	63	66	63	66	0.00
09/10/2009	€ / R On 14-December-09	12.05	Put	Currency Future	1113	1136	1113	1136	0.00
09/10/2009	€ / R On 15-March-10	12.25	Call	Currency Future	203	202	203	202	0.00
09/10/2009	€ / R On 15-March-10	12.25	Put	Currency Future	1269	1291	1269	1291	0.00
09/10/2009	€ / R On 14-December-09	12.10	Call	Currency Future	59	62	59	62	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 14-December-09	12.10	Put	Currency Future	1159	1182	1159	1182	0.00
09/10/2009	€ / R On 14-December-09	11.95	Call	Currency Future	73	76	73	76	0.00
09/10/2009	€ / R On 14-December-09	11.95	Put	Currency Future	1022	1046	1022	1046	0.00
09/10/2009	€ / R On 14-December-09	12.15	Call	Currency Future	55	58	55	58	0.00
09/10/2009	€ / R On 14-December-09	12.15	Put	Currency Future	1205	1228	1205	1228	0.00
09/10/2009	€ / R On 14-December-09	12.25	Call	Currency Future	49	51	49	51	0.00
09/10/2009	€ / R On 14-December-09	12.25	Put	Currency Future	1298	1321	1298	1321	0.00
09/10/2009	€ / R On 14-December-09	12.55	Call	Currency Future	33	35	33	35	0.00
09/10/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1583	1605	1583	1605	0.00
09/10/2009	€ / R On 14-December-09	12.45	Call	Currency Future	38	40	38	40	0.00
09/10/2009	€ / R On 14-December-09	12.45	Put	Currency Future	1487	1509	1487	1509	0.00
09/10/2009	€ / R On 14-December-09	12.40	Call	Currency Future	40	42	40	42	0.00
09/10/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1440	1462	1440	1462	0.00
09/10/2009	€ / R On 14-December-09	12.65	Call	Currency Future	30	31	30	31	0.00
09/10/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1679	1701	1679	1701	0.00
09/10/2009	€ / R On 14-December-09	12.70	Call	Currency Future	28	29	28	29	0.00
09/10/2009	€ / R On 14-December-09	12.70	Put	Currency Future	1728	1749	1728	1749	0.00
09/10/2009	€ / R On 14-December-09	12.75	Call	Currency Future	26	28	26	28	0.00
09/10/2009	€ / R On 14-December-09	12.75	Put	Currency Future	1776	1798	1776	1798	0.00
09/10/2009	€ / R On 14-December-09	12.80	Call	Currency Future	25	26	25	26	0.00
09/10/2009	€ / R On 14-December-09	12.80	Put	Currency Future	1825	1846	1825	1846	0.00
09/10/2009	€ / R On 14-December-09	13.00	Call	Currency Future	20	21	20	21	0.00
09/10/2009	€ / R On 14-December-09	13.00	Put	Currency Future	2020	2041	2020	2041	0.00
09/10/2009	€ / R On 14-December-09	13.20	Call	Currency Future	16	17	16	17	0.00
09/10/2009	€ / R On 14-December-09	13.20	Put	Currency Future	2216	2237	2216	2237	0.00
09/10/2009	€ / R On 14-December-09	13.40	Call	Currency Future	13	14	13	14	0.00
09/10/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2413	2434	2413	2434	0.00
09/10/2009	€ / R On 14-December-09	13.30	Call	Currency Future	14	15	14	15	0.00
09/10/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2314	2335	2314	2335	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 14-December-09	13.35	Call	Currency Future	14	14	14	14	0.00
09/10/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2363	2384	2363	2384	0.00
09/10/2009	€ / R On 14-December-09	13.35	Call	Currency Future	14	14	14	14	0.00
09/10/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2363	2384	2363	2384	0.00
09/10/2009	€ / R On 14-December-09	13.65	Call	Currency Future	10	11	10	11	0.00
09/10/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2660	2681	2660	2681	0.00
09/10/2009	€ / R On 14-December-09	13.70	Call	Currency Future	10	10	10	10	0.00
09/10/2009	€ / R On 14-December-09	13.70	Put	Currency Future	2709	2730	2709	2730	0.00
09/10/2009	€ / R On 14-December-09	13.60	Call	Currency Future	10	11	10	11	0.00
09/10/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2610	2631	2610	2631	0.00
09/10/2009	€ / R On 14-December-09	13.55	Call	Currency Future	11	12	11	12	0.00
09/10/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2561	2582	2561	2582	0.00
09/10/2009	€ / R On 14-December-09	13.50	Call	Currency Future	12	12	12	12	0.00
09/10/2009	€ / R On 14-December-09	13.50	Put	Currency Future	2511	2532	2511	2532	0.00
09/10/2009	€ / R On 14-December-09	13.55	Call	Currency Future	11	12	11	12	0.00
09/10/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2561	2582	2561	2582	0.00
09/10/2009	€ / R On 14-December-09	13.45	Call	Currency Future	12	13	12	13	0.00
09/10/2009	€ / R On 14-December-09	13.45	Put	Currency Future	2462	2483	2462	2483	0.00
09/10/2009	€ / R On 14-December-09	13.85	Call	Currency Future	8	9	8	9	0.00
09/10/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2858	2879	2858	2879	0.00
09/10/2009	€ / R On 14-December-09	13.25	Call	Currency Future	15	16	15	16	0.00
09/10/2009	€ / R On 14-December-09	13.25	Put	Currency Future	2265	2286	2265	2286	0.00
09/10/2009	€ / R On 14-December-09	14.85	Call	Currency Future	4	4	4	4	0.00
09/10/2009	€ / R On 14-December-09	14.85	Put	Currency Future	3853	3874	3853	3874	0.00
09/10/2009	€ / R On 14-December-09	13.75	Call	Currency Future	9	10	9	10	0.00
09/10/2009	€ / R On 14-December-09	13.75	Put	Currency Future	2759	2780	2759	2780	0.00
09/10/2009	€ / R On 14-December-09	13.95	Call	Currency Future	8	8	8	8	0.00
09/10/2009	€ / R On 14-December-09	13.95	Put	Currency Future	2957	2978	2957	2978	0.00
09/10/2009	€ / R On 14-December-09	14.05	Call	Currency Future	7	8	7	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
09/10/2009	€ / R On 14-December-09	14.05	Put	Currency Future	3057	3077	3057	3077	0.00
09/10/2009	€ / R On 14-December-09	14.15	Call	Currency Future	6	7	6	7	0.00
09/10/2009	€ / R On 14-December-09	14.15	Put	Currency Future	3156	3177	3156	3177	0.00
09/10/2009	€ / R On 14-December-09	14.25	Call	Currency Future	6	6	6	6	0.00
09/10/2009	€ / R On 14-December-09	14.25	Put	Currency Future	3255	3276	3255	3276	0.00
09/10/2009	€ / R On 14-December-09	13.30	Call	Currency Future	14	15	14	15	0.00
09/10/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2314	2335	2314	2335	0.00
09/10/2009	€ / R On 14-December-09	13.40	Call	Currency Future	13	14	13	14	0.00
09/10/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2413	2434	2413	2434	0.00
09/10/2009	€ / R On 14-December-09	13.80	Call	Currency Future	9	9	9	9	0.00
09/10/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2808	2829	2808	2829	0.00
09/10/2009	€ / R On 14-December-09	13.90	Call	Currency Future	8	9	8	9	0.00
09/10/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2908	2928	2908	2928	0.00
09/10/2009	€ / R On 14-December-09	14.00	Call	Currency Future	7	8	7	8	0.00
09/10/2009	€ / R On 14-December-09	14.00	Put	Currency Future	3007	3028	3007	3028	0.00
09/10/2009	€ / R On 14-December-09	13.05	Call	Currency Future	19	20	19	20	0.00
09/10/2009	€ / R On 14-December-09	13.05	Put	Currency Future	2069	2090	2069	2090	0.00
09/10/2009	€ / R On 14-December-09	13.15	Call	Currency Future	17	18	17	18	0.00
09/10/2009	€ / R On 14-December-09	13.15	Put	Currency Future	2167	2188	2167	2188	0.00
09/10/2009	€ / R On 14-December-09	13.65	Call	Currency Future	10	11	10	11	0.00
09/10/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2660	2681	2660	2681	0.00
09/10/2009	€ / R On 14-December-09	13.15	Call	Currency Future	17	18	17	18	0.00
09/10/2009	€ / R On 14-December-09	13.15	Put	Currency Future	2167	2188	2167	2188	0.00
09/10/2009	€ / R On 14-December-09	13.85	Call	Currency Future	8	9	8	9	0.00
09/10/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2858	2879	2858	2879	0.00
09/10/2009	€ / R On 14-December-09	13.10	Call	Currency Future	18	19	18	19	0.00
09/10/2009	€ / R On 14-December-09	13.10	Put	Currency Future	2118	2139	2118	2139	0.00
09/10/2009	€ / R On 14-December-09	13.80	Call	Currency Future	9	9	9	9	0.00
09/10/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2808	2829	2808	2829	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 14-December-09	13.90	Call	Currency Future	8	9	8	9	0.00
09/10/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2908	2928	2908	2928	0.00
09/10/2009	€ / R On 14-December-09	14.10	Call	Currency Future	7	7	7	7	0.00
09/10/2009	€ / R On 14-December-09	14.10	Put	Currency Future	3106	3127	3106	3127	0.00
09/10/2009	€ / R On 14-December-09	14.05	Call	Currency Future	7	8	7	8	0.00
09/10/2009	€ / R On 14-December-09	14.05	Put	Currency Future	3057	3077	3057	3077	0.00
09/10/2009	€ / R On 14-December-09	12.95	Call	Currency Future	21	22	21	22	0.00
09/10/2009	€ / R On 14-December-09	12.95	Put	Currency Future	1971	1992	1971	1992	0.00
09/10/2009	€ / R On 14-December-09	12.90	Call	Currency Future	22	23	22	23	0.00
09/10/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1922	1943	1922	1943	0.00
09/10/2009	€ / R On 14-December-09	13.10	Call	Currency Future	18	19	18	19	0.00
09/10/2009	€ / R On 14-December-09	13.10	Put	Currency Future	2118	2139	2118	2139	0.00
09/10/2009	€ / R On 14-December-09	13.60	Call	Currency Future	10	11	10	11	0.00
09/10/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2610	2631	2610	2631	0.00
09/10/2009	€ / R On 14-December-09	12.90	Call	Currency Future	22	23	22	23	0.00
09/10/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1922	1943	1922	1943	0.00
09/10/2009	€ / R On 14-December-09	12.85	Call	Currency Future	24	25	24	25	0.00
09/10/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1873	1895	1873	1895	0.00
09/10/2009	€ / R On 14-December-09	13.05	Call	Currency Future	19	20	19	20	0.00
09/10/2009	€ / R On 14-December-09	13.05	Put	Currency Future	2069	2090	2069	2090	0.00
09/10/2009	€ / R On 14-December-09	12.60	Call	Currency Future	32	33	32	33	0.00
09/10/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1631	1653	1631	1653	0.00
09/10/2009	€ / R On 14-December-09	12.35	Call	Currency Future	43	45	43	45	0.00
09/10/2009	€ / R On 14-December-09	12.35	Put	Currency Future	1392	1415	1392	1415	0.00
09/10/2009	€ / R On 14-December-09	12.65	Call	Currency Future	30	31	30	31	0.00
09/10/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1679	1701	1679	1701	0.00
09/10/2009	€ / R On 14-December-09	12.30	Call	Currency Future	46	48	46	48	0.00
09/10/2009	€ / R On 14-December-09	12.30	Put	Currency Future	1345	1368	1345	1368	0.00
09/10/2009	€ / R On 14-December-09	12.40	Call	Currency Future	40	42	40	42	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1440	1462	1440	1462	0.00
09/10/2009	€ / R On 14-December-09	12.60	Call	Currency Future	32	33	32	33	0.00
09/10/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1631	1653	1631	1653	0.00
09/10/2009	€ / R On 14-December-09	10.65	Call	Currency Future	500	494	500	494	0.00
09/10/2009	€ / R On 14-December-09	10.65	Put	Currency Future	150	164	150	164	0.00
09/10/2009	€ / R On 14-December-09	14.65	Call	Currency Future	4	5	4	5	0.00
09/10/2009	€ / R On 14-December-09	14.65	Put	Currency Future	3654	3675	3654	3675	0.00
09/10/2009	€ / R On 14-December-09	10.45	Call	Currency Future	648	638	648	638	0.00
09/10/2009	€ / R On 14-December-09	10.45	Put	Currency Future	98	107	98	107	0.00
09/10/2009	€ / R On 14-December-09	14.75	Call	Currency Future	4	4	4	4	0.00
09/10/2009	€ / R On 14-December-09	14.75	Put	Currency Future	3754	3774	3754	3774	0.00
09/10/2009	€ / R On 14-December-09	9.55	Call	Currency Future	1466	1448	1466	1448	0.00
09/10/2009	€ / R On 14-December-09	9.55	Put	Currency Future	16	18	16	18	0.00
09/10/2009	€ / R On 14-December-09	15.55	Call	Currency Future	2	2	2	2	0.00
09/10/2009	€ / R On 14-December-09	15.55	Put	Currency Future	4552	4572	4552	4572	0.00
09/10/2009	€ / R On 14-December-09	17.05	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	17.05	Put	Currency Future	6051	6071	6051	6071	0.00
09/10/2009	€ / R On 14-December-09	18.55	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	18.55	Put	Currency Future	7550	7570	7550	7570	0.00
09/10/2009	€ / R On 14-December-09	9.25	Call	Currency Future	1761	1742	1761	1742	0.00
09/10/2009	€ / R On 14-December-09	9.25	Put	Currency Future	10	12	10	12	0.00
09/10/2009	€ / R On 14-December-09	10.75	Call	Currency Future	433	430	433	430	0.00
09/10/2009	€ / R On 14-December-09	10.75	Put	Currency Future	182	200	182	200	0.00
09/10/2009	€ / R On 14-December-09	15.25	Call	Currency Future	3	3	3	3	0.00
09/10/2009	€ / R On 14-December-09	15.25	Put	Currency Future	4252	4273	4252	4273	0.00
09/10/2009	€ / R On 14-December-09	16.75	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	16.75	Put	Currency Future	5751	5771	5751	5771	0.00
09/10/2009	€ / R On 14-December-09	18.25	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	18.25	Put	Currency Future	7250	7270	7250	7270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 14-December-09	12.20	Call	Currency Future	52	54	52	54	0.00
09/10/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1252	1274	1252	1274	0.00
09/10/2009	€ / R On 14-December-09	9.10	Call	Currency Future	1909	1890	1909	1890	0.00
09/10/2009	€ / R On 14-December-09	9.10	Put	Currency Future	8	10	8	10	0.00
09/10/2009	€ / R On 14-December-09	10.60	Call	Currency Future	535	529	535	529	0.00
09/10/2009	€ / R On 14-December-09	10.60	Put	Currency Future	135	148	135	148	0.00
09/10/2009	€ / R On 14-December-09	15.10	Call	Currency Future	3	3	3	3	0.00
09/10/2009	€ / R On 14-December-09	15.10	Put	Currency Future	4103	4123	4103	4123	0.00
09/10/2009	€ / R On 14-December-09	16.60	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	16.60	Put	Currency Future	5601	5621	5601	5621	0.00
09/10/2009	€ / R On 14-December-09	18.10	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	18.10	Put	Currency Future	7100	7121	7100	7121	0.00
09/10/2009	€ / R On 14-December-09	7.80	Call	Currency Future	3201	3181	3201	3181	0.00
09/10/2009	€ / R On 14-December-09	7.80	Put	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	8.80	Call	Currency Future	2206	2186	2206	2186	0.00
09/10/2009	€ / R On 14-December-09	8.80	Put	Currency Future	5	6	5	6	0.00
09/10/2009	€ / R On 14-December-09	9.80	Call	Currency Future	1224	1206	1224	1206	0.00
09/10/2009	€ / R On 14-December-09	9.80	Put	Currency Future	24	26	24	26	0.00
09/10/2009	€ / R On 14-December-09	10.80	Call	Currency Future	401	399	401	399	0.00
09/10/2009	€ / R On 14-December-09	10.80	Put	Currency Future	201	219	201	219	0.00
09/10/2009	€ / R On 14-December-09	14.80	Call	Currency Future	4	4	4	4	0.00
09/10/2009	€ / R On 14-December-09	14.80	Put	Currency Future	3803	3824	3803	3824	0.00
09/10/2009	€ / R On 14-December-09	15.80	Call	Currency Future	2	2	2	2	0.00
09/10/2009	€ / R On 14-December-09	15.80	Put	Currency Future	4801	4822	4801	4822	0.00
09/10/2009	€ / R On 14-December-09	7.70	Call	Currency Future	3301	3281	3301	3281	0.00
09/10/2009	€ / R On 14-December-09	7.70	Put	Currency Future	0	1	0	1	0.00
09/10/2009	€ / R On 14-December-09	8.70	Call	Currency Future	2305	2286	2305	2286	0.00
09/10/2009	€ / R On 14-December-09	8.70	Put	Currency Future	5	5	5	5	0.00
09/10/2009	€ / R On 14-December-09	9.70	Call	Currency Future	1320	1302	1320	1302	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 14-December-09	9.70	Put	Currency Future	20	22	20	22	0.00
09/10/2009	€ / R On 14-December-09	10.70	Call	Currency Future	466	461	466	461	0.00
09/10/2009	€ / R On 14-December-09	10.70	Put	Currency Future	166	181	166	181	0.00
09/10/2009	€ / R On 14-December-09	14.70	Call	Currency Future	4	5	4	5	0.00
09/10/2009	€ / R On 14-December-09	14.70	Put	Currency Future	3704	3724	3704	3724	0.00
09/10/2009	€ / R On 14-December-09	15.70	Call	Currency Future	2	2	2	2	0.00
09/10/2009	€ / R On 14-December-09	15.70	Put	Currency Future	4702	4722	4702	4722	0.00
09/10/2009	€ / R On 14-December-09	7.65	Call	Currency Future	3350	3331	3350	3331	0.00
09/10/2009	€ / R On 14-December-09	7.65	Put	Currency Future	0	1	0	1	0.00
09/10/2009	€ / R On 14-December-09	8.65	Call	Currency Future	2355	2335	2355	2335	0.00
09/10/2009	€ / R On 14-December-09	8.65	Put	Currency Future	4	5	4	5	0.00
09/10/2009	€ / R On 14-December-09	9.65	Call	Currency Future	1369	1351	1369	1351	0.00
09/10/2009	€ / R On 14-December-09	9.65	Put	Currency Future	19	20	19	20	0.00
09/10/2009	€ / R On 14-December-09	15.65	Call	Currency Future	2	2	2	2	0.00
09/10/2009	€ / R On 14-December-09	15.65	Put	Currency Future	4652	4672	4652	4672	0.00
09/10/2009	€ / R On 14-December-09	7.90	Call	Currency Future	3101	3082	3101	3082	0.00
09/10/2009	€ / R On 14-December-09	7.90	Put	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	8.90	Call	Currency Future	2107	2087	2107	2087	0.00
09/10/2009	€ / R On 14-December-09	8.90	Put	Currency Future	6	7	6	7	0.00
09/10/2009	€ / R On 14-December-09	9.90	Call	Currency Future	1128	1110	1128	1110	0.00
09/10/2009	€ / R On 14-December-09	9.90	Put	Currency Future	28	30	28	30	0.00
09/10/2009	€ / R On 14-December-09	10.90	Call	Currency Future	341	342	341	342	0.00
09/10/2009	€ / R On 14-December-09	10.90	Put	Currency Future	241	262	241	262	0.00
09/10/2009	€ / R On 14-December-09	14.90	Call	Currency Future	4	4	4	4	0.00
09/10/2009	€ / R On 14-December-09	14.90	Put	Currency Future	3903	3924	3903	3924	0.00
09/10/2009	€ / R On 14-December-09	15.90	Call	Currency Future	2	2	2	2	0.00
09/10/2009	€ / R On 14-December-09	15.90	Put	Currency Future	4901	4922	4901	4922	0.00
09/10/2009	€ / R On 14-December-09	8.00	Call	Currency Future	3002	2982	3002	2982	0.00
09/10/2009	€ / R On 14-December-09	8.00	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
09/10/2009	€ / R On 14-December-09	9.00	Call	Currency Future	2008	1989	2008	1989	0.00
09/10/2009	€ / R On 14-December-09	9.00	Put	Currency Future	7	8	7	8	0.00
09/10/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1033	1015	1033	1015	0.00
09/10/2009	€ / R On 14-December-09	10.00	Put	Currency Future	32	35	32	35	0.00
09/10/2009	€ / R On 14-December-09	15.00	Call	Currency Future	3	4	3	4	0.00
09/10/2009	€ / R On 14-December-09	15.00	Put	Currency Future	4003	4024	4003	4024	0.00
09/10/2009	€ / R On 14-December-09	16.00	Call	Currency Future	2	2	2	2	0.00
09/10/2009	€ / R On 14-December-09	16.00	Put	Currency Future	5001	5022	5001	5022	0.00
09/10/2009	€ / R On 14-December-09	8.10	Call	Currency Future	2902	2882	2902	2882	0.00
09/10/2009	€ / R On 14-December-09	8.10	Put	Currency Future	2	2	2	2	0.00
09/10/2009	€ / R On 14-December-09	10.10	Call	Currency Future	943	926	943	926	0.00
09/10/2009	€ / R On 14-December-09	10.10	Put	Currency Future	42	46	42	46	0.00
09/10/2009	€ / R On 14-December-09	16.10	Call	Currency Future	1	2	1	2	0.00
09/10/2009	€ / R On 14-December-09	16.10	Put	Currency Future	5101	5121	5101	5121	0.00
09/10/2009	€ / R On 15-March-10	8.25	Call	Currency Future	2947	2925	2947	2925	0.00
09/10/2009	€ / R On 15-March-10	8.25	Put	Currency Future	14	14	14	14	0.00
09/10/2009	€ / R On 15-March-10	9.25	Call	Currency Future	1967	1946	1967	1946	0.00
09/10/2009	€ / R On 15-March-10	9.25	Put	Currency Future	34	35	34	35	0.00
09/10/2009	€ / R On 15-March-10	10.25	Call	Currency Future	1050	1034	1050	1034	0.00
09/10/2009	€ / R On 15-March-10	10.25	Put	Currency Future	116	123	116	123	0.00
09/10/2009	€ / R On 15-March-10	13.25	Call	Currency Future	102	101	102	101	0.00
09/10/2009	€ / R On 15-March-10	13.25	Put	Currency Future	2169	2191	2169	2191	0.00
09/10/2009	€ / R On 15-March-10	14.25	Call	Currency Future	44	44	44	44	0.00
09/10/2009	€ / R On 15-March-10	14.25	Put	Currency Future	3111	3133	3111	3133	0.00
09/10/2009	€ / R On 15-March-10	15.25	Call	Currency Future	20	20	20	20	0.00
09/10/2009	€ / R On 15-March-10	15.25	Put	Currency Future	4087	4109	4087	4109	0.00
09/10/2009	€ / R On 15-March-10	16.25	Call	Currency Future	13	13	13	13	0.00
09/10/2009	€ / R On 15-March-10	16.25	Put	Currency Future	5080	5102	5080	5102	0.00
09/10/2009	€ / R On 14-December-09	8.05	Call	Currency Future	2952	2932	2952	2932	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 14-December-09	8.05	Put	Currency Future	2	2	2	2	0.00
09/10/2009	€ / R On 14-December-09	9.05	Call	Currency Future	1958	1939	1958	1939	0.00
09/10/2009	€ / R On 14-December-09	9.05	Put	Currency Future	8	9	8	9	0.00
09/10/2009	€ / R On 14-December-09	10.05	Call	Currency Future	987	970	987	970	0.00
09/10/2009	€ / R On 14-December-09	10.05	Put	Currency Future	37	40	37	40	0.00
09/10/2009	€ / R On 14-December-09	15.05	Call	Currency Future	3	4	3	4	0.00
09/10/2009	€ / R On 14-December-09	15.05	Put	Currency Future	4053	4073	4053	4073	0.00
09/10/2009	€ / R On 14-December-09	16.05	Call	Currency Future	1	2	1	2	0.00
09/10/2009	€ / R On 14-December-09	16.05	Put	Currency Future	5051	5071	5051	5071	0.00
09/10/2009	€ / R On 15-March-10	8.20	Call	Currency Future	2996	2974	2996	2974	0.00
09/10/2009	€ / R On 15-March-10	8.20	Put	Currency Future	13	13	13	13	0.00
09/10/2009	€ / R On 15-March-10	9.20	Call	Currency Future	2015	1994	2015	1994	0.00
09/10/2009	€ / R On 15-March-10	9.20	Put	Currency Future	32	33	32	33	0.00
09/10/2009	€ / R On 15-March-10	10.20	Call	Currency Future	1089	1072	1089	1072	0.00
09/10/2009	€ / R On 15-March-10	10.20	Put	Currency Future	105	112	105	112	0.00
09/10/2009	€ / R On 15-March-10	13.20	Call	Currency Future	107	106	107	106	0.00
09/10/2009	€ / R On 15-March-10	13.20	Put	Currency Future	2124	2145	2124	2145	0.00
09/10/2009	€ / R On 15-March-10	14.20	Call	Currency Future	46	46	46	46	0.00
09/10/2009	€ / R On 15-March-10	14.20	Put	Currency Future	3063	3085	3063	3085	0.00
09/10/2009	€ / R On 15-March-10	15.20	Call	Currency Future	21	21	21	21	0.00
09/10/2009	€ / R On 15-March-10	15.20	Put	Currency Future	4037	4060	4037	4060	0.00
09/10/2009	€ / R On 15-March-10	16.20	Call	Currency Future	13	13	13	13	0.00
09/10/2009	€ / R On 15-March-10	16.20	Put	Currency Future	5030	5052	5030	5052	0.00
09/10/2009	€ / R On 15-March-10	8.10	Call	Currency Future	3095	3073	3095	3073	0.00
09/10/2009	€ / R On 15-March-10	8.10	Put	Currency Future	12	12	12	12	0.00
09/10/2009	€ / R On 15-March-10	9.10	Call	Currency Future	2112	2090	2112	2090	0.00
09/10/2009	€ / R On 15-March-10	9.10	Put	Currency Future	29	30	29	30	0.00
09/10/2009	€ / R On 15-March-10	10.10	Call	Currency Future	1177	1156	1177	1156	0.00
09/10/2009	€ / R On 15-March-10	10.10	Put	Currency Future	93	95	93	95	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 15-March-10	11.10	Call	Currency Future	515	505	515	505	0.00
09/10/2009	€ / R On 15-March-10	11.10	Put	Currency Future	431	444	431	444	0.00
09/10/2009	€ / R On 15-March-10	13.10	Call	Currency Future	114	114	114	114	0.00
09/10/2009	€ / R On 15-March-10	13.10	Put	Currency Future	2030	2053	2030	2053	0.00
09/10/2009	€ / R On 15-March-10	14.10	Call	Currency Future	50	50	50	50	0.00
09/10/2009	€ / R On 15-March-10	14.10	Put	Currency Future	2967	2989	2967	2989	0.00
09/10/2009	€ / R On 15-March-10	15.10	Call	Currency Future	22	22	22	22	0.00
09/10/2009	€ / R On 15-March-10	15.10	Put	Currency Future	3939	3961	3939	3961	0.00
09/10/2009	€ / R On 15-March-10	16.10	Call	Currency Future	14	14	14	14	0.00
09/10/2009	€ / R On 15-March-10	16.10	Put	Currency Future	4930	4953	4930	4953	0.00
09/10/2009	€ / R On 14-December-09	7.85	Call	Currency Future	3151	3131	3151	3131	0.00
09/10/2009	€ / R On 14-December-09	7.85	Put	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	8.85	Call	Currency Future	2156	2137	2156	2137	0.00
09/10/2009	€ / R On 14-December-09	8.85	Put	Currency Future	6	7	6	7	0.00
09/10/2009	€ / R On 14-December-09	9.85	Call	Currency Future	1176	1158	1176	1158	0.00
09/10/2009	€ / R On 14-December-09	9.85	Put	Currency Future	25	28	25	28	0.00
09/10/2009	€ / R On 14-December-09	10.85	Call	Currency Future	370	370	370	370	0.00
09/10/2009	€ / R On 14-December-09	10.85	Put	Currency Future	220	240	220	240	0.00
09/10/2009	€ / R On 14-December-09	15.85	Call	Currency Future	2	2	2	2	0.00
09/10/2009	€ / R On 14-December-09	15.85	Put	Currency Future	4851	4872	4851	4872	0.00
09/10/2009	€ / R On 15-March-10	8.05	Call	Currency Future	3144	3122	3144	3122	0.00
09/10/2009	€ / R On 15-March-10	8.05	Put	Currency Future	11	11	11	11	0.00
09/10/2009	€ / R On 15-March-10	9.05	Call	Currency Future	2161	2139	2161	2139	0.00
09/10/2009	€ / R On 15-March-10	9.05	Put	Currency Future	28	28	28	28	0.00
09/10/2009	€ / R On 15-March-10	10.05	Call	Currency Future	1221	1201	1221	1201	0.00
09/10/2009	€ / R On 15-March-10	10.05	Put	Currency Future	88	90	88	90	0.00
09/10/2009	€ / R On 15-March-10	11.05	Call	Currency Future	539	529	539	529	0.00
09/10/2009	€ / R On 15-March-10	11.05	Put	Currency Future	406	419	406	419	0.00
09/10/2009	€ / R On 15-March-10	13.05	Call	Currency Future	117	117	117	117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 15-March-10	13.05	Put	Currency Future	1984	2007	1984	2007	0.00
09/10/2009	€ / R On 15-March-10	14.05	Call	Currency Future	52	52	52	52	0.00
09/10/2009	€ / R On 15-March-10	14.05	Put	Currency Future	2919	2941	2919	2941	0.00
09/10/2009	€ / R On 15-March-10	15.05	Call	Currency Future	23	23	23	23	0.00
09/10/2009	€ / R On 15-March-10	15.05	Put	Currency Future	3890	3912	3890	3912	0.00
09/10/2009	€ / R On 15-March-10	16.05	Call	Currency Future	14	14	14	14	0.00
09/10/2009	€ / R On 15-March-10	16.05	Put	Currency Future	4881	4903	4881	4903	0.00
09/10/2009	€ / R On 15-March-10	8.15	Call	Currency Future	3046	3024	3046	3024	0.00
09/10/2009	€ / R On 15-March-10	8.15	Put	Currency Future	12	13	12	13	0.00
09/10/2009	€ / R On 15-March-10	9.15	Call	Currency Future	2063	2042	2063	2042	0.00
09/10/2009	€ / R On 15-March-10	9.15	Put	Currency Future	30	31	30	31	0.00
09/10/2009	€ / R On 15-March-10	10.15	Call	Currency Future	1132	1112	1132	1112	0.00
09/10/2009	€ / R On 15-March-10	10.15	Put	Currency Future	99	101	99	101	0.00
09/10/2009	€ / R On 15-March-10	13.15	Call	Currency Future	110	110	110	110	0.00
09/10/2009	€ / R On 15-March-10	13.15	Put	Currency Future	2077	2100	2077	2100	0.00
09/10/2009	€ / R On 15-March-10	14.15	Call	Currency Future	48	47	48	47	0.00
09/10/2009	€ / R On 15-March-10	14.15	Put	Currency Future	3015	3037	3015	3037	0.00
09/10/2009	€ / R On 15-March-10	15.15	Call	Currency Future	21	21	21	21	0.00
09/10/2009	€ / R On 15-March-10	15.15	Put	Currency Future	3988	4010	3988	4010	0.00
09/10/2009	€ / R On 15-March-10	16.15	Call	Currency Future	13	13	13	13	0.00
09/10/2009	€ / R On 15-March-10	16.15	Put	Currency Future	4980	5003	4980	5003	0.00
09/10/2009	€ / R On 15-March-10	7.90	Call	Currency Future	3292	3270	3292	3270	0.00
09/10/2009	€ / R On 15-March-10	7.90	Put	Currency Future	9	9	9	9	0.00
09/10/2009	€ / R On 15-March-10	8.90	Call	Currency Future	2307	2286	2307	2286	0.00
09/10/2009	€ / R On 15-March-10	8.90	Put	Currency Future	24	25	24	25	0.00
09/10/2009	€ / R On 15-March-10	9.90	Call	Currency Future	1357	1336	1357	1336	0.00
09/10/2009	€ / R On 15-March-10	9.90	Put	Currency Future	73	75	73	75	0.00
09/10/2009	€ / R On 15-March-10	10.90	Call	Currency Future	618	607	618	607	0.00
09/10/2009	€ / R On 15-March-10	10.90	Put	Currency Future	334	346	334	346	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 15-March-10	12.90	Call	Currency Future	129	129	129	129	0.00
09/10/2009	€ / R On 15-March-10	12.90	Put	Currency Future	1846	1868	1846	1868	0.00
09/10/2009	€ / R On 15-March-10	13.90	Call	Currency Future	59	59	59	59	0.00
09/10/2009	€ / R On 15-March-10	13.90	Put	Currency Future	2776	2798	2776	2798	0.00
09/10/2009	€ / R On 15-March-10	14.90	Call	Currency Future	26	26	26	26	0.00
09/10/2009	€ / R On 15-March-10	14.90	Put	Currency Future	3743	3765	3743	3765	0.00
09/10/2009	€ / R On 15-March-10	15.90	Call	Currency Future	15	15	15	15	0.00
09/10/2009	€ / R On 15-March-10	15.90	Put	Currency Future	4732	4754	4732	4754	0.00
09/10/2009	€ / R On 15-March-10	7.80	Call	Currency Future	3391	3369	3391	3369	0.00
09/10/2009	€ / R On 15-March-10	7.80	Put	Currency Future	8	8	8	8	0.00
09/10/2009	€ / R On 15-March-10	8.80	Call	Currency Future	2405	2383	2405	2383	0.00
09/10/2009	€ / R On 15-March-10	8.80	Put	Currency Future	22	23	22	23	0.00
09/10/2009	€ / R On 15-March-10	9.80	Call	Currency Future	1448	1427	1448	1427	0.00
09/10/2009	€ / R On 15-March-10	9.80	Put	Currency Future	65	67	65	67	0.00
09/10/2009	€ / R On 15-March-10	10.80	Call	Currency Future	674	663	674	663	0.00
09/10/2009	€ / R On 15-March-10	10.80	Put	Currency Future	291	302	291	302	0.00
09/10/2009	€ / R On 15-March-10	12.80	Call	Currency Future	138	138	138	138	0.00
09/10/2009	€ / R On 15-March-10	12.80	Put	Currency Future	1754	1777	1754	1777	0.00
09/10/2009	€ / R On 15-March-10	13.80	Call	Currency Future	64	64	64	64	0.00
09/10/2009	€ / R On 15-March-10	13.80	Put	Currency Future	2681	2703	2681	2703	0.00
09/10/2009	€ / R On 15-March-10	14.80	Call	Currency Future	28	28	28	28	0.00
09/10/2009	€ / R On 15-March-10	14.80	Put	Currency Future	3645	3667	3645	3667	0.00
09/10/2009	€ / R On 15-March-10	15.80	Call	Currency Future	15	16	15	16	0.00
09/10/2009	€ / R On 15-March-10	15.80	Put	Currency Future	4632	4655	4632	4655	0.00
09/10/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3342	3320	3342	3320	0.00
09/10/2009	€ / R On 15-March-10	7.85	Put	Currency Future	9	9	9	9	0.00
09/10/2009	€ / R On 15-March-10	8.85	Call	Currency Future	2356	2334	2356	2334	0.00
09/10/2009	€ / R On 15-March-10	8.85	Put	Currency Future	23	24	23	24	0.00
09/10/2009	€ / R On 15-March-10	9.85	Call	Currency Future	1402	1382	1402	1382	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 15-March-10	9.85	Put	Currency Future	69	71	69	71	0.00
09/10/2009	€ / R On 15-March-10	10.85	Call	Currency Future	646	634	646	634	0.00
09/10/2009	€ / R On 15-March-10	10.85	Put	Currency Future	312	324	312	324	0.00
09/10/2009	€ / R On 15-March-10	12.85	Call	Currency Future	133	133	133	133	0.00
09/10/2009	€ / R On 15-March-10	12.85	Put	Currency Future	1800	1822	1800	1822	0.00
09/10/2009	€ / R On 15-March-10	13.85	Call	Currency Future	62	61	62	61	0.00
09/10/2009	€ / R On 15-March-10	13.85	Put	Currency Future	2728	2750	2728	2750	0.00
09/10/2009	€ / R On 15-March-10	14.85	Call	Currency Future	27	27	27	27	0.00
09/10/2009	€ / R On 15-March-10	14.85	Put	Currency Future	3694	3716	3694	3716	0.00
09/10/2009	€ / R On 15-March-10	15.85	Call	Currency Future	15	15	15	15	0.00
09/10/2009	€ / R On 15-March-10	15.85	Put	Currency Future	4682	4704	4682	4704	0.00
09/10/2009	€ / R On 15-March-10	8.00	Call	Currency Future	3194	3171	3194	3171	0.00
09/10/2009	€ / R On 15-March-10	8.00	Put	Currency Future	10	11	10	11	0.00
09/10/2009	€ / R On 15-March-10	9.00	Call	Currency Future	2210	2188	2210	2188	0.00
09/10/2009	€ / R On 15-March-10	9.00	Put	Currency Future	26	27	26	27	0.00
09/10/2009	€ / R On 15-March-10	10.00	Call	Currency Future	1266	1245	1266	1245	0.00
09/10/2009	€ / R On 15-March-10	10.00	Put	Currency Future	83	85	83	85	0.00
09/10/2009	€ / R On 15-March-10	13.00	Call	Currency Future	121	121	121	121	0.00
09/10/2009	€ / R On 15-March-10	13.00	Put	Currency Future	1938	1960	1938	1960	0.00
09/10/2009	€ / R On 15-March-10	14.00	Call	Currency Future	54	54	54	54	0.00
09/10/2009	€ / R On 15-March-10	14.00	Put	Currency Future	2871	2893	2871	2893	0.00
09/10/2009	€ / R On 15-March-10	15.00	Call	Currency Future	24	24	24	24	0.00
09/10/2009	€ / R On 15-March-10	15.00	Put	Currency Future	3841	3863	3841	3863	0.00
09/10/2009	€ / R On 15-March-10	16.00	Call	Currency Future	14	14	14	14	0.00
09/10/2009	€ / R On 15-March-10	16.00	Put	Currency Future	4831	4853	4831	4853	0.00
09/10/2009	€ / R On 14-December-09	7.75	Call	Currency Future	3251	3231	3251	3231	0.00
09/10/2009	€ / R On 14-December-09	7.75	Put	Currency Future	0	1	0	1	0.00
09/10/2009	€ / R On 14-December-09	8.75	Call	Currency Future	2255	2236	2255	2236	0.00
09/10/2009	€ / R On 14-December-09	8.75	Put	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
09/10/2009	€ / R On 14-December-09	9.75	Call	Currency Future	1272	1254	1272	1254	0.00
09/10/2009	€ / R On 14-December-09	9.75	Put	Currency Future	22	24	22	24	0.00
09/10/2009	€ / R On 14-December-09	15.75	Call	Currency Future	2	2	2	2	0.00
09/10/2009	€ / R On 14-December-09	15.75	Put	Currency Future	4752	4772	4752	4772	0.00
09/10/2009	€ / R On 15-March-10	7.95	Call	Currency Future	3243	3221	3243	3221	0.00
09/10/2009	€ / R On 15-March-10	7.95	Put	Currency Future	10	10	10	10	0.00
09/10/2009	€ / R On 15-March-10	8.95	Call	Currency Future	2258	2237	2258	2237	0.00
09/10/2009	€ / R On 15-March-10	8.95	Put	Currency Future	25	26	25	26	0.00
09/10/2009	€ / R On 15-March-10	9.95	Call	Currency Future	1311	1290	1311	1290	0.00
09/10/2009	€ / R On 15-March-10	9.95	Put	Currency Future	78	80	78	80	0.00
09/10/2009	€ / R On 15-March-10	10.95	Call	Currency Future	591	580	591	580	0.00
09/10/2009	€ / R On 15-March-10	10.95	Put	Currency Future	357	369	357	369	0.00
09/10/2009	€ / R On 15-March-10	12.95	Call	Currency Future	125	125	125	125	0.00
09/10/2009	€ / R On 15-March-10	12.95	Put	Currency Future	1892	1914	1892	1914	0.00
09/10/2009	€ / R On 15-March-10	13.95	Call	Currency Future	57	56	57	56	0.00
09/10/2009	€ / R On 15-March-10	13.95	Put	Currency Future	2823	2845	2823	2845	0.00
09/10/2009	€ / R On 15-March-10	14.95	Call	Currency Future	25	25	25	25	0.00
09/10/2009	€ / R On 15-March-10	14.95	Put	Currency Future	3792	3814	3792	3814	0.00
09/10/2009	€ / R On 15-March-10	15.95	Call	Currency Future	14	15	14	15	0.00
09/10/2009	€ / R On 15-March-10	15.95	Put	Currency Future	4781	4804	4781	4804	0.00
09/10/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3400	3381	3400	3381	0.00
09/10/2009	€ / R On 14-December-09	7.60	Put	Currency Future	0	1	0	1	0.00
09/10/2009	€ / R On 14-December-09	8.60	Call	Currency Future	2404	2385	2404	2385	0.00
09/10/2009	€ / R On 14-December-09	8.60	Put	Currency Future	4	5	4	5	0.00
09/10/2009	€ / R On 14-December-09	9.60	Call	Currency Future	1418	1399	1418	1399	0.00
09/10/2009	€ / R On 14-December-09	9.60	Put	Currency Future	17	19	17	19	0.00
09/10/2009	€ / R On 14-December-09	15.60	Call	Currency Future	2	2	2	2	0.00
09/10/2009	€ / R On 14-December-09	15.60	Put	Currency Future	4602	4622	4602	4622	0.00
09/10/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3400	3381	3400	3381	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 14-December-09	7.60	Put	Currency Future	0	1	0	1	0.00
09/10/2009	€ / R On 15-March-10	7.75	Call	Currency Future	3441	3419	3441	3419	0.00
09/10/2009	€ / R On 15-March-10	7.75	Put	Currency Future	8	8	8	8	0.00
09/10/2009	€ / R On 15-March-10	8.75	Call	Currency Future	2454	2432	2454	2432	0.00
09/10/2009	€ / R On 15-March-10	8.75	Put	Currency Future	21	22	21	22	0.00
09/10/2009	€ / R On 15-March-10	9.75	Call	Currency Future	1494	1474	1494	1474	0.00
09/10/2009	€ / R On 15-March-10	9.75	Put	Currency Future	61	63	61	63	0.00
09/10/2009	€ / R On 15-March-10	10.75	Call	Currency Future	704	692	704	692	0.00
09/10/2009	€ / R On 15-March-10	10.75	Put	Currency Future	271	281	271	281	0.00
09/10/2009	€ / R On 15-March-10	12.75	Call	Currency Future	142	142	142	142	0.00
09/10/2009	€ / R On 15-March-10	12.75	Put	Currency Future	1709	1731	1709	1731	0.00
09/10/2009	€ / R On 15-March-10	13.75	Call	Currency Future	67	66	67	66	0.00
09/10/2009	€ / R On 15-March-10	13.75	Put	Currency Future	2634	2656	2634	2656	0.00
09/10/2009	€ / R On 15-March-10	14.75	Call	Currency Future	29	29	29	29	0.00
09/10/2009	€ / R On 15-March-10	14.75	Put	Currency Future	3596	3618	3596	3618	0.00
09/10/2009	€ / R On 15-March-10	15.75	Call	Currency Future	16	16	16	16	0.00
09/10/2009	€ / R On 15-March-10	15.75	Put	Currency Future	4583	4605	4583	4605	0.00
09/10/2009	€ / R On 14-December-09	7.50	Call	Currency Future	3500	3481	3500	3481	0.00
09/10/2009	€ / R On 14-December-09	7.50	Put	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	8.50	Call	Currency Future	2504	2484	2504	2484	0.00
09/10/2009	€ / R On 14-December-09	8.50	Put	Currency Future	4	4	4	4	0.00
09/10/2009	€ / R On 14-December-09	9.50	Call	Currency Future	1515	1497	1515	1497	0.00
09/10/2009	€ / R On 14-December-09	9.50	Put	Currency Future	15	16	15	16	0.00
09/10/2009	€ / R On 14-December-09	10.50	Call	Currency Future	610	600	610	600	0.00
09/10/2009	€ / R On 14-December-09	10.50	Put	Currency Future	109	120	109	120	0.00
09/10/2009	€ / R On 14-December-09	14.50	Call	Currency Future	5	5	5	5	0.00
09/10/2009	€ / R On 14-December-09	14.50	Put	Currency Future	3504	3525	3504	3525	0.00
09/10/2009	€ / R On 14-December-09	15.50	Call	Currency Future	2	2	2	2	0.00
09/10/2009	€ / R On 14-December-09	15.50	Put	Currency Future	4502	4522	4502	4522	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 15-March-10	7.70	Call	Currency Future	3490	3468	3490	3468	0.00
09/10/2009	€ / R On 15-March-10	7.70	Put	Currency Future	7	7	7	7	0.00
09/10/2009	€ / R On 15-March-10	8.70	Call	Currency Future	2503	2481	2503	2481	0.00
09/10/2009	€ / R On 15-March-10	8.70	Put	Currency Future	20	21	20	21	0.00
09/10/2009	€ / R On 15-March-10	9.70	Call	Currency Future	1541	1520	1541	1520	0.00
09/10/2009	€ / R On 15-March-10	9.70	Put	Currency Future	58	59	58	59	0.00
09/10/2009	€ / R On 15-March-10	10.70	Call	Currency Future	735	723	735	723	0.00
09/10/2009	€ / R On 15-March-10	10.70	Put	Currency Future	252	262	252	262	0.00
09/10/2009	€ / R On 15-March-10	12.70	Call	Currency Future	147	147	147	147	0.00
09/10/2009	€ / R On 15-March-10	12.70	Put	Currency Future	1664	1686	1664	1686	0.00
09/10/2009	€ / R On 15-March-10	13.70	Call	Currency Future	70	69	70	69	0.00
09/10/2009	€ / R On 15-March-10	13.70	Put	Currency Future	2587	2608	2587	2608	0.00
09/10/2009	€ / R On 15-March-10	14.70	Call	Currency Future	31	30	31	30	0.00
09/10/2009	€ / R On 15-March-10	14.70	Put	Currency Future	3547	3570	3547	3570	0.00
09/10/2009	€ / R On 15-March-10	15.70	Call	Currency Future	16	16	16	16	0.00
09/10/2009	€ / R On 15-March-10	15.70	Put	Currency Future	4533	4555	4533	4555	0.00
09/10/2009	€ / R On 14-December-09	7.30	Call	Currency Future	3700	3680	3700	3680	0.00
09/10/2009	€ / R On 14-December-09	7.30	Put	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	8.30	Call	Currency Future	2703	2683	2703	2683	0.00
09/10/2009	€ / R On 14-December-09	8.30	Put	Currency Future	3	3	3	3	0.00
09/10/2009	€ / R On 14-December-09	9.30	Call	Currency Future	1711	1693	1711	1693	0.00
09/10/2009	€ / R On 14-December-09	9.30	Put	Currency Future	11	12	11	12	0.00
09/10/2009	€ / R On 14-December-09	10.30	Call	Currency Future	770	756	770	756	0.00
09/10/2009	€ / R On 14-December-09	10.30	Put	Currency Future	69	76	69	76	0.00
09/10/2009	€ / R On 14-December-09	14.30	Call	Currency Future	6	6	6	6	0.00
09/10/2009	€ / R On 14-December-09	14.30	Put	Currency Future	3305	3326	3305	3326	0.00
09/10/2009	€ / R On 14-December-09	15.30	Call	Currency Future	3	3	3	3	0.00
09/10/2009	€ / R On 14-December-09	15.30	Put	Currency Future	4302	4323	4302	4323	0.00
09/10/2009	€ / R On 15-March-10	7.50	Call	Currency Future	3689	3667	3689	3667	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 15-March-10	7.50	Put	Currency Future	6	6	6	6	0.00
09/10/2009	€ / R On 15-March-10	8.50	Call	Currency Future	2700	2678	2700	2678	0.00
09/10/2009	€ / R On 15-March-10	8.50	Put	Currency Future	17	17	17	17	0.00
09/10/2009	€ / R On 15-March-10	9.50	Call	Currency Future	1729	1708	1729	1708	0.00
09/10/2009	€ / R On 15-March-10	9.50	Put	Currency Future	45	47	45	47	0.00
09/10/2009	€ / R On 15-March-10	10.50	Call	Currency Future	866	852	866	852	0.00
09/10/2009	€ / R On 15-March-10	10.50	Put	Currency Future	183	192	183	192	0.00
09/10/2009	€ / R On 15-March-10	12.50	Call	Currency Future	169	169	169	169	0.00
09/10/2009	€ / R On 15-March-10	12.50	Put	Currency Future	1486	1508	1486	1508	0.00
09/10/2009	€ / R On 15-March-10	13.50	Call	Currency Future	83	82	83	82	0.00
09/10/2009	€ / R On 15-March-10	13.50	Put	Currency Future	2400	2421	2400	2421	0.00
09/10/2009	€ / R On 15-March-10	14.50	Call	Currency Future	36	36	36	36	0.00
09/10/2009	€ / R On 15-March-10	14.50	Put	Currency Future	3353	3375	3353	3375	0.00
09/10/2009	€ / R On 15-March-10	15.50	Call	Currency Future	18	18	18	18	0.00
09/10/2009	€ / R On 15-March-10	15.50	Put	Currency Future	4335	4357	4335	4357	0.00
09/10/2009	€ / R On 14-December-09	7.20	Call	Currency Future	3800	3780	3800	3780	0.00
09/10/2009	€ / R On 14-December-09	7.20	Put	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	8.20	Call	Currency Future	2803	2783	2803	2783	0.00
09/10/2009	€ / R On 14-December-09	8.20	Put	Currency Future	2	3	2	3	0.00
09/10/2009	€ / R On 14-December-09	9.20	Call	Currency Future	1810	1791	1810	1791	0.00
09/10/2009	€ / R On 14-December-09	9.20	Put	Currency Future	10	11	10	11	0.00
09/10/2009	€ / R On 14-December-09	10.20	Call	Currency Future	855	839	855	839	0.00
09/10/2009	€ / R On 14-December-09	10.20	Put	Currency Future	54	59	54	59	0.00
09/10/2009	€ / R On 14-December-09	14.20	Call	Currency Future	6	7	6	7	0.00
09/10/2009	€ / R On 14-December-09	14.20	Put	Currency Future	3206	3226	3206	3226	0.00
09/10/2009	€ / R On 14-December-09	15.20	Call	Currency Future	3	3	3	3	0.00
09/10/2009	€ / R On 14-December-09	15.20	Put	Currency Future	4202	4223	4202	4223	0.00
09/10/2009	€ / R On 15-March-10	7.35	Call	Currency Future	3838	3816	3838	3816	0.00
09/10/2009	€ / R On 15-March-10	7.35	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
09/10/2009	€ / R On 15-March-10	8.35	Call	Currency Future	2848	2826	2848	2826	0.00
09/10/2009	€ / R On 15-March-10	8.35	Put	Currency Future	15	15	15	15	0.00
09/10/2009	€ / R On 15-March-10	9.35	Call	Currency Future	1871	1850	1871	1850	0.00
09/10/2009	€ / R On 15-March-10	9.35	Put	Currency Future	38	39	38	39	0.00
09/10/2009	€ / R On 15-March-10	10.35	Call	Currency Future	974	959	974	959	0.00
09/10/2009	€ / R On 15-March-10	10.35	Put	Currency Future	141	148	141	148	0.00
09/10/2009	€ / R On 15-March-10	12.35	Call	Currency Future	188	188	188	188	0.00
09/10/2009	€ / R On 15-March-10	12.35	Put	Currency Future	1355	1377	1355	1377	0.00
09/10/2009	€ / R On 15-March-10	13.35	Call	Currency Future	94	93	94	93	0.00
09/10/2009	€ / R On 15-March-10	13.35	Put	Currency Future	2261	2282	2261	2282	0.00
09/10/2009	€ / R On 15-March-10	14.35	Call	Currency Future	41	40	41	40	0.00
09/10/2009	€ / R On 15-March-10	14.35	Put	Currency Future	3207	3229	3207	3229	0.00
09/10/2009	€ / R On 15-March-10	15.35	Call	Currency Future	19	19	19	19	0.00
09/10/2009	€ / R On 15-March-10	15.35	Put	Currency Future	4186	4208	4186	4208	0.00
09/10/2009	€ / R On 14-December-09	17.20	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	17.20	Put	Currency Future	6200	6221	6200	6221	0.00
09/10/2009	€ / R On 14-December-09	19.20	Call	Currency Future	0	1	0	1	0.00
09/10/2009	€ / R On 14-December-09	19.20	Put	Currency Future	8200	8220	8200	8220	0.00
09/10/2009	€ / R On 15-March-10	17.35	Call	Currency Future	9	9	9	9	0.00
09/10/2009	€ / R On 15-March-10	17.35	Put	Currency Future	6175	6198	6175	6198	0.00
09/10/2009	€ / R On 15-March-10	19.35	Call	Currency Future	4	4	4	4	0.00
09/10/2009	€ / R On 15-March-10	19.35	Put	Currency Future	8171	8193	8171	8193	0.00
09/10/2009	€ / R On 14-December-09	17.30	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	17.30	Put	Currency Future	6300	6321	6300	6321	0.00
09/10/2009	€ / R On 14-December-09	19.30	Call	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	19.30	Put	Currency Future	8300	8320	8300	8320	0.00
09/10/2009	€ / R On 15-March-10	17.50	Call	Currency Future	8	8	8	8	0.00
09/10/2009	€ / R On 15-March-10	17.50	Put	Currency Future	6325	6347	6325	6347	0.00
09/10/2009	€ / R On 15-March-10	19.50	Call	Currency Future	3	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 15-March-10	19.50	Put	Currency Future	8320	8343	8320	8343	0.00
09/10/2009	€ / R On 14-December-09	7.40	Call	Currency Future	3600	3580	3600	3580	0.00
09/10/2009	€ / R On 14-December-09	7.40	Put	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	8.40	Call	Currency Future	2603	2584	2603	2584	0.00
09/10/2009	€ / R On 14-December-09	8.40	Put	Currency Future	3	4	3	4	0.00
09/10/2009	€ / R On 14-December-09	9.40	Call	Currency Future	1613	1595	1613	1595	0.00
09/10/2009	€ / R On 14-December-09	9.40	Put	Currency Future	13	14	13	14	0.00
09/10/2009	€ / R On 14-December-09	10.40	Call	Currency Future	688	676	688	676	0.00
09/10/2009	€ / R On 14-December-09	10.40	Put	Currency Future	88	96	88	96	0.00
09/10/2009	€ / R On 14-December-09	15.40	Call	Currency Future	2	3	2	3	0.00
09/10/2009	€ / R On 14-December-09	15.40	Put	Currency Future	4402	4422	4402	4422	0.00
09/10/2009	€ / R On 14-December-09	17.40	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	17.40	Put	Currency Future	6400	6421	6400	6421	0.00
09/10/2009	€ / R On 14-December-09	19.40	Call	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	19.40	Put	Currency Future	8400	8420	8400	8420	0.00
09/10/2009	€ / R On 15-March-10	7.60	Call	Currency Future	3590	3567	3590	3567	0.00
09/10/2009	€ / R On 15-March-10	7.60	Put	Currency Future	6	7	6	7	0.00
09/10/2009	€ / R On 15-March-10	8.60	Call	Currency Future	2602	2580	2602	2580	0.00
09/10/2009	€ / R On 15-March-10	8.60	Put	Currency Future	19	19	19	19	0.00
09/10/2009	€ / R On 15-March-10	9.60	Call	Currency Future	1634	1613	1634	1613	0.00
09/10/2009	€ / R On 15-March-10	9.60	Put	Currency Future	51	53	51	53	0.00
09/10/2009	€ / R On 15-March-10	10.60	Call	Currency Future	799	786	799	786	0.00
09/10/2009	€ / R On 15-March-10	10.60	Put	Currency Future	216	225	216	225	0.00
09/10/2009	€ / R On 15-March-10	13.60	Call	Currency Future	76	75	76	75	0.00
09/10/2009	€ / R On 15-March-10	13.60	Put	Currency Future	2493	2515	2493	2515	0.00
09/10/2009	€ / R On 15-March-10	15.60	Call	Currency Future	17	17	17	17	0.00
09/10/2009	€ / R On 15-March-10	15.60	Put	Currency Future	4434	4456	4434	4456	0.00
09/10/2009	€ / R On 15-March-10	17.60	Call	Currency Future	8	8	8	8	0.00
09/10/2009	€ / R On 15-March-10	17.60	Put	Currency Future	6424	6447	6424	6447	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 15-March-10	19.60	Call	Currency Future	3	3	3	3	0.00
09/10/2009	€ / R On 15-March-10	19.60	Put	Currency Future	8420	8442	8420	8442	0.00
09/10/2009	€ / R On 14-December-09	17.50	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	17.50	Put	Currency Future	6500	6521	6500	6521	0.00
09/10/2009	€ / R On 14-December-09	19.50	Call	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	19.50	Put	Currency Future	8500	8520	8500	8520	0.00
09/10/2009	€ / R On 15-March-10	17.70	Call	Currency Future	7	7	7	7	0.00
09/10/2009	€ / R On 15-March-10	17.70	Put	Currency Future	6524	6547	6524	6547	0.00
09/10/2009	€ / R On 15-March-10	19.70	Call	Currency Future	3	3	3	3	0.00
09/10/2009	€ / R On 15-March-10	19.70	Put	Currency Future	8520	8542	8520	8542	0.00
09/10/2009	€ / R On 14-December-09	17.65	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	17.65	Put	Currency Future	6650	6671	6650	6671	0.00
09/10/2009	€ / R On 14-December-09	19.65	Call	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	19.65	Put	Currency Future	8650	8670	8650	8670	0.00
09/10/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3342	3320	3342	3320	0.00
09/10/2009	€ / R On 15-March-10	7.85	Put	Currency Future	9	9	9	9	0.00
09/10/2009	€ / R On 15-March-10	17.85	Call	Currency Future	7	7	7	7	0.00
09/10/2009	€ / R On 15-March-10	17.85	Put	Currency Future	6674	6696	6674	6696	0.00
09/10/2009	€ / R On 15-March-10	19.85	Call	Currency Future	3	3	3	3	0.00
09/10/2009	€ / R On 15-March-10	19.85	Put	Currency Future	8669	8692	8669	8692	0.00
09/10/2009	€ / R On 14-December-09	17.75	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	17.75	Put	Currency Future	6750	6771	6750	6771	0.00
09/10/2009	€ / R On 14-December-09	19.75	Call	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	19.75	Put	Currency Future	8750	8770	8750	8770	0.00
09/10/2009	€ / R On 15-March-10	17.95	Call	Currency Future	7	7	7	7	0.00
09/10/2009	€ / R On 15-March-10	17.95	Put	Currency Future	6773	6796	6773	6796	0.00
09/10/2009	€ / R On 15-March-10	19.95	Call	Currency Future	2	2	2	2	0.00
09/10/2009	€ / R On 15-March-10	19.95	Put	Currency Future	8769	8792	8769	8792	0.00
09/10/2009	€ / 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
09/10/2009	€ / R On 14-December-09	17.90	Put	Currency Future	6900	6921	6900	6921	0.00
09/10/2009	€ / R On 14-December-09	19.90	Call	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	19.90	Put	Currency Future	8900	8920	8900	8920	0.00
09/10/2009	€ / R On 15-March-10	18.10	Call	Currency Future	6	6	6	6	0.00
09/10/2009	€ / R On 15-March-10	18.10	Put	Currency Future	6923	6946	6923	6946	0.00
09/10/2009	€ / R On 15-March-10	20.10	Call	Currency Future	2	2	2	2	0.00
09/10/2009	€ / R On 15-March-10	20.10	Put	Currency Future	8919	8941	8919	8941	0.00
09/10/2009	€ / R On 14-December-09	17.85	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	17.85	Put	Currency Future	6850	6871	6850	6871	0.00
09/10/2009	€ / R On 14-December-09	19.85	Call	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	19.85	Put	Currency Future	8850	8870	8850	8870	0.00
09/10/2009	€ / R On 15-March-10	18.05	Call	Currency Future	6	6	6	6	0.00
09/10/2009	€ / R On 15-March-10	18.05	Put	Currency Future	6873	6896	6873	6896	0.00
09/10/2009	€ / R On 15-March-10	20.05	Call	Currency Future	2	2	2	2	0.00
09/10/2009	€ / R On 15-March-10	20.05	Put	Currency Future	8869	8891	8869	8891	0.00
09/10/2009	€ / R On 14-December-09	17.60	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	17.60	Put	Currency Future	6600	6621	6600	6621	0.00
09/10/2009	€ / R On 14-December-09	19.60	Call	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	19.60	Put	Currency Future	8600	8620	8600	8620	0.00
09/10/2009	€ / R On 15-March-10	17.80	Call	Currency Future	7	7	7	7	0.00
09/10/2009	€ / R On 15-March-10	17.80	Put	Currency Future	6624	6646	6624	6646	0.00
09/10/2009	€ / R On 15-March-10	19.80	Call	Currency Future	3	3	3	3	0.00
09/10/2009	€ / R On 15-March-10	19.80	Put	Currency Future	8619	8642	8619	8642	0.00
09/10/2009	€ / R On 14-December-09	7.25	Call	Currency Future	3750	3730	3750	3730	0.00
09/10/2009	€ / R On 14-December-09	7.25	Put	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	8.25	Call	Currency Future	2753	2733	2753	2733	0.00
09/10/2009	€ / R On 14-December-09	8.25	Put	Currency Future	2	3	2	3	0.00
09/10/2009	€ / R On 14-December-09	10.25	Call	Currency Future	812	797	812	797	0.00
09/10/2009	€ / R On 14-December-09	10.25	Put	Currency Future	62	67	62	67	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 14-December-09	17.25	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	17.25	Put	Currency Future	6250	6271	6250	6271	0.00
09/10/2009	€ / R On 14-December-09	19.25	Call	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	19.25	Put	Currency Future	8250	8270	8250	8270	0.00
09/10/2009	€ / R On 15-March-10	7.45	Call	Currency Future	3738	3716	3738	3716	0.00
09/10/2009	€ / R On 15-March-10	7.45	Put	Currency Future	5	5	5	5	0.00
09/10/2009	€ / R On 15-March-10	8.45	Call	Currency Future	2750	2727	2750	2727	0.00
09/10/2009	€ / R On 15-March-10	8.45	Put	Currency Future	16	17	16	17	0.00
09/10/2009	€ / R On 15-March-10	9.45	Call	Currency Future	1776	1755	1776	1755	0.00
09/10/2009	€ / R On 15-March-10	9.45	Put	Currency Future	43	44	43	44	0.00
09/10/2009	€ / R On 15-March-10	10.45	Call	Currency Future	901	887	901	887	0.00
09/10/2009	€ / R On 15-March-10	10.45	Put	Currency Future	168	176	168	176	0.00
09/10/2009	€ / R On 15-March-10	13.45	Call	Currency Future	86	86	86	86	0.00
09/10/2009	€ / R On 15-March-10	13.45	Put	Currency Future	2353	2375	2353	2375	0.00
09/10/2009	€ / R On 15-March-10	15.45	Call	Currency Future	18	18	18	18	0.00
09/10/2009	€ / R On 15-March-10	15.45	Put	Currency Future	4285	4307	4285	4307	0.00
09/10/2009	€ / R On 15-March-10	17.45	Call	Currency Future	8	8	8	8	0.00
09/10/2009	€ / R On 15-March-10	17.45	Put	Currency Future	6275	6297	6275	6297	0.00
09/10/2009	€ / R On 15-March-10	19.45	Call	Currency Future	3	3	3	3	0.00
09/10/2009	€ / R On 15-March-10	19.45	Put	Currency Future	8270	8293	8270	8293	0.00
09/10/2009	€ / R On 14-December-09	7.35	Call	Currency Future	3650	3630	3650	3630	0.00
09/10/2009	€ / R On 14-December-09	7.35	Put	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	8.35	Call	Currency Future	2653	2633	2653	2633	0.00
09/10/2009	€ / R On 14-December-09	8.35	Put	Currency Future	3	3	3	3	0.00
09/10/2009	€ / R On 14-December-09	9.35	Call	Currency Future	1662	1644	1662	1644	0.00
09/10/2009	€ / R On 14-December-09	9.35	Put	Currency Future	12	13	12	13	0.00
09/10/2009	€ / R On 14-December-09	10.35	Call	Currency Future	728	716	728	716	0.00
09/10/2009	€ / R On 14-December-09	10.35	Put	Currency Future	78	85	78	85	0.00
09/10/2009	€ / R On 14-December-09	15.35	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
09/10/2009	€ / R On 14-December-09	15.35	Put	Currency Future	4352	4373	4352	4373	0.00
09/10/2009	€ / R On 14-December-09	17.35	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	17.35	Put	Currency Future	6350	6371	6350	6371	0.00
09/10/2009	€ / R On 14-December-09	19.35	Call	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	19.35	Put	Currency Future	8350	8370	8350	8370	0.00
09/10/2009	€ / R On 15-March-10	7.40	Call	Currency Future	3788	3766	3788	3766	0.00
09/10/2009	€ / R On 15-March-10	7.40	Put	Currency Future	5	5	5	5	0.00
09/10/2009	€ / R On 15-March-10	8.40	Call	Currency Future	2799	2777	2799	2777	0.00
09/10/2009	€ / R On 15-March-10	8.40	Put	Currency Future	16	16	16	16	0.00
09/10/2009	€ / R On 15-March-10	9.40	Call	Currency Future	1823	1802	1823	1802	0.00
09/10/2009	€ / R On 15-March-10	9.40	Put	Currency Future	40	42	40	42	0.00
09/10/2009	€ / R On 15-March-10	10.40	Call	Currency Future	937	922	937	922	0.00
09/10/2009	€ / R On 15-March-10	10.40	Put	Currency Future	154	162	154	162	0.00
09/10/2009	€ / R On 15-March-10	13.40	Call	Currency Future	90	89	90	89	0.00
09/10/2009	€ / R On 15-March-10	13.40	Put	Currency Future	2307	2328	2307	2328	0.00
09/10/2009	€ / R On 15-March-10	15.40	Call	Currency Future	19	19	19	19	0.00
09/10/2009	€ / R On 15-March-10	15.40	Put	Currency Future	4235	4258	4235	4258	0.00
09/10/2009	€ / R On 15-March-10	17.40	Call	Currency Future	8	8	8	8	0.00
09/10/2009	€ / R On 15-March-10	17.40	Put	Currency Future	6225	6248	6225	6248	0.00
09/10/2009	€ / R On 15-March-10	19.40	Call	Currency Future	4	4	4	4	0.00
09/10/2009	€ / R On 15-March-10	19.40	Put	Currency Future	8220	8243	8220	8243	0.00
09/10/2009	€ / R On 15-March-10	7.55	Call	Currency Future	3639	3617	3639	3617	0.00
09/10/2009	€ / R On 15-March-10	7.55	Put	Currency Future	6	6	6	6	0.00
09/10/2009	€ / R On 15-March-10	8.55	Call	Currency Future	2651	2629	2651	2629	0.00
09/10/2009	€ / R On 15-March-10	8.55	Put	Currency Future	18	18	18	18	0.00
09/10/2009	€ / R On 15-March-10	9.55	Call	Currency Future	1681	1660	1681	1660	0.00
09/10/2009	€ / R On 15-March-10	9.55	Put	Currency Future	48	50	48	50	0.00
09/10/2009	€ / R On 15-March-10	10.55	Call	Currency Future	832	819	832	819	0.00
09/10/2009	€ / R On 15-March-10	10.55	Put	Currency Future	199	208	199	208	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 15-March-10	13.55	Call	Currency Future	79	79	79	79	0.00
09/10/2009	€ / R On 15-March-10	13.55	Put	Currency Future	2446	2468	2446	2468	0.00
09/10/2009	€ / R On 15-March-10	15.55	Call	Currency Future	17	17	17	17	0.00
09/10/2009	€ / R On 15-March-10	15.55	Put	Currency Future	4384	4407	4384	4407	0.00
09/10/2009	€ / R On 15-March-10	17.55	Call	Currency Future	8	8	8	8	0.00
09/10/2009	€ / R On 15-March-10	17.55	Put	Currency Future	6375	6397	6375	6397	0.00
09/10/2009	€ / R On 15-March-10	19.55	Call	Currency Future	3	3	3	3	0.00
09/10/2009	€ / R On 15-March-10	19.55	Put	Currency Future	8370	8392	8370	8392	0.00
09/10/2009	€ / R On 14-December-09	7.45	Call	Currency Future	3550	3531	3550	3531	0.00
09/10/2009	€ / R On 14-December-09	7.45	Put	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	8.45	Call	Currency Future	2554	2534	2554	2534	0.00
09/10/2009	€ / R On 14-December-09	8.45	Put	Currency Future	3	4	3	4	0.00
09/10/2009	€ / R On 14-December-09	9.45	Call	Currency Future	1564	1546	1564	1546	0.00
09/10/2009	€ / R On 14-December-09	9.45	Put	Currency Future	14	15	14	15	0.00
09/10/2009	€ / R On 14-December-09	15.45	Call	Currency Future	2	3	2	3	0.00
09/10/2009	€ / R On 14-December-09	15.45	Put	Currency Future	4452	4472	4452	4472	0.00
09/10/2009	€ / R On 14-December-09	17.45	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	17.45	Put	Currency Future	6450	6471	6450	6471	0.00
09/10/2009	€ / R On 14-December-09	19.45	Call	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	19.45	Put	Currency Future	8450	8470	8450	8470	0.00
09/10/2009	€ / R On 15-March-10	17.75	Call	Currency Future	7	7	7	7	0.00
09/10/2009	€ / R On 15-March-10	17.75	Put	Currency Future	6574	6596	6574	6596	0.00
09/10/2009	€ / R On 15-March-10	19.75	Call	Currency Future	3	3	3	3	0.00
09/10/2009	€ / R On 15-March-10	19.75	Put	Currency Future	8570	8592	8570	8592	0.00
09/10/2009	€ / R On 14-December-09	17.80	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	17.80	Put	Currency Future	6800	6821	6800	6821	0.00
09/10/2009	€ / R On 14-December-09	19.80	Call	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	19.80	Put	Currency Future	8800	8820	8800	8820	0.00
09/10/2009	€ / R On 15-March-10	18.00	Call	Currency Future	6	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 15-March-10	18.00	Put	Currency Future	6823	6846	6823	6846	0.00
09/10/2009	€ / R On 15-March-10	20.00	Call	Currency Future	2	2	2	2	0.00
09/10/2009	€ / R On 15-March-10	20.00	Put	Currency Future	8819	8841	8819	8841	0.00
09/10/2009	€ / R On 14-December-09	17.70	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	17.70	Put	Currency Future	6700	6721	6700	6721	0.00
09/10/2009	€ / R On 14-December-09	19.70	Call	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	19.70	Put	Currency Future	8700	8720	8700	8720	0.00
09/10/2009	€ / R On 15-March-10	17.90	Call	Currency Future	7	7	7	7	0.00
09/10/2009	€ / R On 15-March-10	17.90	Put	Currency Future	6724	6746	6724	6746	0.00
09/10/2009	€ / R On 15-March-10	19.90	Call	Currency Future	2	2	2	2	0.00
09/10/2009	€ / R On 15-March-10	19.90	Put	Currency Future	8719	8742	8719	8742	0.00
09/10/2009	€ / R On 15-March-10	7.65	Call	Currency Future	3540	3518	3540	3518	0.00
09/10/2009	€ / R On 15-March-10	7.65	Put	Currency Future	7	7	7	7	0.00
09/10/2009	€ / R On 15-March-10	8.65	Call	Currency Future	2553	2531	2553	2531	0.00
09/10/2009	€ / R On 15-March-10	8.65	Put	Currency Future	19	20	19	20	0.00
09/10/2009	€ / R On 15-March-10	9.65	Call	Currency Future	1588	1567	1588	1567	0.00
09/10/2009	€ / R On 15-March-10	9.65	Put	Currency Future	54	56	54	56	0.00
09/10/2009	€ / R On 15-March-10	10.65	Call	Currency Future	766	754	766	754	0.00
09/10/2009	€ / R On 15-March-10	10.65	Put	Currency Future	233	243	233	243	0.00
09/10/2009	€ / R On 15-March-10	11.65	Call	Currency Future	323	320	323	320	0.00
09/10/2009	€ / R On 15-March-10	11.65	Put	Currency Future	790	809	790	809	0.00
09/10/2009	€ / R On 15-March-10	13.65	Call	Currency Future	73	72	73	72	0.00
09/10/2009	€ / R On 15-March-10	13.65	Put	Currency Future	2540	2561	2540	2561	0.00
09/10/2009	€ / R On 15-March-10	15.65	Call	Currency Future	17	17	17	17	0.00
09/10/2009	€ / R On 15-March-10	15.65	Put	Currency Future	4483	4506	4483	4506	0.00
09/10/2009	€ / R On 15-March-10	17.65	Call	Currency Future	7	8	7	8	0.00
09/10/2009	€ / R On 15-March-10	17.65	Put	Currency Future	6474	6497	6474	6497	0.00
09/10/2009	€ / R On 15-March-10	19.65	Call	Currency Future	3	3	3	3	0.00
09/10/2009	€ / R On 15-March-10	19.65	Put	Currency Future	8470	8492	8470	8492	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 14-December-09	7.10	Call	Currency Future	3900	3880	3900	3880	0.00
09/10/2009	€ / R On 14-December-09	7.10	Put	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	17.10	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	17.10	Put	Currency Future	6100	6121	6100	6121	0.00
09/10/2009	€ / R On 14-December-09	19.10	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	19.10	Put	Currency Future	8100	8120	8100	8120	0.00
09/10/2009	€ / R On 15-March-10	7.25	Call	Currency Future	3937	3915	3937	3915	0.00
09/10/2009	€ / R On 15-March-10	7.25	Put	Currency Future	4	4	4	4	0.00
09/10/2009	€ / R On 15-March-10	17.25	Call	Currency Future	9	9	9	9	0.00
09/10/2009	€ / R On 15-March-10	17.25	Put	Currency Future	6076	6098	6076	6098	0.00
09/10/2009	€ / R On 15-March-10	19.25	Call	Currency Future	4	4	4	4	0.00
09/10/2009	€ / R On 15-March-10	19.25	Put	Currency Future	8071	8093	8071	8093	0.00
09/10/2009	€ / R On 14-December-09	7.15	Call	Currency Future	3850	3830	3850	3830	0.00
09/10/2009	€ / R On 14-December-09	7.15	Put	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	8.15	Call	Currency Future	2852	2833	2852	2833	0.00
09/10/2009	€ / R On 14-December-09	8.15	Put	Currency Future	2	2	2	2	0.00
09/10/2009	€ / R On 14-December-09	9.15	Call	Currency Future	1859	1840	1859	1840	0.00
09/10/2009	€ / R On 14-December-09	9.15	Put	Currency Future	9	10	9	10	0.00
09/10/2009	€ / R On 14-December-09	10.15	Call	Currency Future	898	882	898	882	0.00
09/10/2009	€ / R On 14-December-09	10.15	Put	Currency Future	48	52	48	52	0.00
09/10/2009	€ / R On 14-December-09	15.15	Call	Currency Future	3	3	3	3	0.00
09/10/2009	€ / R On 14-December-09	15.15	Put	Currency Future	4153	4173	4153	4173	0.00
09/10/2009	€ / R On 14-December-09	17.15	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	17.15	Put	Currency Future	6150	6171	6150	6171	0.00
09/10/2009	€ / R On 14-December-09	19.15	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	19.15	Put	Currency Future	8150	8170	8150	8170	0.00
09/10/2009	€ / R On 15-March-10	7.30	Call	Currency Future	3888	3865	3888	3865	0.00
09/10/2009	€ / R On 15-March-10	7.30	Put	Currency Future	4	5	4	5	0.00
09/10/2009	€ / R On 15-March-10	8.30	Call	Currency Future	2898	2875	2898	2875	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 15-March-10	8.30	Put	Currency Future	14	15	14	15	0.00
09/10/2009	€ / R On 15-March-10	9.30	Call	Currency Future	1919	1898	1919	1898	0.00
09/10/2009	€ / R On 15-March-10	9.30	Put	Currency Future	36	37	36	37	0.00
09/10/2009	€ / R On 15-March-10	10.30	Call	Currency Future	1011	996	1011	996	0.00
09/10/2009	€ / R On 15-March-10	10.30	Put	Currency Future	128	135	128	135	0.00
09/10/2009	€ / R On 15-March-10	13.30	Call	Currency Future	98	97	98	97	0.00
09/10/2009	€ / R On 15-March-10	13.30	Put	Currency Future	2215	2236	2215	2236	0.00
09/10/2009	€ / R On 15-March-10	15.30	Call	Currency Future	20	20	20	20	0.00
09/10/2009	€ / R On 15-March-10	15.30	Put	Currency Future	4136	4159	4136	4159	0.00
09/10/2009	€ / R On 15-March-10	17.30	Call	Currency Future	9	9	9	9	0.00
09/10/2009	€ / R On 15-March-10	17.30	Put	Currency Future	6126	6148	6126	6148	0.00
09/10/2009	€ / R On 15-March-10	19.30	Call	Currency Future	4	4	4	4	0.00
09/10/2009	€ / R On 15-March-10	19.30	Put	Currency Future	8121	8143	8121	8143	0.00
09/10/2009	€ / R On 14-June-10	12.00	Call	Currency Future	421	418	421	418	0.00
09/10/2009	€ / R On 14-June-10	12.00	Put	Currency Future	1058	1073	1058	1073	0.00
09/10/2009	€ / R On 14-June-10	12.10	Call	Currency Future	398	395	398	395	0.00
09/10/2009	€ / R On 14-June-10	12.10	Put	Currency Future	1135	1150	1135	1150	0.00
09/10/2009	€ / R On 14-December-09	7.05	Call	Currency Future	3950	3930	3950	3930	0.00
09/10/2009	€ / R On 14-December-09	7.05	Put	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	19.05	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	19.05	Put	Currency Future	8050	8070	8050	8070	0.00
09/10/2009	€ / R On 14-December-09	7.00	Call	Currency Future	4000	3980	4000	3980	0.00
09/10/2009	€ / R On 14-December-09	7.00	Put	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	17.00	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	17.00	Put	Currency Future	6001	6021	6001	6021	0.00
09/10/2009	€ / R On 14-December-09	19.00	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	19.00	Put	Currency Future	8000	8020	8000	8020	0.00
09/10/2009	€ / R On 15-March-10	7.15	Call	Currency Future	4037	4015	4037	4015	0.00
09/10/2009	€ / R On 15-March-10	7.15	Put	Currency Future	3	4	3	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 15-March-10	17.15	Call	Currency Future	9	9	9	9	0.00
09/10/2009	€ / R On 15-March-10	17.15	Put	Currency Future	5976	5999	5976	5999	0.00
09/10/2009	€ / R On 15-March-10	19.15	Call	Currency Future	4	4	4	4	0.00
09/10/2009	€ / R On 15-March-10	19.15	Put	Currency Future	7971	7994	7971	7994	0.00
09/10/2009	€ / R On 14-December-09	6.95	Call	Currency Future	4050	4030	4050	4030	0.00
09/10/2009	€ / R On 14-December-09	6.95	Put	Currency Future	0	0	0	0	0.00
09/10/2009	€ / R On 14-December-09	7.95	Call	Currency Future	3052	3032	3052	3032	0.00
09/10/2009	€ / R On 14-December-09	7.95	Put	Currency Future	1	2	1	2	0.00
09/10/2009	€ / R On 14-December-09	8.95	Call	Currency Future	2057	2038	2057	2038	0.00
09/10/2009	€ / R On 14-December-09	8.95	Put	Currency Future	7	8	7	8	0.00
09/10/2009	€ / R On 14-December-09	9.95	Call	Currency Future	1080	1062	1080	1062	0.00
09/10/2009	€ / R On 14-December-09	9.95	Put	Currency Future	30	32	30	32	0.00
09/10/2009	€ / R On 14-December-09	14.95	Call	Currency Future	3	4	3	4	0.00
09/10/2009	€ / R On 14-December-09	14.95	Put	Currency Future	3953	3974	3953	3974	0.00
09/10/2009	€ / R On 14-December-09	16.95	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	16.95	Put	Currency Future	5951	5971	5951	5971	0.00
09/10/2009	€ / R On 14-December-09	18.95	Call	Currency Future	1	1	1	1	0.00
09/10/2009	€ / R On 14-December-09	18.95	Put	Currency Future	7950	7970	7950	7970	0.00
09/10/2009	€ / R On 14-June-10	7.50	Call	Currency Future	3875	3857	3875	3857	0.00
09/10/2009	€ / R On 14-June-10	7.50	Put	Currency Future	12	12	12	12	0.00
09/10/2009	€ / R On 14-June-10	8.50	Call	Currency Future	2890	2872	2890	2872	0.00
09/10/2009	€ / R On 14-June-10	8.50	Put	Currency Future	27	27	27	27	0.00
09/10/2009	€ / R On 14-June-10	9.50	Call	Currency Future	1921	1904	1921	1904	0.00
09/10/2009	€ / R On 14-June-10	9.50	Put	Currency Future	59	59	59	59	0.00
09/10/2009	€ / R On 14-June-10	10.50	Call	Currency Future	1092	1078	1092	1078	0.00
09/10/2009	€ / R On 14-June-10	10.50	Put	Currency Future	229	233	229	233	0.00
09/10/2009	€ / R On 14-June-10	13.50	Call	Currency Future	195	195	195	195	0.00
09/10/2009	€ / R On 14-June-10	13.50	Put	Currency Future	2332	2350	2332	2350	0.00
09/10/2009	€ / R On 14-June-10	15.50	Call	Currency Future	82	83	82	83	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 14-June-10	15.50	Put	Currency Future	4219	4238	4219	4238	0.00
09/10/2009	€ / R On 14-June-10	17.50	Call	Currency Future	30	30	30	30	0.00
09/10/2009	€ / R On 14-June-10	17.50	Put	Currency Future	6167	6185	6167	6185	0.00
09/10/2009	€ / R On 14-June-10	19.50	Call	Currency Future	9	9	9	9	0.00
09/10/2009	€ / R On 14-June-10	19.50	Put	Currency Future	8146	8164	8146	8164	0.00
09/10/2009	€ / R On 14-June-10	7.45	Call	Currency Future	3925	3907	3925	3907	0.00
09/10/2009	€ / R On 14-June-10	7.45	Put	Currency Future	12	12	12	12	0.00
09/10/2009	€ / R On 14-June-10	8.45	Call	Currency Future	2939	2922	2939	2922	0.00
09/10/2009	€ / R On 14-June-10	8.45	Put	Currency Future	26	26	26	26	0.00
09/10/2009	€ / R On 14-June-10	9.45	Call	Currency Future	1967	1950	1967	1950	0.00
09/10/2009	€ / R On 14-June-10	9.45	Put	Currency Future	54	55	54	55	0.00
09/10/2009	€ / R On 14-June-10	10.45	Call	Currency Future	1126	1112	1126	1112	0.00
09/10/2009	€ / R On 14-June-10	10.45	Put	Currency Future	213	217	213	217	0.00
09/10/2009	€ / R On 14-June-10	13.45	Call	Currency Future	200	200	200	200	0.00
09/10/2009	€ / R On 14-June-10	13.45	Put	Currency Future	2287	2305	2287	2305	0.00
09/10/2009	€ / R On 14-June-10	15.45	Call	Currency Future	85	85	85	85	0.00
09/10/2009	€ / R On 14-June-10	15.45	Put	Currency Future	4172	4190	4172	4190	0.00
09/10/2009	€ / R On 14-June-10	17.45	Call	Currency Future	31	31	31	31	0.00
09/10/2009	€ / R On 14-June-10	17.45	Put	Currency Future	6118	6136	6118	6136	0.00
09/10/2009	€ / R On 14-June-10	19.45	Call	Currency Future	10	10	10	10	0.00
09/10/2009	€ / R On 14-June-10	19.45	Put	Currency Future	8097	8114	8097	8114	0.00
09/10/2009	€ / R On 14-June-10	7.55	Call	Currency Future	3826	3808	3826	3808	0.00
09/10/2009	€ / R On 14-June-10	7.55	Put	Currency Future	13	13	13	13	0.00
09/10/2009	€ / R On 14-June-10	8.55	Call	Currency Future	2841	2823	2841	2823	0.00
09/10/2009	€ / R On 14-June-10	8.55	Put	Currency Future	28	28	28	28	0.00
09/10/2009	€ / R On 14-June-10	9.55	Call	Currency Future	1876	1859	1876	1859	0.00
09/10/2009	€ / R On 14-June-10	9.55	Put	Currency Future	63	64	63	64	0.00
09/10/2009	€ / R On 14-June-10	10.55	Call	Currency Future	1058	1045	1058	1045	0.00
09/10/2009	€ / R On 14-June-10	10.55	Put	Currency Future	245	250	245	250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 14-June-10	13.55	Call	Currency Future	190	191	190	191	0.00
09/10/2009	€ / R On 14-June-10	13.55	Put	Currency Future	2377	2396	2377	2396	0.00
09/10/2009	€ / R On 14-June-10	15.55	Call	Currency Future	80	81	80	81	0.00
09/10/2009	€ / R On 14-June-10	15.55	Put	Currency Future	4267	4286	4267	4286	0.00
09/10/2009	€ / R On 14-June-10	17.55	Call	Currency Future	29	29	29	29	0.00
09/10/2009	€ / R On 14-June-10	17.55	Put	Currency Future	6216	6234	6216	6234	0.00
09/10/2009	€ / R On 14-June-10	19.55	Call	Currency Future	9	9	9	9	0.00
09/10/2009	€ / R On 14-June-10	19.55	Put	Currency Future	8196	8214	8196	8214	0.00
09/10/2009	€ / R On 14-June-10	7.40	Call	Currency Future	3974	3956	3974	3956	0.00
09/10/2009	€ / R On 14-June-10	7.40	Put	Currency Future	11	11	11	11	0.00
09/10/2009	€ / R On 14-June-10	8.40	Call	Currency Future	2988	2971	2988	2971	0.00
09/10/2009	€ / R On 14-June-10	8.40	Put	Currency Future	25	25	25	25	0.00
09/10/2009	€ / R On 14-June-10	9.40	Call	Currency Future	2013	1996	2013	1996	0.00
09/10/2009	€ / R On 14-June-10	9.40	Put	Currency Future	50	51	50	51	0.00
09/10/2009	€ / R On 14-June-10	10.40	Call	Currency Future	1161	1147	1161	1147	0.00
09/10/2009	€ / R On 14-June-10	10.40	Put	Currency Future	198	201	198	201	0.00
09/10/2009	€ / R On 14-June-10	13.40	Call	Currency Future	205	205	205	205	0.00
09/10/2009	€ / R On 14-June-10	13.40	Put	Currency Future	2242	2260	2242	2260	0.00
09/10/2009	€ / R On 14-June-10	15.40	Call	Currency Future	87	88	87	88	0.00
09/10/2009	€ / R On 14-June-10	15.40	Put	Currency Future	4124	4143	4124	4143	0.00
09/10/2009	€ / R On 14-June-10	17.40	Call	Currency Future	31	32	31	32	0.00
09/10/2009	€ / R On 14-June-10	17.40	Put	Currency Future	6069	6087	6069	6087	0.00
09/10/2009	€ / R On 14-June-10	19.40	Call	Currency Future	10	10	10	10	0.00
09/10/2009	€ / R On 14-June-10	19.40	Put	Currency Future	8047	8065	8047	8065	0.00
09/10/2009	€ / R On 14-June-10	7.35	Call	Currency Future	4024	4006	4024	4006	0.00
09/10/2009	€ / R On 14-June-10	7.35	Put	Currency Future	11	11	11	11	0.00
09/10/2009	€ / R On 14-June-10	8.35	Call	Currency Future	3038	3020	3038	3020	0.00
09/10/2009	€ / R On 14-June-10	8.35	Put	Currency Future	25	25	25	25	0.00
09/10/2009	€ / R On 14-June-10	9.35	Call	Currency Future	2060	2042	2060	2042	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	€ / R On 14-June-10	9.35	Put	Currency Future	47	47	47	47	0.00
09/10/2009	€ / R On 14-June-10	10.35	Call	Currency Future	1196	1182	1196	1182	0.00
09/10/2009	€ / R On 14-June-10	10.35	Put	Currency Future	183	187	183	187	0.00
09/10/2009	€ / R On 14-June-10	13.35	Call	Currency Future	210	211	210	211	0.00
09/10/2009	€ / R On 14-June-10	13.35	Put	Currency Future	2197	2215	2197	2215	0.00
09/10/2009	€ / R On 14-June-10	15.35	Call	Currency Future	89	90	89	90	0.00
09/10/2009	€ / R On 14-June-10	15.35	Put	Currency Future	4076	4095	4076	4095	0.00
09/10/2009	€ / R On 14-June-10	17.35	Call	Currency Future	32	33	32	33	0.00
09/10/2009	€ / R On 14-June-10	17.35	Put	Currency Future	6019	6038	6019	6038	0.00
09/10/2009	€ / R On 14-June-10	19.35	Call	Currency Future	10	10	10	10	0.00
09/10/2009	€ / R On 14-June-10	19.35	Put	Currency Future	7997	8015	7997	8015	0.00
09/10/2009	€ / R On 14-June-10	7.70	Call	Currency Future	3677	3660	3677	3660	0.00
09/10/2009	€ / R On 14-June-10	7.70	Put	Currency Future	14	14	14	14	0.00
09/10/2009	€ / R On 14-June-10	8.70	Call	Currency Future	2694	2676	2694	2676	0.00
09/10/2009	€ / R On 14-June-10	8.70	Put	Currency Future	31	31	31	31	0.00
09/10/2009	€ / R On 14-June-10	9.70	Call	Currency Future	1741	1724	1741	1724	0.00
09/10/2009	€ / R On 14-June-10	9.70	Put	Currency Future	78	79	78	79	0.00
09/10/2009	€ / R On 14-June-10	10.70	Call	Currency Future	963	951	963	951	0.00
09/10/2009	€ / R On 14-June-10	10.70	Put	Currency Future	300	306	300	306	0.00
09/10/2009	€ / R On 14-June-10	13.70	Call	Currency Future	177	177	177	177	0.00
09/10/2009	€ / R On 14-June-10	13.70	Put	Currency Future	2514	2532	2514	2532	0.00
09/10/2009	€ / R On 14-June-10	15.70	Call	Currency Future	74	75	74	75	0.00
09/10/2009	€ / R On 14-June-10	15.70	Put	Currency Future	4411	4430	4411	4430	0.00
09/10/2009	€ / R On 14-June-10	17.70	Call	Currency Future	26	27	26	27	0.00
09/10/2009	€ / R On 14-June-10	17.70	Put	Currency Future	6363	6382	6363	6382	0.00
09/10/2009	€ / R On 14-June-10	19.70	Call	Currency Future	8	8	8	8	0.00
09/10/2009	€ / R On 14-June-10	19.70	Put	Currency Future	8345	8363	8345	8363	0.00
09/10/2009	€ / R On 14-June-10	7.60	Call	Currency Future	3776	3759	3776	3759	0.00
09/10/2009	€ / R On 14-June-10	7.60	Put	Currency Future	13	13	13	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
09/10/2009	€ / R On 14-June-10	8.60	Call	Currency Future	2792	2774	2792	2774	0.00
09/10/2009	€ / R On 14-June-10	8.60	Put	Currency Future	29	29	29	29	0.00
09/10/2009	€ / R On 14-June-10	9.60	Call	Currency Future	1831	1814	1831	1814	0.00
09/10/2009	€ / R On 14-June-10	9.60	Put	Currency Future	68	68	68	68	0.00
09/10/2009	€ / R On 14-June-10	10.60	Call	Currency Future	1026	1013	1026	1013	0.00
09/10/2009	€ / R On 14-June-10	10.60	Put	Currency Future	263	268	263	268	0.00
09/10/2009	€ / R On 14-June-10	13.60	Call	Currency Future	186	186	186	186	0.00
09/10/2009	€ / R On 14-June-10	13.60	Put	Currency Future	2423	2441	2423	2441	0.00
09/10/2009	€ / R On 14-June-10	15.60	Call	Currency Future	78	79	78	79	0.00
09/10/2009	€ / R On 14-June-10	15.60	Put	Currency Future	4315	4334	4315	4334	0.00
09/10/2009	€ / R On 14-June-10	17.60	Call	Currency Future	28	28	28	28	0.00
09/10/2009	€ / R On 14-June-10	17.60	Put	Currency Future	6265	6283	6265	6283	0.00
09/10/2009	€ / R On 14-June-10	19.60	Call	Currency Future	9	9	9	9	0.00
09/10/2009	€ / R On 14-June-10	19.60	Put	Currency Future	8246	8264	8246	8264	0.00
09/10/2009	AL13 On 05-November-09			Index Future	248.9300	249.0830	248.9290	249.0830	10.00
09/10/2009	ALBI On 04-February-10			Index Future	300.8300	301.7170	300.8300	301.7170	33.00
09/10/2009	ALBI On 06-May-10			Index Future	306.1000	306.8010	306.1020	306.8010	0.00
09/10/2009	ALBI On 05-August-10			Index Future	311.6200	312.3270	311.6180	312.3270	0.00
09/10/2009	ALBI On 05-November-09			Index Future	295.4600	296.3230	295.4550	296.3230	764.00
09/10/2009	CRD1 On 04-February-10			Index Future	129.8900	130.0310	129.8850	130.0310	0.00
09/10/2009	CRD1 On 06-May-10			Index Future	132.3800	132.5310	132.3810	132.5310	0.00
09/10/2009	CRD1 On 05-November-09			Index Future	127.5600	127.7070	127.5640	127.7070	2.00
09/10/2009	GOVI On 04-February-10			jGovi	302.5500	303.4230	302.5485	303.4230	0.00
09/10/2009	GOVI On 06-May-10			jGovi	308.3600	309.2570	308.3640	309.2570	0.00
09/10/2009	GOVI On 05-August-10			jGovi	313.7400	314.3830	313.7400	314.3830	0.00
09/10/2009	GOVI On 05-November-09			jGovi	297.1400	297.9990	297.1425	297.9990	691.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	ILBI On 05-November-09			Index Future	362.7100	362.7100	362.7100	362.7100	3.00
09/10/2009	J153 On 31-August-10			jSwap	7.3300	7.3030	0.0016	0.0019	0.00
09/10/2009	J157 On 15-September-15			jSwap	8.8000	8.7670	0.0209	0.0225	0.00
09/10/2009	J186 On 21-December-26			jSwap	8.5400	8.5130	0.0946	0.0923	0.00
09/10/2009	J201 On 22-December-14			jSwap	8.6400	8.6120	0.0503	0.0493	0.00
09/10/2009	J203 On 15-September-17			jSwap	8.9500	8.9240	0.0826	0.0814	0.00
09/10/2009	J204 On 21-December-18			jSwap	8.9200	8.8920	0.0923	0.0909	0.00
09/10/2009	J207 On 15-January-20			jSwap	8.9400	8.9110	0.0651	0.0629	0.00
09/10/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
09/10/2009	JFRA On 04-February-10			jFra	7.0700	7.0600	0.0173	0.0173	0.00
09/10/2009	JFRA On 06-May-10			jFra	7.2300	7.2210	0.0177	0.0177	0.00
09/10/2009	JFRA On 05-August-10			jFra	7.5800	7.5530	0.0186	0.0185	0.00
09/10/2009	JFRA On 05-November-09			jFra	7.0700	7.0510	0.0173	0.0173	0.00
09/10/2009	JFRA On 04-November-10			jFra	7.7900	7.7600	0.0191	0.0190	0.00
09/10/2009	JN02 On 04-February-10			jNote	7.9800	7.9700	0.1463	0.1461	0.00
09/10/2009	JN02 On 05-November-09			jNote	7.7500	7.7320	0.1423	0.1421	0.00
09/10/2009	JN05 On 04-February-10			jNote	8.7900	8.7560	0.3559	0.3548	0.00
09/10/2009	JN05 On 05-November-09			jNote	8.6500	8.6250	0.3519	0.3510	0.00
09/10/2009	JN10 On 04-February-10			jNote	8.9700	8.9410	0.5920	0.5905	0.00
09/10/2009	JN10 On 05-November-09			jNote	8.9100	8.8800	0.5906	0.5892	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	JROD On 30-October-09			jRod	6.8400	6.8350	0.0024	0.0027	0.00
09/10/2009	JROD On 30-November-09			jRod	6.9100	6.8900	0.0022	0.0026	0.00
09/10/2009	JROD On 31-December-09			jRod	7.0700	7.0440	0.0018	0.0022	0.00
09/10/2009	OTH1 On 04-February-10			Index Future	291.3700	292.3100	291.3680	292.3100	0.00
09/10/2009	OTH1 On 06-May-10			Index Future	296.9700	297.9300	296.9680	297.9300	0.00
09/10/2009	OTH1 On 05-November-09			Index Future	286.1600	287.0850	286.1620	287.0850	3.00
09/10/2009	R153 On 05-November-09			Bond Future	7.3700	7.3390	106.8361	106.8640	0.00
09/10/2009	R153 On 05-November-09	6.50	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2009	R153 On 05-November-09	6.50	Put	Option on Bond Future	701	673	701	673	0.00
09/10/2009	R155 On 05-November-09			Bond Future	7.5900	7.5500	111.4853	111.5539	38.00
09/10/2009	R155 On 05-November-09	7.75	Call	Option on Bond Future	356	411	356	411	0.00
09/10/2009	R155 On 05-November-09	7.75	Put	Option on Bond Future	74	60	74	60	0.00
09/10/2009	R157 On 04-February-10			Bond Future	8.5300	8.4800	127.1951	127.4588	0.00
09/10/2009	R157 On 06-May-10			Bond Future	8.6000	8.5480	122.6910	122.9578	0.00
09/10/2009	R157 On 05-August-10			Bond Future	8.6500	8.5860	125.1111	125.3844	0.00
09/10/2009	R157 On 05-November-09			Bond Future	8.4400	8.3900	125.0328	125.2927	8565.00
09/10/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	330	380	330	380	0.00
09/10/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	4302	4088	4302	4088	0.00
09/10/2009	R157 On 06-May-10	8.50	Call	Option on Bond Future	1710	1843	1710	1843	0.00
09/10/2009	R157 On 06-May-10	8.50	Put	Option on Bond Future	2206	2072	2206	2072	0.00
09/10/2009	R157 On 05-August-10	8.75	Call	Option on Bond Future	2653	2807	2653	2807	0.00
09/10/2009	R157 On 05-August-10	8.75	Put	Option on Bond Future	2181	2062	2181	2062	0.00
09/10/2009	R157 On 05-November-09	7.50	Call	Option on Bond Future	2	4	2	4	0.00
09/10/2009	R157 On 05-November-09	7.50	Put	Option on Bond Future	5010	4752	5010	4752	0.00
09/10/2009	R186 On 04-February-10			Bond Future	9.0700	9.0200	113.6340	114.1209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	R186 On 06-May-10			Bond Future	9.1200	9.0640	115.7576	116.2567	0.00
09/10/2009	R186 On 05-August-10			Bond Future	9.1500	9.0940	112.7892	113.2919	0.00
09/10/2009	R186 On 05-November-09			Bond Future	9.0200	8.9680	116.8547	117.3295	11682.00
09/10/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	596	684	596	684	0.00
09/10/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	8679	8280	8679	8280	0.00
09/10/2009	R186 On 06-May-10	9.00	Call	Option on Bond Future	3600	3852	3600	3852	0.00
09/10/2009	R186 On 06-May-10	9.00	Put	Option on Bond Future	4695	4448	4695	4448	0.00
09/10/2009	R186 On 05-August-10	9.25	Call	Option on Bond Future	5431	5720	5431	5720	0.00
09/10/2009	R186 On 05-August-10	9.25	Put	Option on Bond Future	4516	4303	4516	4303	0.00
09/10/2009	R186 On 05-November-09	9.00	Call	Option on Bond Future	1344	1614	1344	1614	0.00
09/10/2009	R186 On 05-November-09	9.00	Put	Option on Bond Future	1514	1310	1514	1310	5000.00
09/10/2009	R186 On 05-November-09	8.75	Call	Option on Bond Future	498	644	498	644	0.00
09/10/2009	R186 On 05-November-09	8.75	Put	Option on Bond Future	3078	2750	3078	2750	240.00
09/10/2009	R186 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	5000.00
09/10/2009	R186 On 05-November-09	7.50	Put	Option on Bond Future	15855	15380	15855	15380	0.00
09/10/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	0	1	0	1	240.00
09/10/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	13026	12552	13026	12552	0.00
09/10/2009	R201 On 04-February-10			Bond Future	8.5800	8.5260	101.8521	102.0605	0.00
09/10/2009	R201 On 06-May-10			Bond Future	8.6500	8.5910	103.7583	103.9685	0.00
09/10/2009	R201 On 05-August-10			Bond Future	8.6900	8.6260	101.4253	101.6436	0.00
09/10/2009	R201 On 05-November-09			Bond Future	8.5000	8.4470	104.4106	104.6161	488.00
09/10/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	104	124	104	124	0.00
09/10/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	4454	4265	4454	4265	0.00
09/10/2009	R201 On 06-May-10	8.50	Call	Option on Bond Future	1309	1410	1309	1410	0.00
09/10/2009	R201 On 06-May-10	8.50	Put	Option on Bond Future	1862	1753	1862	1753	0.00
09/10/2009	R201 On 05-August-10	9.00	Call	Option on Bond Future	2523	2659	2523	2659	0.00
09/10/2009	R201 On 05-August-10	9.00	Put	Option on Bond Future	1413	1330	1413	1330	0.00
09/10/2009	R201 On 05-November-09	7.50	Call	Option on Bond 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
09/10/2009	R201 On 05-November-09	7.50	Put	Option on Bond Future	4199	3994	4199	3994	0.00
09/10/2009	R203 On 04-February-10			Bond Future	9.0300	8.9760	99.1258	99.4002	0.00
09/10/2009	R203 On 06-May-10			Bond Future	9.0900	9.0390	96.8069	97.0894	0.00
09/10/2009	R203 On 05-August-10			Bond Future	9.1400	9.0810	98.7585	99.0484	0.00
09/10/2009	R203 On 05-November-09			Bond Future	8.9500	8.8896	97.3926	97.6987	1570.00
09/10/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	330	378	330	378	0.00
09/10/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	4820	4594	4820	4594	0.00
09/10/2009	R203 On 06-May-10	9.00	Call	Option on Bond Future	2037	2180	2037	2180	0.00
09/10/2009	R203 On 06-May-10	9.00	Put	Option on Bond Future	2520	2381	2520	2381	0.00
09/10/2009	R203 On 05-August-10	9.25	Call	Option on Bond Future	3098	3263	3098	3263	0.00
09/10/2009	R203 On 05-August-10	9.25	Put	Option on Bond Future	2546	2421	2546	2421	0.00
09/10/2009	R203 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2009	R203 On 05-November-09	7.50	Put	Option on Bond Future	8255	7949	8255	7949	0.00
09/10/2009	R204 On 04-February-10			Bond Future	9.0200	8.9710	94.9297	95.2306	0.00
09/10/2009	R204 On 06-May-10			Bond Future	9.0800	9.0290	96.7024	97.0135	0.00
09/10/2009	R204 On 05-August-10			Bond Future	9.1300	9.0690	94.6095	94.9249	0.00
09/10/2009	R204 On 05-November-09			Bond Future	8.9500	8.9030	97.2362	97.5321	3579.00
09/10/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	384	440	384	440	0.00
09/10/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	5295	5050	5295	5050	0.00
09/10/2009	R204 On 06-May-10	9.00	Call	Option on Bond Future	2256	2416	2256	2416	0.00
09/10/2009	R204 On 06-May-10	9.00	Put	Option on Bond Future	2732	2580	2732	2580	0.00
09/10/2009	R204 On 05-August-10	9.25	Call	Option on Bond Future	3478	3660	3478	3660	0.00
09/10/2009	R204 On 05-August-10	9.25	Put	Option on Bond Future	2797	2663	2797	2663	0.00
09/10/2009	R204 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2009	R204 On 05-November-09	7.50	Put	Option on Bond Future	9113	8817	9113	8817	0.00
09/10/2009	R206 On 04-February-10			Bond Future	8.6500	8.6070	96.7474	96.8819	0.00
09/10/2009	R206 On 06-May-10			Bond Future	8.7400	8.6930	98.5566	98.6956	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	R206 On 05-August-10			Bond Future	8.8000	8.7470	96.7737	96.9157	0.00
09/10/2009	R206 On 05-November-09			Bond Future	8.5500	8.5120	98.7576	98.8894	1140.00
09/10/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	156	173	156	173	0.00
09/10/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	3918	3801	3918	3801	0.00
09/10/2009	R206 On 06-May-10	8.75	Call	Option on Bond Future	1563	1639	1563	1639	0.00
09/10/2009	R206 On 06-May-10	8.75	Put	Option on Bond Future	1530	1467	1530	1467	0.00
09/10/2009	R206 On 05-August-10	9.00	Call	Option on Bond Future	1981	2065	1981	2065	0.00
09/10/2009	R206 On 05-August-10	9.00	Put	Option on Bond Future	1407	1349	1407	1349	0.00
09/10/2009	R206 On 05-November-09	7.50	Call	Option on Bond Future	3	5	3	5	0.00
09/10/2009	R206 On 05-November-09	7.50	Put	Option on Bond Future	3635	3505	3635	3505	0.00
09/10/2009	R207 On 04-February-10			Bond Future	9.1700	9.1190	88.1421	88.4495	0.00
09/10/2009	R207 On 06-May-10			Bond Future	9.2300	9.1790	89.7918	90.1050	0.00
09/10/2009	R207 On 05-August-10			Bond Future	9.2800	9.2220	87.9602	88.2789	0.00
09/10/2009	R207 On 05-November-09			Bond Future	9.1000	9.0520	90.1815	90.4831	600.00
09/10/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	324	373	324	373	0.00
09/10/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	5984	5725	5984	5725	0.00
09/10/2009	R207 On 06-May-10	9.25	Call	Option on Bond Future	2623	2795	2623	2795	0.00
09/10/2009	R207 On 06-May-10	9.25	Put	Option on Bond Future	2524	2383	2524	2383	0.00
09/10/2009	R207 On 05-August-10	9.50	Call	Option on Bond Future	3884	4076	3884	4076	0.00
09/10/2009	R207 On 05-August-10	9.50	Put	Option on Bond Future	2635	2508	2635	2508	0.00
09/10/2009	R207 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2009	R207 On 05-November-09	7.50	Put	Option on Bond Future	10370	10068	10370	10068	0.00
09/10/2009	R208 On 04-February-10			Bond Future	9.1700	9.1140	85.7951	86.1075	0.00
09/10/2009	R208 On 06-May-10			Bond Future	9.2200	9.1660	83.9936	84.3190	0.00
09/10/2009	R208 On 05-August-10			Bond Future	9.2600	9.2030	85.6870	86.0195	0.00
09/10/2009	R208 On 05-November-09			Bond Future	9.1000	9.0510	84.2909	84.6024	5008.00
09/10/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	607	685	607	685	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	4804	4569	4804	4569	0.00
09/10/2009	R208 On 06-May-10	9.25	Call	Option on Bond Future	2750	2931	2750	2931	0.00
09/10/2009	R208 On 06-May-10	9.25	Put	Option on Bond Future	2570	2425	2570	2425	0.00
09/10/2009	R208 On 05-August-10	9.50	Call	Option on Bond Future	4111	4313	4111	4313	0.00
09/10/2009	R208 On 05-August-10	9.50	Put	Option on Bond Future	2700	2570	2700	2570	0.00
09/10/2009	R208 On 05-November-09	7.75	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2009	R208 On 05-November-09	7.75	Put	Option on Bond Future	8983	8672	8983	8672	0.00
09/10/2009	R209 On 04-February-10			Bond Future	8.6100	8.5610	77.8538	78.2768	0.00
09/10/2009	R209 On 06-May-10			Bond Future	8.6400	8.5840	76.1561	76.5850	0.00
09/10/2009	R209 On 05-August-10			Bond Future	8.6500	8.5940	77.6936	78.1376	0.00
09/10/2009	R209 On 05-November-09			Bond Future	8.5800	8.5310	76.4869	76.9044	3023.00
09/10/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	211	249	211	249	2500.00
09/10/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	10378	9994	10378	9994	0.00
09/10/2009	R209 On 06-May-10	8.50	Call	Option on Bond Future	2879	3093	2879	3093	0.00
09/10/2009	R209 On 06-May-10	8.50	Put	Option on Bond Future	4009	3794	4009	3794	0.00
09/10/2009	R209 On 05-August-10	8.75	Call	Option on Bond Future	4699	4958	4699	4958	0.00
09/10/2009	R209 On 05-August-10	8.75	Put	Option on Bond Future	3872	3687	3872	3687	0.00
09/10/2009	R209 On 05-November-09	9.00	Call	Option on Bond Future	3589	3966	3589	3966	0.00
09/10/2009	R209 On 05-November-09	9.00	Put	Option on Bond Future	232	192	232	192	0.00
09/10/2009	R209 On 05-November-09	7.50	Call	Option on Bond Future	1	2	1	2	0.00
09/10/2009	R209 On 05-November-09	7.50	Put	Option on Bond Future	9930	9514	9930	9514	0.00
09/10/2009	R209 On 05-November-09	7.00	Call	Option on Bond Future	0	0	0	0	5000.00
09/10/2009	R209 On 05-November-09	7.00	Put	Option on Bond Future	15237	14820	15237	14820	0.00
09/10/2009	R209 On 05-November-09	7.25	Call	Option on Bond Future	0	0	0	0	0.00
09/10/2009	R209 On 05-November-09	7.25	Put	Option on Bond Future	12521	12103	12521	12103	0.00
09/10/2009	R209 On 05-November-09	9.75	Call	Option on Bond Future	8785	9202	8785	9202	0.00
09/10/2009	R209 On 05-November-09	9.75	Put	Option on Bond Future	3	3	3	3	2970.00
09/10/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	10386	10787	10386	10787	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	210	188	210	188	0.00
09/10/2009	TRT1 On 04-February-10			Index Future	298.7600	299.6210	298.7590	299.6210	0.00
09/10/2009	TRT1 On 06-May-10			Index Future	304.5000	305.3820	304.5020	305.3820	0.00
09/10/2009	TRT1 On 05-November-09			Index Future	293.4200	294.2650	293.4210	294.2650	100.00
09/10/2009	ZAAD On 15-March-10			Currency Future	6.7600	6.7405	6.7596	6.7405	4118.00
09/10/2009	ZAAD On 14-June-10			Currency Future	6.8000	6.7830	6.8001	6.7830	250.00
09/10/2009	ZAAD On 14-December-09			Currency Future	6.7100	6.6917	6.7089	6.6917	4500.00
09/10/2009	ZAAD On 15-March-10	6.75	Call	Currency Future	288	280	288	280	0.00
09/10/2009	ZAAD On 15-March-10	6.75	Put	Currency Future	279	290	279	290	0.00
09/10/2009	ZAAD On 14-June-10	6.80	Call	Currency Future	367	360	367	360	0.00
09/10/2009	ZAAD On 14-June-10	6.80	Put	Currency Future	367	377	367	377	0.00
09/10/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	173	166	173	166	0.00
09/10/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	164	174	164	174	0.00
09/10/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	314	305	314	305	0.00
09/10/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	254	264	254	264	0.00
09/10/2009	ZAAD On 14-June-10	6.75	Call	Currency Future	390	382	390	382	0.00
09/10/2009	ZAAD On 14-June-10	6.75	Put	Currency Future	340	349	340	349	0.00
09/10/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	202	195	202	195	0.00
09/10/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	143	153	143	153	0.00
09/10/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	202	195	202	195	0.00
09/10/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	143	153	143	153	0.00
09/10/2009	ZAAD On 15-March-10	6.85	Call	Currency Future	250	243	250	243	0.00
09/10/2009	ZAAD On 15-March-10	6.85	Put	Currency Future	341	353	341	353	0.00
09/10/2009	ZAAD On 14-June-10	6.90	Call	Currency Future	331	324	331	324	0.00
09/10/2009	ZAAD On 14-June-10	6.90	Put	Currency Future	431	441	431	441	0.00
09/10/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	135	129	135	129	0.00
09/10/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	226	238	226	238	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	269	261	269	261	0.00
09/10/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	309	321	309	321	0.00
09/10/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	173	166	173	166	0.00
09/10/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	164	174	164	174	0.00
09/10/2009	ZAAD On 15-March-10	6.55	Call	Currency Future	399	388	399	388	0.00
09/10/2009	ZAAD On 15-March-10	6.55	Put	Currency Future	189	197	189	197	0.00
09/10/2009	ZAAD On 14-June-10	6.60	Call	Currency Future	465	456	465	456	0.00
09/10/2009	ZAAD On 14-June-10	6.60	Put	Currency Future	265	273	265	273	0.00
09/10/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	303	293	303	293	0.00
09/10/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	94	101	94	101	0.00
09/10/2009	ZAAD On 15-March-10	6.50	Call	Currency Future	430	418	430	418	0.00
09/10/2009	ZAAD On 15-March-10	6.50	Put	Currency Future	170	178	170	178	0.00
09/10/2009	ZAAD On 14-June-10	6.55	Call	Currency Future	492	483	492	483	0.00
09/10/2009	ZAAD On 14-June-10	6.55	Put	Currency Future	242	250	242	250	0.00
09/10/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	341	330	341	330	0.00
09/10/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	82	88	82	88	0.00
09/10/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	369	359	369	359	0.00
09/10/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	209	218	209	218	0.00
09/10/2009	ZAAD On 14-June-10	6.65	Call	Currency Future	439	430	439	430	0.00
09/10/2009	ZAAD On 14-June-10	6.65	Put	Currency Future	289	297	289	297	0.00
09/10/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	268	258	268	258	0.00
09/10/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	109	117	109	117	0.00
09/10/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	369	359	369	359	0.00
09/10/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	209	218	209	218	0.00
09/10/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	341	330	341	330	0.00
09/10/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	82	88	82	88	0.00
09/10/2009	ZAAD On 15-March-10	6.45	Call	Currency Future	462	450	462	450	0.00
09/10/2009	ZAAD On 15-March-10	6.45	Put	Currency Future	152	159	152	159	0.00
09/10/2009	ZAAD On 14-June-10	6.50	Call	Currency Future	521	511	521	511	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	ZAAD On 14-June-10	6.50	Put	Currency Future	220	228	220	228	0.00
09/10/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	379	368	379	368	0.00
09/10/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	71	76	71	76	0.00
09/10/2009	ZAAD On 15-March-10	6.65	Call	Currency Future	341	331	341	331	0.00
09/10/2009	ZAAD On 15-March-10	6.65	Put	Currency Future	231	241	231	241	0.00
09/10/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	234	225	234	225	0.00
09/10/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	125	134	125	134	0.00
09/10/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	268	258	268	258	0.00
09/10/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	109	117	109	117	0.00
09/10/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	314	305	314	305	0.00
09/10/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	254	264	254	264	0.00
09/10/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	153	147	153	147	0.00
09/10/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	194	205	194	205	0.00
09/10/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	269	261	269	261	0.00
09/10/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	309	321	309	321	0.00
09/10/2009	ZAAD On 15-March-10	6.90	Call	Currency Future	233	226	233	226	0.00
09/10/2009	ZAAD On 15-March-10	6.90	Put	Currency Future	374	386	374	386	0.00
09/10/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	119	114	119	114	0.00
09/10/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	260	272	260	272	0.00
09/10/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	119	114	119	114	0.00
09/10/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	260	272	260	272	0.00
09/10/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	135	129	135	129	0.00
09/10/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	226	238	226	238	0.00
09/10/2009	ZAAD On 15-March-10	6.95	Call	Currency Future	217	211	217	211	0.00
09/10/2009	ZAAD On 15-March-10	6.95	Put	Currency Future	408	421	408	421	0.00
09/10/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	105	100	105	100	0.00
09/10/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	296	309	296	309	0.00
09/10/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	379	368	379	368	0.00
09/10/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	71	76	71	76	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	ZAAD On 15-March-10	6.40	Call	Currency Future	496	483	496	483	0.00
09/10/2009	ZAAD On 15-March-10	6.40	Put	Currency Future	136	142	136	142	0.00
09/10/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	420	407	420	407	0.00
09/10/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	61	66	61	66	0.00
09/10/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	461	448	461	448	0.00
09/10/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	52	56	52	56	0.00
09/10/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	461	448	461	448	0.00
09/10/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	52	56	52	56	0.00
09/10/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	504	490	504	490	0.00
09/10/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	45	49	45	49	0.00
09/10/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	105	100	105	100	0.00
09/10/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	296	309	296	309	0.00
09/10/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	81	78	81	78	0.00
09/10/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	372	386	372	386	0.00
09/10/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	63	61	63	61	0.00
09/10/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	454	469	454	469	0.00
09/10/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	49	48	49	48	0.00
09/10/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	541	556	541	556	0.00
09/10/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	39	38	39	38	0.00
09/10/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	630	646	630	646	0.00
09/10/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	92	89	92	89	0.00
09/10/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	333	347	333	347	0.00
09/10/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	72	69	72	69	0.00
09/10/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	413	427	413	427	0.00
09/10/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	56	54	56	54	0.00
09/10/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	497	512	497	512	0.00
09/10/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	92	89	92	89	0.00
09/10/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	333	347	333	347	0.00
09/10/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	56	54	56	54	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	497	512	497	512	0.00
09/10/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	44	42	44	42	0.00
09/10/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	585	601	585	601	0.00
09/10/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	72	69	72	69	0.00
09/10/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	413	427	413	427	0.00
09/10/2009	ZAAD On 14-December-09	0.85	Call	Currency Future	5859	5842	5859	5842	0.00
09/10/2009	ZAAD On 14-December-09	0.85	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	2.35	Call	Currency Future	4359	4342	4359	4342	0.00
09/10/2009	ZAAD On 14-December-09	2.35	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	3.85	Call	Currency Future	2859	2842	2859	2842	0.00
09/10/2009	ZAAD On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	1362	1345	1362	1345	0.00
09/10/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	3	3	3	3	0.00
09/10/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	5	5	5	5	0.00
09/10/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	1646	1663	1646	1663	0.00
09/10/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	3142	3159	3142	3159	0.00
09/10/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	4641	4659	4641	4659	0.00
09/10/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	6141	6158	6141	6158	0.00
09/10/2009	ZAAD On 14-December-09	0.60	Call	Currency Future	6109	6092	6109	6092	0.00
09/10/2009	ZAAD On 14-December-09	0.60	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	2.10	Call	Currency Future	4609	4592	4609	4592	0.00
09/10/2009	ZAAD On 14-December-09	2.10	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	3.60	Call	Currency Future	3109	3092	3109	3092	0.00
09/10/2009	ZAAD On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	1610	1593	1610	1593	0.00
09/10/2009	ZAAD On 14-December-09	5.10	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
09/10/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	8	7	8	7	0.00
09/10/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	1399	1416	1399	1416	0.00
09/10/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	2892	2909	2892	2909	0.00
09/10/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	4391	4409	4391	4409	0.00
09/10/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	5891	5908	5891	5908	0.00
09/10/2009	ZAAD On 14-December-09	0.55	Call	Currency Future	6159	6142	6159	6142	0.00
09/10/2009	ZAAD On 14-December-09	0.55	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	2.05	Call	Currency Future	4659	4642	4659	4642	0.00
09/10/2009	ZAAD On 14-December-09	2.05	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	3.55	Call	Currency Future	3159	3142	3159	3142	0.00
09/10/2009	ZAAD On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	5.05	Call	Currency Future	1660	1643	1660	1643	0.00
09/10/2009	ZAAD On 14-December-09	5.05	Put	Currency Future	1	2	1	2	0.00
09/10/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	8	8	8	8	0.00
09/10/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	1349	1366	1349	1366	0.00
09/10/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	2842	2859	2842	2859	0.00
09/10/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	4341	4359	4341	4359	0.00
09/10/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	5841	5858	5841	5858	0.00
09/10/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	637	622	637	622	0.00
09/10/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	28	30	28	30	0.00
09/10/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	547	533	547	533	0.00
09/10/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	38	42	38	42	0.00
09/10/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	824	808	824	808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	15	16	15	16	0.00
09/10/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	729	714	729	714	0.00
09/10/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	20	22	20	22	0.00
09/10/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	592	577	592	577	0.00
09/10/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	33	36	33	36	0.00
09/10/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	547	533	547	533	0.00
09/10/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	38	42	38	42	0.00
09/10/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	683	668	683	668	0.00
09/10/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	24	26	24	26	0.00
09/10/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	420	407	420	407	0.00
09/10/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	61	66	61	66	0.00
09/10/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	567	553	567	553	0.00
09/10/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	107	112	107	112	0.00
09/10/2009	ZAAD On 15-March-10	7.00	Call	Currency Future	203	197	203	197	0.00
09/10/2009	ZAAD On 15-March-10	7.00	Put	Currency Future	443	456	443	456	0.00
09/10/2009	ZAAD On 15-March-10	7.10	Call	Currency Future	176	171	176	171	0.00
09/10/2009	ZAAD On 15-March-10	7.10	Put	Currency Future	517	531	517	531	0.00
09/10/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	643	627	643	627	0.00
09/10/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	83	87	83	87	0.00
09/10/2009	ZAAD On 15-March-10	6.15	Call	Currency Future	682	667	682	667	0.00
09/10/2009	ZAAD On 15-March-10	6.15	Put	Currency Future	73	76	73	76	0.00
09/10/2009	ZAAD On 15-March-10	6.25	Call	Currency Future	604	589	604	589	0.00
09/10/2009	ZAAD On 15-March-10	6.25	Put	Currency Future	95	99	95	99	0.00
09/10/2009	ZAAD On 15-March-10	6.35	Call	Currency Future	531	517	531	517	0.00
09/10/2009	ZAAD On 15-March-10	6.35	Put	Currency Future	121	127	121	127	0.00
09/10/2009	ZAAD On 15-March-10	6.05	Call	Currency Future	764	748	764	748	0.00
09/10/2009	ZAAD On 15-March-10	6.05	Put	Currency Future	55	57	55	57	0.00
09/10/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	776	760	776	760	0.00
09/10/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	17	19	17	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
09/10/2009	ZAAD On 15-March-10	6.00	Call	Currency Future	807	790	807	790	0.00
09/10/2009	ZAAD On 15-March-10	6.00	Put	Currency Future	47	49	47	49	0.00
09/10/2009	ZAAD On 15-March-10	6.10	Call	Currency Future	723	707	723	707	0.00
09/10/2009	ZAAD On 15-March-10	6.10	Put	Currency Future	63	66	63	66	0.00
09/10/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	643	627	643	627	0.00
09/10/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	83	87	83	87	0.00
09/10/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	567	553	567	553	0.00
09/10/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	107	112	107	112	0.00
09/10/2009	ZAAD On 14-December-09	3.35	Call	Currency Future	3359	3342	3359	3342	0.00
09/10/2009	ZAAD On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	4.35	Call	Currency Future	2359	2342	2359	2342	0.00
09/10/2009	ZAAD On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	3642	3659	3642	3659	0.00
09/10/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	5641	5658	5641	5658	0.00
09/10/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	7641	7658	7641	7658	0.00
09/10/2009	ZAAD On 15-March-10	2.40	Call	Currency Future	4360	4341	4360	4341	0.00
09/10/2009	ZAAD On 15-March-10	2.40	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	3.40	Call	Currency Future	3360	3341	3360	3341	0.00
09/10/2009	ZAAD On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	4.40	Call	Currency Future	2362	2343	2362	2343	0.00
09/10/2009	ZAAD On 15-March-10	4.40	Put	Currency Future	2	2	2	2	0.00
09/10/2009	ZAAD On 15-March-10	5.40	Call	Currency Future	1371	1352	1371	1352	0.00
09/10/2009	ZAAD On 15-March-10	5.40	Put	Currency Future	11	12	11	12	0.00
09/10/2009	ZAAD On 15-March-10	8.40	Call	Currency Future	39	38	39	38	0.00
09/10/2009	ZAAD On 15-March-10	8.40	Put	Currency Future	1679	1697	1679	1697	0.00
09/10/2009	ZAAD On 15-March-10	10.40	Call	Currency Future	5	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	ZAAD On 15-March-10	10.40	Put	Currency Future	3645	3664	3645	3664	0.00
09/10/2009	ZAAD On 15-March-10	12.40	Call	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 15-March-10	12.40	Put	Currency Future	5641	5661	5641	5661	0.00
09/10/2009	ZAAD On 15-March-10	14.40	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	14.40	Put	Currency Future	7641	7660	7641	7660	0.00
09/10/2009	ZAAD On 14-December-09	2.45	Call	Currency Future	4259	4242	4259	4242	0.00
09/10/2009	ZAAD On 14-December-09	2.45	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	3.45	Call	Currency Future	3259	3242	3259	3242	0.00
09/10/2009	ZAAD On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	4.45	Call	Currency Future	2259	2242	2259	2242	0.00
09/10/2009	ZAAD On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	5.45	Call	Currency Future	1263	1246	1263	1246	0.00
09/10/2009	ZAAD On 14-December-09	5.45	Put	Currency Future	4	4	4	4	0.00
09/10/2009	ZAAD On 14-December-09	8.45	Call	Currency Future	4	4	4	4	0.00
09/10/2009	ZAAD On 14-December-09	8.45	Put	Currency Future	1746	1763	1746	1763	0.00
09/10/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	3742	3759	3742	3759	0.00
09/10/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	5741	5758	5741	5758	0.00
09/10/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	7741	7758	7741	7758	0.00
09/10/2009	ZAAD On 15-March-10	2.50	Call	Currency Future	4260	4241	4260	4241	0.00
09/10/2009	ZAAD On 15-March-10	2.50	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	3.50	Call	Currency Future	3260	3241	3260	3241	0.00
09/10/2009	ZAAD On 15-March-10	3.50	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	4.50	Call	Currency Future	2262	2243	2262	2243	0.00
09/10/2009	ZAAD On 15-March-10	4.50	Put	Currency Future	2	2	2	2	0.00
09/10/2009	ZAAD On 15-March-10	5.50	Call	Currency Future	1273	1254	1273	1254	0.00
09/10/2009	ZAAD On 15-March-10	5.50	Put	Currency Future	13	14	13	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	ZAAD On 15-March-10	8.50	Call	Currency Future	35	35	35	35	0.00
09/10/2009	ZAAD On 15-March-10	8.50	Put	Currency Future	1776	1794	1776	1794	0.00
09/10/2009	ZAAD On 15-March-10	10.50	Call	Currency Future	4	4	4	4	0.00
09/10/2009	ZAAD On 15-March-10	10.50	Put	Currency Future	3745	3764	3745	3764	0.00
09/10/2009	ZAAD On 15-March-10	12.50	Call	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 15-March-10	12.50	Put	Currency Future	5741	5761	5741	5761	0.00
09/10/2009	ZAAD On 15-March-10	14.50	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	14.50	Put	Currency Future	7741	7760	7741	7760	0.00
09/10/2009	ZAAD On 15-March-10	2.55	Call	Currency Future	4210	4191	4210	4191	0.00
09/10/2009	ZAAD On 15-March-10	2.55	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	3.55	Call	Currency Future	3210	3191	3210	3191	0.00
09/10/2009	ZAAD On 15-March-10	3.55	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	4.55	Call	Currency Future	2212	2193	2212	2193	0.00
09/10/2009	ZAAD On 15-March-10	4.55	Put	Currency Future	3	3	3	3	0.00
09/10/2009	ZAAD On 15-March-10	5.55	Call	Currency Future	1224	1206	1224	1206	0.00
09/10/2009	ZAAD On 15-March-10	5.55	Put	Currency Future	15	15	15	15	0.00
09/10/2009	ZAAD On 15-March-10	8.55	Call	Currency Future	34	33	34	33	0.00
09/10/2009	ZAAD On 15-March-10	8.55	Put	Currency Future	1824	1843	1824	1843	0.00
09/10/2009	ZAAD On 15-March-10	10.55	Call	Currency Future	4	4	4	4	0.00
09/10/2009	ZAAD On 15-March-10	10.55	Put	Currency Future	3794	3813	3794	3813	0.00
09/10/2009	ZAAD On 15-March-10	12.55	Call	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 15-March-10	12.55	Put	Currency Future	5791	5810	5791	5810	0.00
09/10/2009	ZAAD On 15-March-10	14.55	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	14.55	Put	Currency Future	7791	7810	7791	7810	0.00
09/10/2009	ZAAD On 14-December-09	2.50	Call	Currency Future	4209	4192	4209	4192	0.00
09/10/2009	ZAAD On 14-December-09	2.50	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	3209	3192	3209	3192	0.00
09/10/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	2209	2192	2209	2192	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	1213	1197	1213	1197	0.00
09/10/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	4	5	4	5	0.00
09/10/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	4	4	4	4	0.00
09/10/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	1795	1812	1795	1812	0.00
09/10/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	3792	3809	3792	3809	0.00
09/10/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	5791	5808	5791	5808	0.00
09/10/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	7791	7808	7791	7808	0.00
09/10/2009	ZAAD On 15-March-10	2.60	Call	Currency Future	4160	4141	4160	4141	0.00
09/10/2009	ZAAD On 15-March-10	2.60	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	3.60	Call	Currency Future	3160	3141	3160	3141	0.00
09/10/2009	ZAAD On 15-March-10	3.60	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	4.60	Call	Currency Future	2162	2143	2162	2143	0.00
09/10/2009	ZAAD On 15-March-10	4.60	Put	Currency Future	3	3	3	3	0.00
09/10/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1176	1157	1176	1157	0.00
09/10/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	16	17	16	17	0.00
09/10/2009	ZAAD On 15-March-10	8.60	Call	Currency Future	33	32	33	32	0.00
09/10/2009	ZAAD On 15-March-10	8.60	Put	Currency Future	1873	1891	1873	1891	0.00
09/10/2009	ZAAD On 15-March-10	10.60	Call	Currency Future	4	4	4	4	0.00
09/10/2009	ZAAD On 15-March-10	10.60	Put	Currency Future	3844	3863	3844	3863	0.00
09/10/2009	ZAAD On 15-March-10	12.60	Call	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 15-March-10	12.60	Put	Currency Future	5841	5860	5841	5860	0.00
09/10/2009	ZAAD On 15-March-10	14.60	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	14.60	Put	Currency Future	7841	7860	7841	7860	0.00
09/10/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1176	1157	1176	1157	0.00
09/10/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	16	17	16	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
09/10/2009	ZAAD On 14-December-09	2.55	Call	Currency Future	4159	4142	4159	4142	0.00
09/10/2009	ZAAD On 14-December-09	2.55	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	2159	2142	2159	2142	0.00
09/10/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	1164	1147	1164	1147	0.00
09/10/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	5	6	5	6	0.00
09/10/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	4	4	4	4	0.00
09/10/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	1845	1862	1845	1862	0.00
09/10/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	3841	3859	3841	3859	0.00
09/10/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	7841	7858	7841	7858	0.00
09/10/2009	ZAAD On 14-December-09	2.60	Call	Currency Future	4109	4092	4109	4092	0.00
09/10/2009	ZAAD On 14-December-09	2.60	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	2109	2092	2109	2092	0.00
09/10/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	1115	1098	1115	1098	0.00
09/10/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	6	6	6	6	0.00
09/10/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	4	4	4	4	0.00
09/10/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	1895	1912	1895	1912	0.00
09/10/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	3891	3909	3891	3909	0.00
09/10/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	7891	7908	7891	7908	0.00
09/10/2009	ZAAD On 15-March-10	2.70	Call	Currency Future	4060	4041	4060	4041	0.00
09/10/2009	ZAAD On 15-March-10	2.70	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	3.70	Call	Currency Future	3060	3041	3060	3041	0.00
09/10/2009	ZAAD On 15-March-10	3.70	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	4.70	Call	Currency Future	2063	2044	2063	2044	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	ZAAD On 15-March-10	4.70	Put	Currency Future	3	4	3	4	0.00
09/10/2009	ZAAD On 15-March-10	5.70	Call	Currency Future	1079	1060	1079	1060	0.00
09/10/2009	ZAAD On 15-March-10	5.70	Put	Currency Future	19	20	19	20	0.00
09/10/2009	ZAAD On 15-March-10	8.70	Call	Currency Future	30	29	30	29	0.00
09/10/2009	ZAAD On 15-March-10	8.70	Put	Currency Future	1970	1989	1970	1989	0.00
09/10/2009	ZAAD On 15-March-10	10.70	Call	Currency Future	4	3	4	3	0.00
09/10/2009	ZAAD On 15-March-10	10.70	Put	Currency Future	3944	3963	3944	3963	0.00
09/10/2009	ZAAD On 15-March-10	12.70	Call	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 15-March-10	12.70	Put	Currency Future	5941	5960	5941	5960	0.00
09/10/2009	ZAAD On 15-March-10	14.70	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	14.70	Put	Currency Future	7941	7960	7941	7960	0.00
09/10/2009	ZAAD On 14-December-09	2.65	Call	Currency Future	4059	4042	4059	4042	0.00
09/10/2009	ZAAD On 14-December-09	2.65	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	3.65	Call	Currency Future	3059	3042	3059	3042	0.00
09/10/2009	ZAAD On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	2059	2042	2059	2042	0.00
09/10/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	1065	1049	1065	1049	0.00
09/10/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	7	7	7	7	0.00
09/10/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	3	3	3	3	0.00
09/10/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	1945	1962	1945	1962	0.00
09/10/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	3941	3959	3941	3959	0.00
09/10/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	5941	5958	5941	5958	0.00
09/10/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	7941	7958	7941	7958	0.00
09/10/2009	ZAAD On 15-March-10	2.65	Call	Currency Future	4110	4091	4110	4091	0.00
09/10/2009	ZAAD On 15-March-10	2.65	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
09/10/2009	ZAAD On 15-March-10	3.65	Call	Currency Future	3110	3091	3110	3091	0.00
09/10/2009	ZAAD On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	4.65	Call	Currency Future	2113	2094	2113	2094	0.00
09/10/2009	ZAAD On 15-March-10	4.65	Put	Currency Future	3	3	3	3	0.00
09/10/2009	ZAAD On 15-March-10	5.65	Call	Currency Future	1127	1109	1127	1109	0.00
09/10/2009	ZAAD On 15-March-10	5.65	Put	Currency Future	17	18	17	18	0.00
09/10/2009	ZAAD On 15-March-10	8.65	Call	Currency Future	31	30	31	30	0.00
09/10/2009	ZAAD On 15-March-10	8.65	Put	Currency Future	1922	1940	1922	1940	0.00
09/10/2009	ZAAD On 15-March-10	10.65	Call	Currency Future	4	4	4	4	0.00
09/10/2009	ZAAD On 15-March-10	10.65	Put	Currency Future	3894	3913	3894	3913	0.00
09/10/2009	ZAAD On 15-March-10	12.65	Call	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 15-March-10	12.65	Put	Currency Future	5891	5910	5891	5910	0.00
09/10/2009	ZAAD On 15-March-10	14.65	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	14.65	Put	Currency Future	7891	7910	7891	7910	0.00
09/10/2009	ZAAD On 14-December-09	2.40	Call	Currency Future	4309	4292	4309	4292	0.00
09/10/2009	ZAAD On 14-December-09	2.40	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	3.40	Call	Currency Future	3309	3292	3309	3292	0.00
09/10/2009	ZAAD On 14-December-09	3.40	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	4.40	Call	Currency Future	2309	2292	2309	2292	0.00
09/10/2009	ZAAD On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	5.40	Call	Currency Future	1312	1295	1312	1295	0.00
09/10/2009	ZAAD On 14-December-09	5.40	Put	Currency Future	3	4	3	4	0.00
09/10/2009	ZAAD On 14-December-09	8.40	Call	Currency Future	5	5	5	5	0.00
09/10/2009	ZAAD On 14-December-09	8.40	Put	Currency Future	1696	1713	1696	1713	0.00
09/10/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	3692	3709	3692	3709	0.00
09/10/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	5691	5708	5691	5708	0.00
09/10/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	7691	7708	7691	7708	0.00
09/10/2009	ZAAD On 15-March-10	2.45	Call	Currency Future	4310	4291	4310	4291	0.00
09/10/2009	ZAAD On 15-March-10	2.45	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	3.45	Call	Currency Future	3310	3291	3310	3291	0.00
09/10/2009	ZAAD On 15-March-10	3.45	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	4.45	Call	Currency Future	2312	2293	2312	2293	0.00
09/10/2009	ZAAD On 15-March-10	4.45	Put	Currency Future	2	2	2	2	0.00
09/10/2009	ZAAD On 15-March-10	5.45	Call	Currency Future	1322	1303	1322	1303	0.00
09/10/2009	ZAAD On 15-March-10	5.45	Put	Currency Future	12	13	12	13	0.00
09/10/2009	ZAAD On 15-March-10	8.45	Call	Currency Future	37	36	37	36	0.00
09/10/2009	ZAAD On 15-March-10	8.45	Put	Currency Future	1727	1746	1727	1746	0.00
09/10/2009	ZAAD On 15-March-10	10.45	Call	Currency Future	4	4	4	4	0.00
09/10/2009	ZAAD On 15-March-10	10.45	Put	Currency Future	3695	3714	3695	3714	0.00
09/10/2009	ZAAD On 15-March-10	12.45	Call	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 15-March-10	12.45	Put	Currency Future	5691	5711	5691	5711	0.00
09/10/2009	ZAAD On 15-March-10	14.45	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	14.45	Put	Currency Future	7691	7710	7691	7710	0.00
09/10/2009	ZAAD On 14-December-09	2.70	Call	Currency Future	4009	3992	4009	3992	0.00
09/10/2009	ZAAD On 14-December-09	2.70	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	3.70	Call	Currency Future	3009	2992	3009	2992	0.00
09/10/2009	ZAAD On 14-December-09	3.70	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	4.70	Call	Currency Future	2009	1992	2009	1992	0.00
09/10/2009	ZAAD On 14-December-09	4.70	Put	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 14-December-09	5.70	Call	Currency Future	1016	1000	1016	1000	0.00
09/10/2009	ZAAD On 14-December-09	5.70	Put	Currency Future	8	8	8	8	0.00
09/10/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	3	3	3	3	0.00
09/10/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	1994	2011	1994	2011	0.00
09/10/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	3991	4009	3991	4009	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	5991	6008	5991	6008	0.00
09/10/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	7991	8008	7991	8008	0.00
09/10/2009	ZAAD On 15-March-10	2.75	Call	Currency Future	4010	3991	4010	3991	0.00
09/10/2009	ZAAD On 15-March-10	2.75	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	3.75	Call	Currency Future	3010	2991	3010	2991	0.00
09/10/2009	ZAAD On 15-March-10	3.75	Put	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 15-March-10	4.75	Call	Currency Future	2013	1994	2013	1994	0.00
09/10/2009	ZAAD On 15-March-10	4.75	Put	Currency Future	4	4	4	4	0.00
09/10/2009	ZAAD On 15-March-10	5.75	Call	Currency Future	1031	1012	1031	1012	0.00
09/10/2009	ZAAD On 15-March-10	5.75	Put	Currency Future	21	22	21	22	0.00
09/10/2009	ZAAD On 15-March-10	8.75	Call	Currency Future	29	28	29	28	0.00
09/10/2009	ZAAD On 15-March-10	8.75	Put	Currency Future	2019	2038	2019	2038	0.00
09/10/2009	ZAAD On 15-March-10	10.75	Call	Currency Future	3	3	3	3	0.00
09/10/2009	ZAAD On 15-March-10	10.75	Put	Currency Future	3994	4013	3994	4013	0.00
09/10/2009	ZAAD On 15-March-10	12.75	Call	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 15-March-10	12.75	Put	Currency Future	5991	6010	5991	6010	0.00
09/10/2009	ZAAD On 15-March-10	14.75	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	14.75	Put	Currency Future	7991	8010	7991	8010	0.00
09/10/2009	ZAAD On 14-December-09	2.75	Call	Currency Future	3959	3942	3959	3942	0.00
09/10/2009	ZAAD On 14-December-09	2.75	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	2959	2942	2959	2942	0.00
09/10/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	4.75	Call	Currency Future	1960	1942	1960	1942	0.00
09/10/2009	ZAAD On 14-December-09	4.75	Put	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	968	951	968	951	0.00
09/10/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	9	10	9	10	0.00
09/10/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	3	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	2044	2061	2044	2061	0.00
09/10/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	4041	4059	4041	4059	0.00
09/10/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	6041	6058	6041	6058	0.00
09/10/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	8041	8058	8041	8058	0.00
09/10/2009	ZAAD On 15-March-10	2.85	Call	Currency Future	3910	3891	3910	3891	0.00
09/10/2009	ZAAD On 15-March-10	2.85	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	3.85	Call	Currency Future	2910	2891	2910	2891	0.00
09/10/2009	ZAAD On 15-March-10	3.85	Put	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 15-March-10	4.85	Call	Currency Future	1914	1895	1914	1895	0.00
09/10/2009	ZAAD On 15-March-10	4.85	Put	Currency Future	4	5	4	5	0.00
09/10/2009	ZAAD On 15-March-10	5.85	Call	Currency Future	939	921	939	921	0.00
09/10/2009	ZAAD On 15-March-10	5.85	Put	Currency Future	29	31	29	31	0.00
09/10/2009	ZAAD On 15-March-10	8.85	Call	Currency Future	25	25	25	25	0.00
09/10/2009	ZAAD On 15-March-10	8.85	Put	Currency Future	2116	2134	2116	2134	0.00
09/10/2009	ZAAD On 15-March-10	10.85	Call	Currency Future	3	3	3	3	0.00
09/10/2009	ZAAD On 15-March-10	10.85	Put	Currency Future	4093	4113	4093	4113	0.00
09/10/2009	ZAAD On 15-March-10	12.85	Call	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 15-March-10	12.85	Put	Currency Future	6091	6110	6091	6110	0.00
09/10/2009	ZAAD On 15-March-10	14.85	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	14.85	Put	Currency Future	8091	8110	8091	8110	0.00
09/10/2009	ZAAD On 14-December-09	2.90	Call	Currency Future	3809	3792	3809	3792	0.00
09/10/2009	ZAAD On 14-December-09	2.90	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	3.90	Call	Currency Future	2809	2792	2809	2792	0.00
09/10/2009	ZAAD On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	1810	1793	1810	1793	0.00
09/10/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	2	2	2	2	0.00
09/10/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	2193	2211	2193	2211	0.00
09/10/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	4191	4209	4191	4209	0.00
09/10/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	6191	6208	6191	6208	0.00
09/10/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	8191	8208	8191	8208	0.00
09/10/2009	ZAAD On 15-March-10	2.95	Call	Currency Future	3810	3791	3810	3791	0.00
09/10/2009	ZAAD On 15-March-10	2.95	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	3.95	Call	Currency Future	2810	2791	2810	2791	0.00
09/10/2009	ZAAD On 15-March-10	3.95	Put	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 15-March-10	4.95	Call	Currency Future	1815	1796	1815	1796	0.00
09/10/2009	ZAAD On 15-March-10	4.95	Put	Currency Future	5	5	5	5	0.00
09/10/2009	ZAAD On 15-March-10	5.95	Call	Currency Future	850	833	850	833	0.00
09/10/2009	ZAAD On 15-March-10	5.95	Put	Currency Future	41	42	41	42	0.00
09/10/2009	ZAAD On 15-March-10	8.95	Call	Currency Future	23	22	23	22	0.00
09/10/2009	ZAAD On 15-March-10	8.95	Put	Currency Future	2213	2231	2213	2231	0.00
09/10/2009	ZAAD On 15-March-10	10.95	Call	Currency Future	3	3	3	3	0.00
09/10/2009	ZAAD On 15-March-10	10.95	Put	Currency Future	4193	4212	4193	4212	0.00
09/10/2009	ZAAD On 15-March-10	12.95	Call	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 15-March-10	12.95	Put	Currency Future	6191	6210	6191	6210	0.00
09/10/2009	ZAAD On 15-March-10	14.95	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	14.95	Put	Currency Future	8191	8210	8191	8210	0.00
09/10/2009	ZAAD On 14-December-09	2.80	Call	Currency Future	3909	3892	3909	3892	0.00
09/10/2009	ZAAD On 14-December-09	2.80	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	3.80	Call	Currency Future	2909	2892	2909	2892	0.00
09/10/2009	ZAAD On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	4.80	Call	Currency Future	1910	1892	1910	1892	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	ZAAD On 14-December-09	4.80	Put	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	919	903	919	903	0.00
09/10/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	11	11	11	11	0.00
09/10/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	3	3	3	3	0.00
09/10/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	2094	2111	2094	2111	0.00
09/10/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	4091	4109	4091	4109	0.00
09/10/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	6091	6108	6091	6108	0.00
09/10/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	8091	8108	8091	8108	0.00
09/10/2009	ZAAD On 14-December-09	2.85	Call	Currency Future	3859	3842	3859	3842	0.00
09/10/2009	ZAAD On 14-December-09	2.85	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	4.85	Call	Currency Future	1860	1843	1860	1843	0.00
09/10/2009	ZAAD On 14-December-09	4.85	Put	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	871	855	871	855	0.00
09/10/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	12	14	12	14	0.00
09/10/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	3	3	3	3	0.00
09/10/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	2144	2161	2144	2161	0.00
09/10/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	4141	4159	4141	4159	0.00
09/10/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	8141	8158	8141	8158	0.00
09/10/2009	ZAAD On 15-March-10	2.90	Call	Currency Future	3860	3841	3860	3841	0.00
09/10/2009	ZAAD On 15-March-10	2.90	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	3.90	Call	Currency Future	2860	2841	2860	2841	0.00
09/10/2009	ZAAD On 15-March-10	3.90	Put	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 15-March-10	4.90	Call	Currency Future	1864	1845	1864	1845	0.00
09/10/2009	ZAAD On 15-March-10	4.90	Put	Currency Future	5	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	ZAAD On 15-March-10	5.90	Call	Currency Future	894	877	894	877	0.00
09/10/2009	ZAAD On 15-March-10	5.90	Put	Currency Future	35	36	35	36	0.00
09/10/2009	ZAAD On 15-March-10	8.90	Call	Currency Future	24	23	24	23	0.00
09/10/2009	ZAAD On 15-March-10	8.90	Put	Currency Future	2164	2183	2164	2183	0.00
09/10/2009	ZAAD On 15-March-10	10.90	Call	Currency Future	3	3	3	3	0.00
09/10/2009	ZAAD On 15-March-10	10.90	Put	Currency Future	4143	4162	4143	4162	0.00
09/10/2009	ZAAD On 15-March-10	12.90	Call	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 15-March-10	12.90	Put	Currency Future	6141	6160	6141	6160	0.00
09/10/2009	ZAAD On 15-March-10	14.90	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	14.90	Put	Currency Future	8141	8160	8141	8160	0.00
09/10/2009	ZAAD On 15-March-10	2.80	Call	Currency Future	3960	3941	3960	3941	0.00
09/10/2009	ZAAD On 15-March-10	2.80	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	3.80	Call	Currency Future	2960	2941	2960	2941	0.00
09/10/2009	ZAAD On 15-March-10	3.80	Put	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 15-March-10	4.80	Call	Currency Future	1964	1945	1964	1945	0.00
09/10/2009	ZAAD On 15-March-10	4.80	Put	Currency Future	4	4	4	4	0.00
09/10/2009	ZAAD On 15-March-10	5.80	Call	Currency Future	984	966	984	966	0.00
09/10/2009	ZAAD On 15-March-10	5.80	Put	Currency Future	25	26	25	26	0.00
09/10/2009	ZAAD On 15-March-10	8.80	Call	Currency Future	27	26	27	26	0.00
09/10/2009	ZAAD On 15-March-10	8.80	Put	Currency Future	2067	2086	2067	2086	0.00
09/10/2009	ZAAD On 15-March-10	10.80	Call	Currency Future	3	3	3	3	0.00
09/10/2009	ZAAD On 15-March-10	10.80	Put	Currency Future	4044	4063	4044	4063	0.00
09/10/2009	ZAAD On 15-March-10	12.80	Call	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 15-March-10	12.80	Put	Currency Future	6041	6060	6041	6060	0.00
09/10/2009	ZAAD On 15-March-10	14.80	Call	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 15-March-10	14.80	Put	Currency Future	8041	8060	8041	8060	0.00
09/10/2009	ZAAD On 14-June-10	6.70	Call	Currency Future	414	406	414	406	0.00
09/10/2009	ZAAD On 14-June-10	6.70	Put	Currency Future	314	323	314	323	0.00
09/10/2009	ZAAD On 14-June-10	2.50	Call	Currency Future	4300	4283	4300	4283	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	ZAAD On 14-June-10	2.50	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-June-10	3.50	Call	Currency Future	3300	3283	3300	3283	0.00
09/10/2009	ZAAD On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-June-10	4.50	Call	Currency Future	2306	2289	2306	2289	0.00
09/10/2009	ZAAD On 14-June-10	4.50	Put	Currency Future	6	6	6	6	0.00
09/10/2009	ZAAD On 14-June-10	5.50	Call	Currency Future	1324	1308	1324	1308	0.00
09/10/2009	ZAAD On 14-June-10	5.50	Put	Currency Future	24	25	24	25	0.00
09/10/2009	ZAAD On 14-June-10	8.50	Call	Currency Future	82	80	82	80	0.00
09/10/2009	ZAAD On 14-June-10	8.50	Put	Currency Future	1782	1797	1782	1797	0.00
09/10/2009	ZAAD On 14-June-10	10.50	Call	Currency Future	10	10	10	10	0.00
09/10/2009	ZAAD On 14-June-10	10.50	Put	Currency Future	3710	3727	3710	3727	0.00
09/10/2009	ZAAD On 14-June-10	12.50	Call	Currency Future	3	3	3	3	0.00
09/10/2009	ZAAD On 14-June-10	12.50	Put	Currency Future	5703	5720	5703	5720	0.00
09/10/2009	ZAAD On 14-June-10	14.50	Call	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 14-June-10	14.50	Put	Currency Future	7701	7718	7701	7718	0.00
09/10/2009	ZAAD On 14-June-10	2.55	Call	Currency Future	4250	4233	4250	4233	0.00
09/10/2009	ZAAD On 14-June-10	2.55	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-June-10	3.55	Call	Currency Future	3250	3233	3250	3233	0.00
09/10/2009	ZAAD On 14-June-10	3.55	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-June-10	4.55	Call	Currency Future	2256	2239	2256	2239	0.00
09/10/2009	ZAAD On 14-June-10	4.55	Put	Currency Future	6	6	6	6	0.00
09/10/2009	ZAAD On 14-June-10	5.55	Call	Currency Future	1276	1260	1276	1260	0.00
09/10/2009	ZAAD On 14-June-10	5.55	Put	Currency Future	26	27	26	27	0.00
09/10/2009	ZAAD On 14-June-10	8.55	Call	Currency Future	79	78	79	78	0.00
09/10/2009	ZAAD On 14-June-10	8.55	Put	Currency Future	1829	1845	1829	1845	0.00
09/10/2009	ZAAD On 14-June-10	10.55	Call	Currency Future	9	9	9	9	0.00
09/10/2009	ZAAD On 14-June-10	10.55	Put	Currency Future	3759	3776	3759	3776	0.00
09/10/2009	ZAAD On 14-June-10	12.55	Call	Currency Future	3	3	3	3	0.00
09/10/2009	ZAAD On 14-June-10	12.55	Put	Currency Future	5753	5770	5753	5770	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	ZAAD On 14-June-10	14.55	Call	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 14-June-10	14.55	Put	Currency Future	7751	7768	7751	7768	0.00
09/10/2009	ZAAD On 14-June-10	2.60	Call	Currency Future	4200	4183	4200	4183	0.00
09/10/2009	ZAAD On 14-June-10	2.60	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-June-10	3.60	Call	Currency Future	3200	3183	3200	3183	0.00
09/10/2009	ZAAD On 14-June-10	3.60	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-June-10	4.60	Call	Currency Future	2207	2190	2207	2190	0.00
09/10/2009	ZAAD On 14-June-10	4.60	Put	Currency Future	7	7	7	7	0.00
09/10/2009	ZAAD On 14-June-10	5.60	Call	Currency Future	1228	1212	1228	1212	0.00
09/10/2009	ZAAD On 14-June-10	5.60	Put	Currency Future	28	29	28	29	0.00
09/10/2009	ZAAD On 14-June-10	8.60	Call	Currency Future	77	75	77	75	0.00
09/10/2009	ZAAD On 14-June-10	8.60	Put	Currency Future	1877	1892	1877	1892	0.00
09/10/2009	ZAAD On 14-June-10	10.60	Call	Currency Future	9	9	9	9	0.00
09/10/2009	ZAAD On 14-June-10	10.60	Put	Currency Future	3809	3826	3809	3826	0.00
09/10/2009	ZAAD On 14-June-10	12.60	Call	Currency Future	3	3	3	3	0.00
09/10/2009	ZAAD On 14-June-10	12.60	Put	Currency Future	5803	5820	5803	5820	0.00
09/10/2009	ZAAD On 14-June-10	14.60	Call	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 14-June-10	14.60	Put	Currency Future	7801	7818	7801	7818	0.00
09/10/2009	ZAAD On 14-June-10	2.65	Call	Currency Future	4150	4133	4150	4133	0.00
09/10/2009	ZAAD On 14-June-10	2.65	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-June-10	3.65	Call	Currency Future	3151	3133	3151	3133	0.00
09/10/2009	ZAAD On 14-June-10	3.65	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-June-10	4.65	Call	Currency Future	2157	2140	2157	2140	0.00
09/10/2009	ZAAD On 14-June-10	4.65	Put	Currency Future	7	7	7	7	0.00
09/10/2009	ZAAD On 14-June-10	5.65	Call	Currency Future	1180	1164	1180	1164	0.00
09/10/2009	ZAAD On 14-June-10	5.65	Put	Currency Future	30	31	30	31	0.00
09/10/2009	ZAAD On 14-June-10	8.65	Call	Currency Future	74	73	74	73	0.00
09/10/2009	ZAAD On 14-June-10	8.65	Put	Currency Future	1924	1940	1924	1940	0.00
09/10/2009	ZAAD On 14-June-10	10.65	Call	Currency Future	8	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	ZAAD On 14-June-10	10.65	Put	Currency Future	3858	3875	3858	3875	0.00
09/10/2009	ZAAD On 14-June-10	12.65	Call	Currency Future	3	3	3	3	0.00
09/10/2009	ZAAD On 14-June-10	12.65	Put	Currency Future	5853	5870	5853	5870	0.00
09/10/2009	ZAAD On 14-June-10	14.65	Call	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 14-June-10	14.65	Put	Currency Future	7851	7868	7851	7868	0.00
09/10/2009	ZAAD On 14-June-10	2.80	Call	Currency Future	4000	3983	4000	3983	0.00
09/10/2009	ZAAD On 14-June-10	2.80	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-June-10	3.80	Call	Currency Future	3002	2985	3002	2985	0.00
09/10/2009	ZAAD On 14-June-10	3.80	Put	Currency Future	2	2	2	2	0.00
09/10/2009	ZAAD On 14-June-10	4.80	Call	Currency Future	2009	1992	2009	1992	0.00
09/10/2009	ZAAD On 14-June-10	4.80	Put	Currency Future	9	9	9	9	0.00
09/10/2009	ZAAD On 14-June-10	5.80	Call	Currency Future	1037	1022	1037	1022	0.00
09/10/2009	ZAAD On 14-June-10	5.80	Put	Currency Future	37	39	37	39	0.00
09/10/2009	ZAAD On 14-June-10	8.80	Call	Currency Future	68	67	68	67	0.00
09/10/2009	ZAAD On 14-June-10	8.80	Put	Currency Future	2068	2084	2068	2084	0.00
09/10/2009	ZAAD On 14-June-10	10.80	Call	Currency Future	7	7	7	7	0.00
09/10/2009	ZAAD On 14-June-10	10.80	Put	Currency Future	4007	4024	4007	4024	0.00
09/10/2009	ZAAD On 14-June-10	12.80	Call	Currency Future	3	3	3	3	0.00
09/10/2009	ZAAD On 14-June-10	12.80	Put	Currency Future	6003	6020	6003	6020	0.00
09/10/2009	ZAAD On 14-June-10	14.80	Call	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 14-June-10	14.80	Put	Currency Future	8001	8018	8001	8018	0.00
09/10/2009	ZAAD On 14-June-10	2.90	Call	Currency Future	3900	3883	3900	3883	0.00
09/10/2009	ZAAD On 14-June-10	2.90	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-June-10	3.90	Call	Currency Future	2902	2885	2902	2885	0.00
09/10/2009	ZAAD On 14-June-10	3.90	Put	Currency Future	2	2	2	2	0.00
09/10/2009	ZAAD On 14-June-10	4.90	Call	Currency Future	1911	1894	1911	1894	0.00
09/10/2009	ZAAD On 14-June-10	4.90	Put	Currency Future	10	11	10	11	0.00
09/10/2009	ZAAD On 14-June-10	5.90	Call	Currency Future	951	936	951	936	0.00
09/10/2009	ZAAD On 14-June-10	5.90	Put	Currency Future	51	53	51	53	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2009	ZAAD On 14-June-10	8.90	Call	Currency Future	61	60	61	60	0.00
09/10/2009	ZAAD On 14-June-10	8.90	Put	Currency Future	2161	2177	2161	2177	0.00
09/10/2009	ZAAD On 14-June-10	10.90	Call	Currency Future	7	7	7	7	0.00
09/10/2009	ZAAD On 14-June-10	10.90	Put	Currency Future	4107	4124	4107	4124	0.00
09/10/2009	ZAAD On 14-June-10	12.90	Call	Currency Future	3	3	3	3	0.00
09/10/2009	ZAAD On 14-June-10	12.90	Put	Currency Future	6102	6120	6102	6120	0.00
09/10/2009	ZAAD On 14-June-10	14.90	Call	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 14-June-10	14.90	Put	Currency Future	8101	8118	8101	8118	0.00
09/10/2009	ZAAD On 14-June-10	2.75	Call	Currency Future	4050	4033	4050	4033	0.00
09/10/2009	ZAAD On 14-June-10	2.75	Put	Currency Future	0	0	0	0	0.00
09/10/2009	ZAAD On 14-June-10	3.75	Call	Currency Future	3051	3034	3051	3034	0.00
09/10/2009	ZAAD On 14-June-10	3.75	Put	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 14-June-10	4.75	Call	Currency Future	2059	2042	2059	2042	0.00
09/10/2009	ZAAD On 14-June-10	4.75	Put	Currency Future	8	9	8	9	0.00
09/10/2009	ZAAD On 14-June-10	5.75	Call	Currency Future	1084	1069	1084	1069	0.00
09/10/2009	ZAAD On 14-June-10	5.75	Put	Currency Future	34	36	34	36	0.00
09/10/2009	ZAAD On 14-June-10	8.75	Call	Currency Future	70	69	70	69	0.00
09/10/2009	ZAAD On 14-June-10	8.75	Put	Currency Future	2020	2036	2020	2036	0.00
09/10/2009	ZAAD On 14-June-10	10.75	Call	Currency Future	8	7	8	7	0.00
09/10/2009	ZAAD On 14-June-10	10.75	Put	Currency Future	3957	3974	3957	3974	0.00
09/10/2009	ZAAD On 14-June-10	12.75	Call	Currency Future	3	3	3	3	0.00
09/10/2009	ZAAD On 14-June-10	12.75	Put	Currency Future	5953	5970	5953	5970	0.00
09/10/2009	ZAAD On 14-June-10	14.75	Call	Currency Future	1	1	1	1	0.00
09/10/2009	ZAAD On 14-June-10	14.75	Put	Currency Future	7951	7968	7951	7968	0.00