



Derivatives Weekly Statistics Report

From 2009/10/19 To 2009/10/23

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 15-March-10			Currency Future	7.6600	7.6620	7.6617	7.6620	30995.00
23/10/2009	\$ / R On 14-June-10			Currency Future	7.7900	7.7920	7.7912	7.7920	17240.00
23/10/2009	\$ / R On 13-September-10			Currency Future	7.9200	7.9224	7.9204	7.9224	0.00
23/10/2009	\$ / R On 14-December-09			Currency Future	7.5300	7.5321	7.5318	7.5321	344701.00
23/10/2009	\$ / R On 13-December-10			Currency Future	8.0400	8.0428	8.0402	8.0428	0.00
23/10/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	806	810	806	810	0.00
23/10/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	95	98	95	98	500.00
23/10/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	694	698	694	698	0.00
23/10/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	133	136	133	136	0.00
23/10/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	444	446	444	446	114.00
23/10/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	282	284	282	284	200.00
23/10/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	392	394	392	394	27.00
23/10/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	330	332	330	332	0.00
23/10/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	368	374	368	374	279.00
23/10/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	356	362	356	362	0.00
23/10/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	193	198	193	198	0.00
23/10/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	781	786	781	786	0.00
23/10/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	183	188	183	188	0.00
23/10/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	822	826	822	826	0.00
23/10/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	969	975	969	975	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	127	133	127	133	0.00
23/10/2009	\$ / R On 14-June-10	7.10	Call	Currency Future	861	868	861	868	0.00
23/10/2009	\$ / R On 14-June-10	7.10	Put	Currency Future	170	176	170	176	0.00
23/10/2009	\$ / R On 14-June-10	7.60	Call	Currency Future	563	567	563	567	390.00
23/10/2009	\$ / R On 14-June-10	7.60	Put	Currency Future	372	375	372	375	130.00
23/10/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	492	497	492	497	233.00
23/10/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	451	455	451	455	0.00
23/10/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	470	477	470	477	200.00
23/10/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	478	485	478	485	300.00
23/10/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	271	278	271	278	0.00
23/10/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	980	986	980	986	0.00
23/10/2009	\$ / R On 14-June-10	8.70	Call	Currency Future	234	241	234	241	0.00
23/10/2009	\$ / R On 14-June-10	8.70	Put	Currency Future	1143	1149	1143	1149	0.00
23/10/2009	\$ / R On 13-September-10	7.90	Call	Currency Future	578	585	578	585	0.00
23/10/2009	\$ / R On 13-September-10	7.90	Put	Currency Future	557	563	557	563	0.00
23/10/2009	\$ / R On 14-December-09	7.00	Call	Currency Future	574	579	574	579	0.00
23/10/2009	\$ / R On 14-December-09	7.00	Put	Currency Future	42	47	42	47	100.00
23/10/2009	\$ / R On 14-December-09	7.15	Call	Currency Future	454	460	454	460	0.00
23/10/2009	\$ / R On 14-December-09	7.15	Put	Currency Future	72	78	72	78	0.00
23/10/2009	\$ / R On 14-December-09	7.35	Call	Currency Future	316	323	316	323	0.00
23/10/2009	\$ / R On 14-December-09	7.35	Put	Currency Future	134	140	134	140	0.00
23/10/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	231	240	231	240	747.00
23/10/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	199	208	199	208	0.00
23/10/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	206	219	206	219	0.00
23/10/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	225	237	225	237	0.00
23/10/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	153	164	153	164	1000.00
23/10/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	321	332	321	332	0.00
23/10/2009	\$ / R On 14-December-09	7.85	Call	Currency Future	112	123	112	123	0.00
23/10/2009	\$ / R On 14-December-09	7.85	Put	Currency Future	431	441	431	441	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 13-December-10	8.05	Call	Currency Future	656	663	656	663	0.00
23/10/2009	\$ / R On 13-December-10	8.05	Put	Currency Future	666	670	666	670	0.00
23/10/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	515	518	515	518	0.00
23/10/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	423	426	423	426	0.00
23/10/2009	\$ / R On 13-September-10	7.85	Call	Currency Future	599	605	599	605	409.00
23/10/2009	\$ / R On 13-September-10	7.85	Put	Currency Future	529	533	529	533	0.00
23/10/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	417	424	417	424	0.00
23/10/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	85	92	85	92	5100.00
23/10/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	257	264	257	264	0.00
23/10/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	176	182	176	182	0.00
23/10/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	138	149	138	149	0.00
23/10/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	356	367	356	367	200.00
23/10/2009	\$ / R On 13-December-10	7.95	Call	Currency Future	696	702	696	702	0.00
23/10/2009	\$ / R On 13-December-10	7.95	Put	Currency Future	606	609	606	609	0.00
23/10/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	768	771	768	771	0.00
23/10/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	106	109	106	109	4005.00
23/10/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	417	420	417	420	15890.00
23/10/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	306	308	306	308	0.00
23/10/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	515	518	515	518	0.00
23/10/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	423	426	423	426	0.00
23/10/2009	\$ / R On 13-September-10	7.80	Call	Currency Future	621	626	621	626	0.00
23/10/2009	\$ / R On 13-September-10	7.80	Put	Currency Future	501	503	501	503	0.00
23/10/2009	\$ / R On 14-December-09	7.40	Call	Currency Future	286	292	286	292	13513.00
23/10/2009	\$ / R On 14-December-09	7.40	Put	Currency Future	154	160	154	160	0.00
23/10/2009	\$ / R On 13-December-10	7.90	Call	Currency Future	718	723	718	723	0.00
23/10/2009	\$ / R On 13-December-10	7.90	Put	Currency Future	577	580	577	580	0.00
23/10/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	886	889	886	889	0.00
23/10/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	74	77	74	77	5000.00
23/10/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	417	420	417	420	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	306	308	306	308	0.00
23/10/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	238	243	238	243	5000.00
23/10/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	627	631	627	631	0.00
23/10/2009	\$ / R On 14-June-10	7.65	Call	Currency Future	539	542	539	542	0.00
23/10/2009	\$ / R On 14-June-10	7.65	Put	Currency Future	397	400	397	400	0.00
23/10/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	471	474	471	474	0.00
23/10/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	259	262	259	262	0.00
23/10/2009	\$ / R On 13-September-10	7.70	Call	Currency Future	668	673	668	673	0.00
23/10/2009	\$ / R On 13-September-10	7.70	Put	Currency Future	447	450	447	450	0.00
23/10/2009	\$ / R On 13-December-10	7.85	Call	Currency Future	739	745	739	745	0.00
23/10/2009	\$ / R On 13-December-10	7.85	Put	Currency Future	549	553	549	553	0.00
23/10/2009	\$ / R On 13-September-10	7.75	Call	Currency Future	644	649	644	649	0.00
23/10/2009	\$ / R On 13-September-10	7.75	Put	Currency Future	474	476	474	476	0.00
23/10/2009	\$ / R On 14-June-10	7.20	Call	Currency Future	794	800	794	800	0.00
23/10/2009	\$ / R On 14-June-10	7.20	Put	Currency Future	203	208	203	208	0.00
23/10/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	399	407	399	407	0.00
23/10/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	608	615	608	615	0.00
23/10/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	625	628	625	628	0.00
23/10/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	163	166	163	166	110.00
23/10/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	330	335	330	335	10.00
23/10/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	418	423	418	423	100.00
23/10/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	124	127	124	127	0.00
23/10/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1162	1165	1162	1165	0.00
23/10/2009	\$ / R On 14-June-10	7.15	Call	Currency Future	827	834	827	834	0.00
23/10/2009	\$ / R On 14-June-10	7.15	Put	Currency Future	186	192	186	192	0.00
23/10/2009	\$ / R On 14-June-10	9.10	Call	Currency Future	179	184	179	184	0.00
23/10/2009	\$ / R On 14-June-10	9.10	Put	Currency Future	1488	1492	1488	1492	0.00
23/10/2009	\$ / R On 14-December-09	7.25	Call	Currency Future	381	388	381	388	0.00
23/10/2009	\$ / R On 14-December-09	7.25	Put	Currency Future	100	106	100	106	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	50	57	50	57	100.00
23/10/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	768	775	768	775	0.00
23/10/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	257	264	257	264	21.00
23/10/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	176	182	176	182	10.00
23/10/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	348	354	348	354	350.00
23/10/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	387	392	387	392	0.00
23/10/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	470	477	470	477	21795.00
23/10/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	478	485	478	485	0.00
23/10/2009	\$ / R On 13-September-10	7.95	Call	Currency Future	559	567	559	567	0.00
23/10/2009	\$ / R On 13-September-10	7.95	Put	Currency Future	588	594	588	594	0.00
23/10/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	206	219	206	219	0.00
23/10/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	225	237	225	237	0.00
23/10/2009	\$ / R On 13-December-10	8.00	Call	Currency Future	676	682	676	682	0.00
23/10/2009	\$ / R On 13-December-10	8.00	Put	Currency Future	636	639	636	639	0.00
23/10/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	312	318	312	318	0.00
23/10/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	451	456	451	456	0.00
23/10/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	416	423	416	423	0.00
23/10/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	574	581	574	581	0.00
23/10/2009	\$ / R On 13-September-10	8.05	Call	Currency Future	523	531	523	531	0.00
23/10/2009	\$ / R On 13-September-10	8.05	Put	Currency Future	653	658	653	658	0.00
23/10/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	169	181	169	181	0.00
23/10/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	287	299	287	299	0.00
23/10/2009	\$ / R On 13-December-10	8.20	Call	Currency Future	603	610	603	610	0.00
23/10/2009	\$ / R On 13-December-10	8.20	Put	Currency Future	763	767	763	767	0.00
23/10/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	280	285	280	285	0.00
23/10/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	518	523	518	523	0.00
23/10/2009	\$ / R On 13-September-10	8.15	Call	Currency Future	490	498	490	498	0.00
23/10/2009	\$ / R On 13-September-10	8.15	Put	Currency Future	720	725	720	725	0.00
23/10/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	138	149	138	149	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	356	367	356	367	0.00
23/10/2009	\$ / R On 13-December-10	8.25	Call	Currency Future	586	593	586	593	0.00
23/10/2009	\$ / R On 13-December-10	8.25	Put	Currency Future	796	801	796	801	0.00
23/10/2009	\$ / R On 14-June-10	8.05	Call	Currency Future	384	391	384	391	0.00
23/10/2009	\$ / R On 14-June-10	8.05	Put	Currency Future	642	649	642	649	0.00
23/10/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	124	136	124	136	10.00
23/10/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	393	403	393	403	0.00
23/10/2009	\$ / R On 13-December-10	8.30	Call	Currency Future	570	577	570	577	0.00
23/10/2009	\$ / R On 13-December-10	8.30	Put	Currency Future	830	835	830	835	0.00
23/10/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	296	301	296	301	4000.00
23/10/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	484	489	484	489	0.00
23/10/2009	\$ / R On 13-September-10	7.85	Call	Currency Future	599	605	599	605	0.00
23/10/2009	\$ / R On 13-September-10	7.85	Put	Currency Future	529	533	529	533	0.00
23/10/2009	\$ / R On 14-June-10	7.85	Call	Currency Future	451	459	451	459	0.00
23/10/2009	\$ / R On 14-June-10	7.85	Put	Currency Future	510	517	510	517	0.00
23/10/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	187	199	187	199	39.00
23/10/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	255	267	255	267	0.00
23/10/2009	\$ / R On 13-December-10	8.10	Call	Currency Future	638	645	638	645	0.00
23/10/2009	\$ / R On 13-December-10	8.10	Put	Currency Future	697	702	697	702	0.00
23/10/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	83	92	83	92	2560.00
23/10/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	551	560	551	560	0.00
23/10/2009	\$ / R On 14-June-10	8.25	Call	Currency Future	328	335	328	335	0.00
23/10/2009	\$ / R On 14-June-10	8.25	Put	Currency Future	787	793	787	793	0.00
23/10/2009	\$ / R On 14-June-10	8.30	Call	Currency Future	315	322	315	322	140.00
23/10/2009	\$ / R On 14-June-10	8.30	Put	Currency Future	824	830	824	830	0.00
23/10/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	41	48	41	48	50.00
23/10/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	860	865	860	865	0.00
23/10/2009	\$ / R On 13-December-10	8.55	Call	Currency Future	498	505	498	505	0.00
23/10/2009	\$ / R On 13-December-10	8.55	Put	Currency Future	1008	1012	1008	1012	0.00

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23/10/2009	\$ / R On 13-December-10	8.60	Call	Currency Future	485	492	485	492	117.00
23/10/2009	\$ / R On 13-December-10	8.60	Put	Currency Future	1045	1049	1045	1049	0.00
23/10/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	214	219	214	219	279.00
23/10/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	703	707	703	707	0.00
23/10/2009	\$ / R On 13-September-10	8.40	Call	Currency Future	418	425	418	425	585.00
23/10/2009	\$ / R On 13-September-10	8.40	Put	Currency Future	897	903	897	903	0.00
23/10/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	101	112	101	112	1700.00
23/10/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	470	480	470	480	100.00
23/10/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	75	84	75	84	100.00
23/10/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	593	602	593	602	0.00
23/10/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	416	423	416	423	0.00
23/10/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	574	581	574	581	0.00
23/10/2009	\$ / R On 13-September-10	8.10	Call	Currency Future	506	514	506	514	0.00
23/10/2009	\$ / R On 13-September-10	8.10	Put	Currency Future	686	691	686	691	0.00
23/10/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	153	164	153	164	0.00
23/10/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	321	332	321	332	0.00
23/10/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	10	12	10	12	100.00
23/10/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1678	1680	1678	1680	0.00
23/10/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	348	354	348	354	0.00
23/10/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	387	392	387	392	0.00
23/10/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	20	21	20	21	18339.00
23/10/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3408	3409	3408	3409	0.00
23/10/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	6	6	6	6	28586.00
23/10/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4644	4644	4644	4644	0.00
23/10/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	150	154	150	154	15890.00
23/10/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	988	992	988	992	0.00
23/10/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	83	86	83	86	18339.00
23/10/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1572	1574	1572	1574	0.00
23/10/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	48	49	48	49	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
23/10/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	2236	2237	2236	2237	0.00
23/10/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	38	39	38	39	29759.00
23/10/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	4396	4397	4396	4397	0.00
23/10/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	22	23	22	23	0.00
23/10/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	5631	5631	5631	5631	0.00
23/10/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	9711	9710	9711	9710	0.00
23/10/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	433	441	433	441	0.00
23/10/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	542	549	542	549	0.00
23/10/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	149	153	149	153	3163.00
23/10/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1757	1761	1757	1761	0.00
23/10/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	4668	4668	4668	4668	0.00
23/10/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	5868	5868	5868	5868	0.00
23/10/2009	\$ / R On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	14.60	Put	Currency Future	7068	7068	7068	7068	0.00
23/10/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	15	18	15	18	15512.00
23/10/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1384	1386	1384	1386	0.00
23/10/2009	\$ / R On 13-December-10	8.15	Call	Currency Future	620	627	620	627	0.00
23/10/2009	\$ / R On 13-December-10	8.15	Put	Currency Future	730	734	730	734	0.00
23/10/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	174	179	174	179	0.00
23/10/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	863	867	863	867	0.00
23/10/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	57	58	57	58	0.00
23/10/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	2045	2046	2045	2046	0.00
23/10/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	105	108	105	108	0.00
23/10/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	2314	2316	2314	2316	0.00
23/10/2009	\$ / R On 14-June-10	8.40	Call	Currency Future	292	299	292	299	0.00
23/10/2009	\$ / R On 14-June-10	8.40	Put	Currency Future	901	907	901	907	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	354	362	354	362	0.00
23/10/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	713	720	713	720	0.00
23/10/2009	\$ / R On 13-September-10	8.30	Call	Currency Future	445	452	445	452	0.00
23/10/2009	\$ / R On 13-September-10	8.30	Put	Currency Future	825	830	825	830	0.00
23/10/2009	\$ / R On 13-December-10	8.40	Call	Currency Future	540	547	540	547	0.00
23/10/2009	\$ / R On 13-December-10	8.40	Put	Currency Future	900	904	900	904	0.00
23/10/2009	\$ / R On 13-December-10	8.50	Call	Currency Future	512	518	512	518	0.00
23/10/2009	\$ / R On 13-December-10	8.50	Put	Currency Future	972	976	972	976	0.00
23/10/2009	\$ / R On 14-June-10	8.20	Call	Currency Future	341	348	341	348	0.00
23/10/2009	\$ / R On 14-June-10	8.20	Put	Currency Future	750	756	750	756	0.00
23/10/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	92	101	92	101	200.00
23/10/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	510	519	510	519	0.00
23/10/2009	\$ / R On 13-December-10	8.45	Call	Currency Future	526	532	526	532	0.00
23/10/2009	\$ / R On 13-December-10	8.45	Put	Currency Future	936	940	936	940	0.00
23/10/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	226	231	226	231	0.00
23/10/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	664	669	664	669	0.00
23/10/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	251	256	251	256	0.00
23/10/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	590	594	590	594	0.00
23/10/2009	\$ / R On 13-September-10	8.25	Call	Currency Future	459	467	459	467	0.00
23/10/2009	\$ / R On 13-September-10	8.25	Put	Currency Future	789	795	789	795	0.00
23/10/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	92	101	92	101	0.00
23/10/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	510	519	510	519	0.00
23/10/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	203	208	203	208	0.00
23/10/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	742	746	742	746	0.00
23/10/2009	\$ / R On 14-June-10	8.35	Call	Currency Future	303	310	303	310	0.00
23/10/2009	\$ / R On 14-June-10	8.35	Put	Currency Future	862	868	862	868	0.00
23/10/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	68	76	68	76	0.00
23/10/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	636	644	636	644	0.00
23/10/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	55	63	55	63	87.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	724	731	724	731	0.00
23/10/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	158	162	158	162	0.00
23/10/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	946	950	946	950	0.00
23/10/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	252	258	252	258	0.00
23/10/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	1061	1066	1061	1066	0.00
23/10/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	166	170	166	170	0.00
23/10/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	904	908	904	908	0.00
23/10/2009	\$ / R On 14-June-10	8.45	Call	Currency Future	281	288	281	288	0.00
23/10/2009	\$ / R On 14-June-10	8.45	Put	Currency Future	940	946	940	946	0.00
23/10/2009	\$ / R On 14-June-10	8.55	Call	Currency Future	261	268	261	268	0.00
23/10/2009	\$ / R On 14-June-10	8.55	Put	Currency Future	1020	1026	1020	1026	0.00
23/10/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	55	63	55	63	0.00
23/10/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	724	731	724	731	0.00
23/10/2009	\$ / R On 14-June-10	8.65	Call	Currency Future	243	249	243	249	0.00
23/10/2009	\$ / R On 14-June-10	8.65	Put	Currency Future	1102	1107	1102	1107	0.00
23/10/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	0	0	0	0	9676.00
23/10/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	5468	5468	5468	5468	0.00
23/10/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	1	1	1	1	260.00
23/10/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	3019	3019	3019	3019	0.00
23/10/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	0	0	0	0	1184.00
23/10/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4768	4768	4768	4768	0.00
23/10/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	3	3	3	3	11185.00
23/10/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	2371	2371	2371	2371	0.00
23/10/2009	\$ / R On 14-June-10	9.20	Call	Currency Future	168	173	168	173	21795.00
23/10/2009	\$ / R On 14-June-10	9.20	Put	Currency Future	1577	1581	1577	1581	0.00
23/10/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	75	84	75	84	0.00
23/10/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	593	602	593	602	0.00
23/10/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	18	22	18	22	75.00
23/10/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1286	1290	1286	1290	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	22	26	22	26	0.00
23/10/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	1190	1193	1190	1193	0.00
23/10/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	61	69	61	69	0.00
23/10/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	679	687	679	687	0.00
23/10/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	46	52	46	52	0.00
23/10/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	814	820	814	820	0.00
23/10/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	143	147	143	147	0.00
23/10/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1031	1035	1031	1035	0.00
23/10/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	38	43	38	43	247.00
23/10/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	906	911	906	911	0.00
23/10/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	130	133	130	133	0.00
23/10/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1118	1121	1118	1121	0.00
23/10/2009	\$ / R On 14-June-10	8.80	Call	Currency Future	219	224	219	224	0.00
23/10/2009	\$ / R On 14-June-10	8.80	Put	Currency Future	1227	1232	1227	1232	0.00
23/10/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	31	36	31	36	0.00
23/10/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	999	1004	999	1004	0.00
23/10/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	28	33	28	33	0.00
23/10/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	1047	1051	1047	1051	0.00
23/10/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	136	140	136	140	0.00
23/10/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1074	1078	1074	1078	0.00
23/10/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	226	232	226	232	0.00
23/10/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1185	1190	1185	1190	0.00
23/10/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	34	40	34	40	0.00
23/10/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	952	958	952	958	0.00
23/10/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	46	52	46	52	0.00
23/10/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	814	820	814	820	0.00
23/10/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	34	40	34	40	0.00
23/10/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	952	958	952	958	0.00
23/10/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	41	48	41	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
23/10/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	860	865	860	865	0.00
23/10/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	6	7	6	7	3000.00
23/10/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	1975	1975	1975	1975	0.00
23/10/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	28	33	28	33	0.00
23/10/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	1047	1051	1047	1051	0.00
23/10/2009	\$ / R On 14-June-10	8.85	Call	Currency Future	211	217	211	217	0.00
23/10/2009	\$ / R On 14-June-10	8.85	Put	Currency Future	1270	1275	1270	1275	0.00
23/10/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	26	30	26	30	0.00
23/10/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	1094	1098	1094	1098	0.00
23/10/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	118	122	118	122	0.00
23/10/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1207	1210	1207	1210	0.00
23/10/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	26	30	26	30	0.00
23/10/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	1094	1098	1094	1098	0.00
23/10/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	103	106	103	106	0.00
23/10/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1342	1344	1342	1344	0.00
23/10/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	191	196	191	196	0.00
23/10/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1400	1404	1400	1404	0.00
23/10/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	20	24	20	24	0.00
23/10/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	1238	1241	1238	1241	0.00
23/10/2009	\$ / R On 14-June-10	8.90	Call	Currency Future	204	210	204	210	0.00
23/10/2009	\$ / R On 14-June-10	8.90	Put	Currency Future	1313	1318	1313	1318	0.00
23/10/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	24	28	24	28	0.00
23/10/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	1142	1146	1142	1146	0.00
23/10/2009	\$ / R On 14-June-10	9.05	Call	Currency Future	185	190	185	190	0.00
23/10/2009	\$ / R On 14-June-10	9.05	Put	Currency Future	1444	1448	1444	1448	0.00
23/10/2009	\$ / R On 15-March-10	9.05	Call	Currency Future	91	93	91	93	0.00
23/10/2009	\$ / R On 15-March-10	9.05	Put	Currency Future	1479	1481	1479	1481	0.00
23/10/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	14	17	14	17	0.00
23/10/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1432	1435	1432	1435	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-June-10	9.15	Call	Currency Future	173	178	173	178	21978.00
23/10/2009	\$ / R On 14-June-10	9.15	Put	Currency Future	1532	1536	1532	1536	0.00
23/10/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	15	18	15	18	0.00
23/10/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1384	1386	1384	1386	0.00
23/10/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	99	102	99	102	0.00
23/10/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1387	1390	1387	1390	0.00
23/10/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	17	20	17	20	0.00
23/10/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1335	1338	1335	1338	0.00
23/10/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	108	111	108	111	0.00
23/10/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1296	1299	1296	1299	0.00
23/10/2009	\$ / R On 14-June-10	8.95	Call	Currency Future	197	203	197	203	0.00
23/10/2009	\$ / R On 14-June-10	8.95	Put	Currency Future	1356	1361	1356	1361	0.00
23/10/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	22	26	22	26	0.00
23/10/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	1190	1193	1190	1193	0.00
23/10/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	13	16	13	16	0.00
23/10/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1481	1484	1481	1484	0.00
23/10/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	74	76	74	76	0.00
23/10/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1712	1714	1712	1714	0.00
23/10/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	10	13	10	13	0.00
23/10/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	1629	1630	1629	1630	0.00
23/10/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	68	71	68	71	0.00
23/10/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1807	1809	1807	1809	0.00
23/10/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	140	144	140	144	0.00
23/10/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	1849	1852	1849	1852	0.00
23/10/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	8	10	8	10	0.00
23/10/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1777	1778	1777	1778	0.00
23/10/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	61	63	61	63	0.00
23/10/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1950	1951	1950	1951	0.00
23/10/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	129	133	129	133	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	1988	1991	1988	1991	0.00
23/10/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	7	9	7	9	0.00
23/10/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	1875	1877	1875	1877	0.00
23/10/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	7	8	7	8	0.00
23/10/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1925	1926	1925	1926	0.00
23/10/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	66	68	66	68	0.00
23/10/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1854	1856	1854	1856	0.00
23/10/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	136	140	136	140	0.00
23/10/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1895	1898	1895	1898	0.00
23/10/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	8	10	8	10	0.00
23/10/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1777	1778	1777	1778	0.00
23/10/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	57	58	57	58	0.00
23/10/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	2045	2046	2045	2046	0.00
23/10/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	122	125	122	125	0.00
23/10/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	2081	2083	2081	2083	0.00
23/10/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	6	7	6	7	0.00
23/10/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	2024	2025	2024	2025	0.00
23/10/2009	\$ / R On 14-June-10	9.60	Call	Currency Future	133	137	133	137	0.00
23/10/2009	\$ / R On 14-June-10	9.60	Put	Currency Future	1941	1945	1941	1945	0.00
23/10/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	15	16	15	16	0.00
23/10/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3854	3854	3854	3854	0.00
23/10/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	43	44	43	44	21978.00
23/10/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	4151	4152	4151	4152	0.00
23/10/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	7	8	7	8	0.00
23/10/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1925	1926	1925	1926	0.00
23/10/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	59	61	59	61	0.00
23/10/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1997	1999	1997	1999	0.00
23/10/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	125	129	125	129	0.00
23/10/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	2034	2037	2034	2037	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	46	47	46	47	0.00
23/10/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	2284	2285	2284	2285	0.00
23/10/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	4	4	4	4	0.00
23/10/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	2272	2272	2272	2272	0.00
23/10/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	41	42	41	42	0.00
23/10/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2429	2430	2429	2430	0.00
23/10/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	97	99	97	99	0.00
23/10/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	2455	2457	2455	2457	0.00
23/10/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	34	35	34	35	0.00
23/10/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2672	2673	2672	2673	0.00
23/10/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	84	86	84	86	0.00
23/10/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2693	2694	2693	2694	0.00
23/10/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2620	2620	2620	2620	0.00
23/10/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	39	40	39	40	0.00
23/10/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2478	2478	2478	2478	0.00
23/10/2009	\$ / R On 14-June-10	10.20	Call	Currency Future	94	96	94	96	0.00
23/10/2009	\$ / R On 14-June-10	10.20	Put	Currency Future	2503	2504	2503	2504	0.00
23/10/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	2	3	2	3	0.00
23/10/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	2470	2471	2470	2471	0.00
23/10/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	44	45	44	45	0.00
23/10/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2333	2333	2333	2333	0.00
23/10/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	102	105	102	105	0.00
23/10/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2361	2363	2361	2363	0.00
23/10/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	3	4	3	4	0.00
23/10/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	2321	2321	2321	2321	0.00
23/10/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	149	153	149	153	26596.00
23/10/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1757	1761	1757	1761	0.00
23/10/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	44	45	44	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
23/10/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2333	2333	2333	2333	0.00
23/10/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	3	4	3	4	0.00
23/10/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	2321	2321	2321	2321	0.00
23/10/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	38	39	38	39	0.00
23/10/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2526	2527	2526	2527	0.00
23/10/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	2520	2520	2520	2520	0.00
23/10/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	38	39	38	39	0.00
23/10/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2526	2527	2526	2527	0.00
23/10/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	29	30	29	30	0.00
23/10/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	2867	2868	2867	2868	0.00
23/10/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	2819	2819	2819	2819	0.00
23/10/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	28	29	28	29	0.00
23/10/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2916	2917	2916	2917	0.00
23/10/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	2919	2919	2919	2919	0.00
23/10/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	30	31	30	31	0.00
23/10/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	2818	2819	2818	2819	0.00
23/10/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	27	28	27	28	0.00
23/10/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2965	2966	2965	2966	0.00
23/10/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	2969	2969	2969	2969	0.00
23/10/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	24	25	24	25	0.00
23/10/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	3113	3113	3113	3113	0.00
23/10/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	3069	3069	3069	3069	0.00
23/10/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	21	21	21	21	0.00
23/10/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3359	3359	3359	3359	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	0	1	0	1	0.00
23/10/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	3269	3268	3269	3268	0.00
23/10/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	18	18	18	18	0.00
23/10/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3606	3606	3606	3606	0.00
23/10/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3518	3518	3518	3518	0.00
23/10/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	18	19	18	19	0.00
23/10/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3556	3557	3556	3557	0.00
23/10/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	3468	3468	3468	3468	0.00
23/10/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	19	20	19	20	0.00
23/10/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3458	3458	3458	3458	0.00
23/10/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	3369	3368	3369	3368	0.00
23/10/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	19	20	19	20	0.00
23/10/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3507	3508	3507	3508	0.00
23/10/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	23	24	23	24	0.00
23/10/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3211	3212	3211	3212	0.00
23/10/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	2769	2769	2769	2769	0.00
23/10/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	2869	2869	2869	2869	0.00
23/10/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	23	24	23	24	0.00
23/10/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3162	3162	3162	3162	0.00
23/10/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	3119	3119	3119	3119	0.00
23/10/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	0	1	0	1	0.00
23/10/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	3219	3218	3219	3218	0.00
23/10/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	0	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	3269	3268	3269	3268	0.00
23/10/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	21	22	21	22	0.00
23/10/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	3310	3310	3310	3310	0.00
23/10/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	20	21	20	21	0.00
23/10/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3408	3409	3408	3409	0.00
23/10/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	22	23	22	23	0.00
23/10/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3260	3261	3260	3261	0.00
23/10/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	25	26	25	26	0.00
23/10/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	3063	3064	3063	3064	0.00
23/10/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	1	2	1	2	0.00
23/10/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2670	2670	2670	2670	0.00
23/10/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	27	28	27	28	0.00
23/10/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2965	2966	2965	2966	0.00
23/10/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2570	2570	2570	2570	0.00
23/10/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	23	24	23	24	0.00
23/10/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3162	3162	3162	3162	0.00
23/10/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	17	18	17	18	0.00
23/10/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3655	3656	3655	3656	0.00
23/10/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	16	16	16	16	0.00
23/10/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	3794	3794	3794	3794	0.00
23/10/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	17	17	17	17	0.00
23/10/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3705	3705	3705	3705	0.00
23/10/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	1	1	1	1	9530.00
23/10/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	3019	3019	3019	3019	0.00
23/10/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	17	17	17	17	0.00
23/10/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3705	3705	3705	3705	0.00
23/10/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	3169	3169	3169	3169	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	16	17	16	17	0.00
23/10/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3754	3755	3754	3755	0.00
23/10/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	14	14	14	14	0.00
23/10/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	4002	4002	4002	4002	0.00
23/10/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	16	16	16	16	0.00
23/10/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3804	3804	3804	3804	0.00
23/10/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	12	12	12	12	0.00
23/10/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	4101	4100	4101	4100	0.00
23/10/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	15	16	15	16	0.00
23/10/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3903	3904	3903	3904	0.00
23/10/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	14	15	14	15	0.00
23/10/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3953	3953	3953	3953	0.00
23/10/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2570	2570	2570	2570	0.00
23/10/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	3618	3618	3618	3618	0.00
23/10/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	3568	3568	3568	3568	0.00
23/10/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3768	3768	3768	3768	0.00
23/10/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	3668	3668	3668	3668	0.00
23/10/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	0	0	0	0	10100.00
23/10/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4768	4768	4768	4768	0.00
23/10/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	4068	4068	4068	4068	0.00
23/10/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	3968	3968	3968	3968	0.00
23/10/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	4468	4468	4468	4468	0.00
23/10/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	4868	4868	4868	4868	0.00
23/10/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	5268	5268	5268	5268	0.00
23/10/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	5668	5668	5668	5668	0.00
23/10/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	4368	4368	4368	4368	0.00
23/10/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	5168	5168	5168	5168	0.00
23/10/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5568	5568	5568	5568	0.00
23/10/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	11	14	11	14	0.00
23/10/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1579	1581	1579	1581	0.00
23/10/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	4	5	4	5	0.00
23/10/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	2173	2173	2173	2173	0.00
23/10/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4568	4568	4568	4568	0.00
23/10/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	5768	5768	5768	5768	0.00
23/10/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	5	6	5	6	0.00
23/10/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	2074	2074	2074	2074	0.00
23/10/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	1	2	1	2	0.00
23/10/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2670	2670	2670	2670	0.00
23/10/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	3868	3868	3868	3868	0.00
23/10/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	5068	5068	5068	5068	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	18	22	18	22	0.00
23/10/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1286	1290	1286	1290	0.00
23/10/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	4268	4268	4268	4268	0.00
23/10/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	6068	6068	6068	6068	0.00
23/10/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	4968	4968	4968	4968	0.00
23/10/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5568	5568	5568	5568	0.00
23/10/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	6168	6168	6168	6168	0.00
23/10/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	4168	4168	4168	4168	0.00
23/10/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	5368	5368	5368	5368	0.00
23/10/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	5968	5968	5968	5968	0.00
23/10/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	5268	5268	5268	5268	0.00
23/10/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	8	9	8	9	0.00
23/10/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	1826	1827	1826	1827	0.00
23/10/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2421	2421	2421	2421	0.00
23/10/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	4218	4218	4218	4218	0.00
23/10/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4818	4818	4818	4818	0.00
23/10/2009	\$ / R On 14-December-09	12.95	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
23/10/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	5418	5418	5418	5418	0.00
23/10/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	6018	6018	6018	6018	0.00
23/10/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	4268	4268	4268	4268	0.00
23/10/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	9	11	9	11	0.00
23/10/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1727	1729	1727	1729	0.00
23/10/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3518	3518	3518	3518	0.00
23/10/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	4118	4118	4118	4118	0.00
23/10/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	4718	4718	4718	4718	0.00
23/10/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	5318	5318	5318	5318	0.00
23/10/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	11	14	11	14	0.00
23/10/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1579	1581	1579	1581	0.00
23/10/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4568	4568	4568	4568	0.00
23/10/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	52	54	52	54	0.00
23/10/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	2141	2142	2141	2142	0.00
23/10/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	41	42	41	42	0.00
23/10/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2429	2430	2429	2430	0.00
23/10/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	35	36	35	36	0.00
23/10/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	2623	2624	2623	2624	0.00
23/10/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	32	33	32	33	0.00
23/10/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2721	2721	2721	2721	0.00
23/10/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	4	4	4	4	0.00
23/10/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4892	4892	4892	4892	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	4	4	4	4	0.00
23/10/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	2222	2222	2222	2222	0.00
23/10/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	3419	3418	3419	3418	0.00
23/10/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	4018	4018	4018	4018	0.00
23/10/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	4618	4618	4618	4618	0.00
23/10/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	5718	5718	5718	5718	0.00
23/10/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	64	65	64	65	0.00
23/10/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1902	1903	1902	1903	0.00
23/10/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	14	15	14	15	0.00
23/10/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3953	3953	3953	3953	0.00
23/10/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	6039	6039	6039	6039	0.00
23/10/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3768	3768	3768	3768	0.00
23/10/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	71	73	71	73	0.00
23/10/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1759	1761	1759	1761	0.00
23/10/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	23	24	23	24	0.00
23/10/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3211	3212	3211	3212	0.00
23/10/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	5889	5889	5889	5889	0.00
23/10/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	77	79	77	79	0.00
23/10/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1665	1667	1665	1667	0.00
23/10/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	5789	5789	5789	5789	0.00
23/10/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	17	20	17	20	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1335	1338	1335	1338	0.00
23/10/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	3718	3718	3718	3718	0.00
23/10/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	4318	4318	4318	4318	0.00
23/10/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	80	82	80	82	0.00
23/10/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1618	1620	1618	1620	0.00
23/10/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	19	20	19	20	0.00
23/10/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3458	3458	3458	3458	0.00
23/10/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	5739	5739	5739	5739	0.00
23/10/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	87	90	87	90	0.00
23/10/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1525	1528	1525	1528	0.00
23/10/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	5640	5639	5640	5639	0.00
23/10/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	10	12	10	12	0.00
23/10/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1678	1680	1678	1680	0.00
23/10/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	3818	3818	3818	3818	0.00
23/10/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	4418	4418	4418	4418	0.00
23/10/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	5018	5018	5018	5018	0.00
23/10/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	6218	6218	6218	6218	0.00
23/10/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	11	11	11	11	0.00
23/10/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	4199	4199	4199	4199	0.00
23/10/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	6289	6289	6289	6289	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	4368	4368	4368	4368	0.00
23/10/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	55	56	55	56	0.00
23/10/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	2093	2094	2093	2094	0.00
23/10/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	13	13	13	13	0.00
23/10/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	4051	4051	4051	4051	0.00
23/10/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	12	12	12	12	0.00
23/10/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4150	4150	4150	4150	0.00
23/10/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	6239	6239	6239	6239	0.00
23/10/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	6368	6368	6368	6368	0.00
23/10/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	11	11	11	11	0.00
23/10/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	4199	4199	4199	4199	0.00
23/10/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	10	10	10	10	0.00
23/10/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	4298	4298	4298	4298	0.00
23/10/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	8	8	8	8	0.00
23/10/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	4397	4396	4397	4396	0.00
23/10/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	6489	6489	6489	6489	0.00
23/10/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	6268	6268	6268	6268	0.00
23/10/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	50	51	50	51	0.00
23/10/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	2188	2189	2188	2189	0.00
23/10/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	17	18	17	18	0.00
23/10/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3655	3656	3655	3656	0.00
23/10/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	12	12	12	12	0.00
23/10/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4150	4150	4150	4150	0.00
23/10/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	10	10	10	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
23/10/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	4248	4248	4248	4248	0.00
23/10/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	6339	6339	6339	6339	0.00
23/10/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	4318	4318	4318	4318	0.00
23/10/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	4918	4918	4918	4918	0.00
23/10/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	6118	6118	6118	6118	0.00
23/10/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	6139	6139	6139	6139	0.00
23/10/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	6468	6468	6468	6468	0.00
23/10/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	74	76	74	76	0.00
23/10/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1712	1714	1712	1714	0.00
23/10/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	5839	5839	5839	5839	0.00
23/10/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	113	116	113	116	0.00
23/10/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1251	1254	1251	1254	0.00
23/10/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	5540	5540	5540	5540	0.00
23/10/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	99	102	99	102	0.00
23/10/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1387	1390	1387	1390	0.00
23/10/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	26	27	26	27	0.00
23/10/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3014	3015	3014	3015	0.00
23/10/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	19	20	19	20	0.00
23/10/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3507	3508	3507	3508	0.00
23/10/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	5690	5689	5690	5689	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	22	23	22	23	0.00
23/10/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3260	3261	3260	3261	0.00
23/10/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	16	17	16	17	0.00
23/10/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3754	3755	3754	3755	0.00
23/10/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	5939	5939	5939	5939	0.00
23/10/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	28	29	28	29	0.00
23/10/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2916	2917	2916	2917	0.00
23/10/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	26	27	26	27	0.00
23/10/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3014	3015	3014	3015	0.00
23/10/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	1	2	1	2	0.00
23/10/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	5590	5590	5590	5590	0.00
23/10/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	95	97	95	97	0.00
23/10/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1433	1435	1433	1435	0.00
23/10/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	5989	5989	5989	5989	0.00
23/10/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	4118	4118	4118	4118	0.00
23/10/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	5318	5318	5318	5318	0.00
23/10/2009	\$ / R On 14-December-09	14.05	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	14.05	Put	Currency Future	6518	6518	6518	6518	0.00
23/10/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	5490	5490	5490	5490	0.00
23/10/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	31	32	31	32	0.00
23/10/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	2769	2770	2769	2770	0.00
23/10/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	5340	5340	5340	5340	0.00
23/10/2009	\$ / R On 14-December-09	13.45	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-December-09	13.45	Put	Currency Future	5918	5918	5918	5918	0.00
23/10/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	32	33	32	33	0.00
23/10/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2721	2721	2721	2721	0.00
23/10/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	5291	5290	5291	5290	0.00
23/10/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5818	5818	5818	5818	0.00
23/10/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	5191	5191	5191	5191	0.00
23/10/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	36	37	36	37	0.00
23/10/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2575	2575	2575	2575	0.00
23/10/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	34	35	34	35	0.00
23/10/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2672	2673	2672	2673	0.00
23/10/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	5241	5241	5241	5241	0.00
23/10/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	43	44	43	44	0.00
23/10/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	2381	2382	2381	2382	0.00
23/10/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	4	5	4	5	0.00
23/10/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4843	4843	4843	4843	0.00
23/10/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	24	28	24	28	0.00
23/10/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	1142	1146	1142	1146	0.00
23/10/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	5118	5118	5118	5118	0.00
23/10/2009	\$ / R On 14-December-09	13.05	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	13.05	Put	Currency Future	5518	5518	5518	5518	0.00
23/10/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	50	51	50	51	0.00
23/10/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	2188	2189	2188	2189	0.00
23/10/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	5	5	5	5	0.00
23/10/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	4743	4743	4743	4743	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	417	424	417	424	0.00
23/10/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	85	92	85	92	0.00
23/10/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	265	270	265	270	0.00
23/10/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	554	558	554	558	0.00
23/10/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	6	6	6	6	0.00
23/10/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4694	4694	4694	4694	0.00
23/10/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	119	122	119	122	0.00
23/10/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	2128	2130	2128	2130	0.00
23/10/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	112	115	112	115	0.00
23/10/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	2221	2223	2221	2223	0.00
23/10/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	99	102	99	102	0.00
23/10/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	2408	2410	2408	2410	0.00
23/10/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	89	91	89	91	0.00
23/10/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2598	2599	2598	2599	0.00
23/10/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	34	35	34	35	0.00
23/10/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	4642	4643	4642	4643	0.00
23/10/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	115	118	115	118	0.00
23/10/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	2174	2176	2174	2176	0.00
23/10/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	109	111	109	111	0.00
23/10/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2267	2269	2267	2269	0.00
23/10/2009	\$ / R On 14-June-10	10.25	Call	Currency Future	91	94	91	94	0.00
23/10/2009	\$ / R On 14-June-10	10.25	Put	Currency Future	2550	2552	2550	2552	0.00
23/10/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	86	89	86	89	0.00
23/10/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2645	2647	2645	2647	0.00
23/10/2009	\$ / R On 14-June-10	12.45	Call	Currency Future	33	34	33	34	0.00
23/10/2009	\$ / R On 14-June-10	12.45	Put	Currency Future	4692	4692	4692	4692	0.00
23/10/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	112	115	112	115	0.00
23/10/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	2221	2223	2221	2223	0.00
23/10/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	89	91	89	91	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2598	2599	2598	2599	0.00
23/10/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	80	82	80	82	0.00
23/10/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	2789	2790	2789	2790	0.00
23/10/2009	\$ / R On 14-June-10	12.60	Call	Currency Future	31	32	31	32	0.00
23/10/2009	\$ / R On 14-June-10	12.60	Put	Currency Future	4839	4840	4839	4840	0.00
23/10/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	14	17	14	17	0.00
23/10/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1432	1435	1432	1435	0.00
23/10/2009	\$ / R On 14-December-09	10.85	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	10.85	Put	Currency Future	3319	3318	3319	3318	0.00
23/10/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	4018	4018	4018	4018	0.00
23/10/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5818	5818	5818	5818	0.00
23/10/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	39	40	39	40	0.00
23/10/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2478	2478	2478	2478	0.00
23/10/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	36	37	36	37	0.00
23/10/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2575	2575	2575	2575	0.00
23/10/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	5042	5041	5042	5041	0.00
23/10/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	102	105	102	105	0.00
23/10/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2361	2363	2361	2363	0.00
23/10/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	86	89	86	89	0.00
23/10/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2645	2647	2645	2647	0.00
23/10/2009	\$ / R On 14-June-10	10.45	Call	Currency Future	82	84	82	84	0.00
23/10/2009	\$ / R On 14-June-10	10.45	Put	Currency Future	2741	2742	2741	2742	0.00
23/10/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	78	80	78	80	0.00
23/10/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	2837	2838	2837	2838	0.00
23/10/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	74	76	74	76	0.00
23/10/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	2933	2934	2933	2934	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	29	30	29	30	0.00
23/10/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	4988	4988	4988	4988	0.00
23/10/2009	\$ / R On 14-December-09	7.30	Call	Currency Future	348	355	348	355	0.00
23/10/2009	\$ / R On 14-December-09	7.30	Put	Currency Future	116	122	116	122	0.00
23/10/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	48	49	48	49	0.00
23/10/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	2236	2237	2236	2237	0.00
23/10/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	5	5	5	5	0.00
23/10/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4793	4793	4793	4793	0.00
23/10/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	115	118	115	118	0.00
23/10/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	2174	2176	2174	2176	0.00
23/10/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	31	32	31	32	0.00
23/10/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	4790	4790	4790	4790	0.00
23/10/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	55	56	55	56	0.00
23/10/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	2093	2094	2093	2094	0.00
23/10/2009	\$ / R On 14-December-09	6.90	Call	Currency Future	660	665	660	665	0.00
23/10/2009	\$ / R On 14-December-09	6.90	Put	Currency Future	28	33	28	33	0.00
23/10/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	153	164	153	164	0.00
23/10/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	321	332	321	332	0.00
23/10/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	66	68	66	68	0.00
23/10/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1854	1856	1854	1856	0.00
23/10/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	6	6	6	6	0.00
23/10/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4694	4694	4694	4694	0.00
23/10/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	144	149	144	149	0.00
23/10/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1803	1807	1803	1807	0.00
23/10/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	109	111	109	111	0.00
23/10/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2267	2269	2267	2269	0.00
23/10/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	119	122	119	122	0.00
23/10/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	2128	2130	2128	2130	0.00
23/10/2009	\$ / R On 14-June-10	12.20	Call	Currency Future	37	38	37	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
23/10/2009	\$ / R On 14-June-10	12.20	Put	Currency Future	4446	4446	4446	4446	0.00
23/10/2009	\$ / R On 14-December-09	6.85	Call	Currency Future	704	709	704	709	0.00
23/10/2009	\$ / R On 14-December-09	6.85	Put	Currency Future	22	27	22	27	0.00
23/10/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2620	2620	2620	2620	0.00
23/10/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	71	73	71	73	0.00
23/10/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1759	1761	1759	1761	0.00
23/10/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	6	6	6	6	0.00
23/10/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	4595	4594	4595	4594	0.00
23/10/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	153	158	153	158	0.00
23/10/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	1712	1716	1712	1716	0.00
23/10/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	144	149	144	149	0.00
23/10/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1803	1807	1803	1807	0.00
23/10/2009	\$ / R On 14-June-10	12.25	Call	Currency Future	36	37	36	37	0.00
23/10/2009	\$ / R On 14-June-10	12.25	Put	Currency Future	4495	4495	4495	4495	0.00
23/10/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	616	622	616	622	0.00
23/10/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	34	40	34	40	0.00
23/10/2009	\$ / R On 14-December-09	10.25	Call	Currency Future	1	2	1	2	0.00
23/10/2009	\$ / R On 14-December-09	10.25	Put	Currency Future	2720	2719	2720	2719	0.00
23/10/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4818	4818	4818	4818	0.00
23/10/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	616	622	616	622	0.00
23/10/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	34	40	34	40	0.00
23/10/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	750	754	750	754	0.00
23/10/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	18	22	18	22	0.00
23/10/2009	\$ / R On 14-June-10	9.30	Call	Currency Future	158	163	158	163	0.00
23/10/2009	\$ / R On 14-June-10	9.30	Put	Currency Future	1667	1671	1667	1671	0.00
23/10/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	3982	3982	3982	3982	0.00
23/10/2009	\$ / R On 14-December-09	3.55	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
23/10/2009	\$ / R On 14-December-09	5.05	Call	Currency Future	2482	2482	2482	2482	0.00
23/10/2009	\$ / R On 14-December-09	5.05	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	987	989	987	989	0.00
23/10/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	5	7	5	7	0.00
23/10/2009	\$ / R On 14-December-09	15.55	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	15.55	Put	Currency Future	8018	8018	8018	8018	0.00
23/10/2009	\$ / R On 15-March-10	3.65	Call	Currency Future	4012	4012	4012	4012	0.00
23/10/2009	\$ / R On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	2514	2514	2514	2514	0.00
23/10/2009	\$ / R On 15-March-10	5.15	Put	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1055	1057	1055	1057	0.00
23/10/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	43	45	43	45	0.00
23/10/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	4	4	4	4	0.00
23/10/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	4992	4992	4992	4992	0.00
23/10/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	7989	7988	7989	7988	0.00
23/10/2009	\$ / R On 14-June-10	3.75	Call	Currency Future	4042	4043	4042	4043	0.00
23/10/2009	\$ / R On 14-June-10	3.75	Put	Currency Future	0	1	0	1	0.00
23/10/2009	\$ / R On 14-June-10	5.25	Call	Currency Future	2547	2548	2547	2548	0.00
23/10/2009	\$ / R On 14-June-10	5.25	Put	Currency Future	6	6	6	6	0.00
23/10/2009	\$ / R On 14-June-10	6.75	Call	Currency Future	1126	1131	1126	1131	0.00
23/10/2009	\$ / R On 14-June-10	6.75	Put	Currency Future	85	89	85	89	0.00
23/10/2009	\$ / R On 14-June-10	11.25	Call	Currency Future	56	58	56	58	0.00
23/10/2009	\$ / R On 14-June-10	11.25	Put	Currency Future	3515	3516	3515	3516	0.00
23/10/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	14	15	14	15	0.00
23/10/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	6473	6473	6473	6473	0.00
23/10/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	6	7	6	7	0.00
23/10/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	7965	7965	7965	7965	0.00
23/10/2009	\$ / R On 14-December-09	3.30	Call	Currency Future	4232	4232	4232	4232	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-December-09	3.30	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	2732	2732	2732	2732	0.00
23/10/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	6.30	Call	Currency Future	1234	1235	1234	1235	0.00
23/10/2009	\$ / R On 14-December-09	6.30	Put	Currency Future	2	3	2	3	0.00
23/10/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	124	136	124	136	0.00
23/10/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	393	403	393	403	0.00
23/10/2009	\$ / R On 14-December-09	15.30	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	15.30	Put	Currency Future	7768	7768	7768	7768	0.00
23/10/2009	\$ / R On 15-March-10	3.40	Call	Currency Future	4262	4262	4262	4262	0.00
23/10/2009	\$ / R On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	2763	2763	2763	2763	0.00
23/10/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1287	1288	1287	1288	0.00
23/10/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	26	26	26	26	0.00
23/10/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	7739	7738	7739	7738	0.00
23/10/2009	\$ / R On 14-June-10	3.50	Call	Currency Future	4291	4292	4291	4292	0.00
23/10/2009	\$ / R On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-June-10	5.00	Call	Currency Future	2795	2796	2795	2796	0.00
23/10/2009	\$ / R On 14-June-10	5.00	Put	Currency Future	4	4	4	4	0.00
23/10/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1344	1347	1344	1347	0.00
23/10/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	53	55	53	55	0.00
23/10/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	62	64	62	64	0.00
23/10/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	3271	3272	3271	3272	0.00
23/10/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	32	33	32	33	0.00
23/10/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	4741	4741	4741	4741	0.00
23/10/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	17	17	17	17	0.00
23/10/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	6226	6225	6226	6225	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	7	8	7	8	0.00
23/10/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	7716	7716	7716	7716	0.00
23/10/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	5118	5118	5118	5118	0.00
23/10/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	560	563	560	563	0.00
23/10/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	198	201	198	201	0.00
23/10/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	87	90	87	90	0.00
23/10/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1525	1528	1525	1528	0.00
23/10/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	80	82	80	82	0.00
23/10/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1618	1620	1618	1620	0.00
23/10/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	59	61	59	61	0.00
23/10/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1997	1999	1997	1999	0.00
23/10/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	9	9	9	9	0.00
23/10/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	4347	4347	4347	4347	0.00
23/10/2009	\$ / R On 14-June-10	7.35	Call	Currency Future	701	706	701	706	0.00
23/10/2009	\$ / R On 14-June-10	7.35	Put	Currency Future	259	264	259	264	0.00
23/10/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	163	168	163	168	0.00
23/10/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1622	1626	1622	1626	0.00
23/10/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	136	140	136	140	0.00
23/10/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1895	1898	1895	1898	0.00
23/10/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	44	45	44	45	0.00
23/10/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	4102	4103	4102	4103	0.00
23/10/2009	\$ / R On 14-December-09	5.00	Call	Currency Future	2532	2532	2532	2532	0.00
23/10/2009	\$ / R On 14-December-09	5.00	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	6.00	Call	Currency Future	1533	1533	1533	1533	0.00
23/10/2009	\$ / R On 14-December-09	6.00	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	5.10	Call	Currency Future	2563	2564	2563	2564	0.00
23/10/2009	\$ / R On 15-March-10	5.10	Put	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	1575	1576	1575	1576	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	14	14	14	14	0.00
23/10/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	8	8	8	8	0.00
23/10/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	4446	4446	4446	4446	0.00
23/10/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	5440	5440	5440	5440	0.00
23/10/2009	\$ / R On 14-June-10	5.20	Call	Currency Future	2596	2597	2596	2597	0.00
23/10/2009	\$ / R On 14-June-10	5.20	Put	Currency Future	5	5	5	5	0.00
23/10/2009	\$ / R On 14-June-10	6.20	Call	Currency Future	1620	1623	1620	1623	0.00
23/10/2009	\$ / R On 14-June-10	6.20	Put	Currency Future	29	31	29	31	0.00
23/10/2009	\$ / R On 14-June-10	11.20	Call	Currency Future	57	59	57	59	0.00
23/10/2009	\$ / R On 14-June-10	11.20	Put	Currency Future	3466	3467	3466	3467	0.00
23/10/2009	\$ / R On 14-June-10	13.20	Call	Currency Future	24	25	24	25	0.00
23/10/2009	\$ / R On 14-June-10	13.20	Put	Currency Future	5433	5433	5433	5433	0.00
23/10/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	1732	1733	1732	1733	0.00
23/10/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	2713	2713	2713	2713	0.00
23/10/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	1721	1722	1721	1722	0.00
23/10/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	10	10	10	10	0.00
23/10/2009	\$ / R On 14-June-10	6.00	Call	Currency Future	1809	1812	1809	1812	0.00
23/10/2009	\$ / R On 14-June-10	6.00	Put	Currency Future	18	20	18	20	0.00
23/10/2009	\$ / R On 14-June-10	7.00	Call	Currency Future	932	939	932	939	0.00
23/10/2009	\$ / R On 14-June-10	7.00	Put	Currency Future	141	147	141	147	0.00
23/10/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	40	42	40	42	0.00
23/10/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	4249	4250	4249	4250	0.00
23/10/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	26	27	26	27	0.00
23/10/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	5235	5235	5235	5235	0.00
23/10/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	1770	1771	1770	1771	0.00
23/10/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	9	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	845	849	845	849	0.00
23/10/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	84	87	84	87	0.00
23/10/2009	\$ / R On 14-December-09	15.15	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	15.15	Put	Currency Future	7618	7618	7618	7618	0.00
23/10/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	53	55	53	55	0.00
23/10/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	3612	3613	3612	3613	0.00
23/10/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	34	35	34	35	0.00
23/10/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	4593	4593	4593	4593	0.00
23/10/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	23	23	23	23	0.00
23/10/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	5581	5581	5581	5581	0.00
23/10/2009	\$ / R On 14-December-09	4.75	Call	Currency Future	2782	2782	2782	2782	0.00
23/10/2009	\$ / R On 14-December-09	4.75	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	5.75	Call	Currency Future	1782	1783	1782	1783	0.00
23/10/2009	\$ / R On 14-December-09	5.75	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-December-09	6.75	Call	Currency Future	796	800	796	800	0.00
23/10/2009	\$ / R On 14-December-09	6.75	Put	Currency Future	14	18	14	18	0.00
23/10/2009	\$ / R On 14-December-09	15.25	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	15.25	Put	Currency Future	7718	7718	7718	7718	0.00
23/10/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	2813	2813	2813	2813	0.00
23/10/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	1820	1820	1820	1820	0.00
23/10/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	8	8	8	8	0.00
23/10/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	2845	2846	2845	2846	0.00
23/10/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	4	4	4	4	0.00
23/10/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	1857	1860	1857	1860	0.00
23/10/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	16	18	16	18	0.00
23/10/2009	\$ / R On 14-June-10	11.45	Call	Currency Future	51	53	51	53	0.00
23/10/2009	\$ / R On 14-June-10	11.45	Put	Currency Future	3710	3711	3710	3711	0.00
23/10/2009	\$ / R On 14-June-10	13.45	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
23/10/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	5681	5681	5681	5681	0.00
23/10/2009	\$ / R On 14-December-09	4.85	Call	Currency Future	2682	2682	2682	2682	0.00
23/10/2009	\$ / R On 14-December-09	4.85	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	5.85	Call	Currency Future	1683	1683	1683	1683	0.00
23/10/2009	\$ / R On 14-December-09	5.85	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-December-09	15.35	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	15.35	Put	Currency Future	7818	7818	7818	7818	0.00
23/10/2009	\$ / R On 14-June-10	5.10	Call	Currency Future	2696	2697	2696	2697	0.00
23/10/2009	\$ / R On 14-June-10	5.10	Put	Currency Future	5	5	5	5	0.00
23/10/2009	\$ / R On 14-June-10	6.10	Call	Currency Future	1714	1717	1714	1717	0.00
23/10/2009	\$ / R On 14-June-10	6.10	Put	Currency Future	23	25	23	25	0.00
23/10/2009	\$ / R On 14-June-10	8.10	Call	Currency Future	369	376	369	376	0.00
23/10/2009	\$ / R On 14-June-10	8.10	Put	Currency Future	677	684	677	684	0.00
23/10/2009	\$ / R On 14-June-10	10.60	Call	Currency Future	76	78	76	78	0.00
23/10/2009	\$ / R On 14-June-10	10.60	Put	Currency Future	2885	2886	2885	2886	0.00
23/10/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	48	50	48	50	0.00
23/10/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	3857	3858	3857	3858	0.00
23/10/2009	\$ / R On 14-June-10	13.60	Call	Currency Future	21	21	21	21	0.00
23/10/2009	\$ / R On 14-June-10	13.60	Put	Currency Future	5829	5829	5829	5829	0.00
23/10/2009	\$ / R On 14-December-09	4.90	Call	Currency Future	2632	2632	2632	2632	0.00
23/10/2009	\$ / R On 14-December-09	4.90	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	5.90	Call	Currency Future	1633	1633	1633	1633	0.00
23/10/2009	\$ / R On 14-December-09	5.90	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-December-09	15.40	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	15.40	Put	Currency Future	7868	7868	7868	7868	0.00
23/10/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	2613	2614	2613	2614	0.00
23/10/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	1624	1625	1624	1625	0.00
23/10/2009	\$ / R On 15-March-10	6.05	Put	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
23/10/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	731	734	731	734	0.00
23/10/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	119	122	119	122	0.00
23/10/2009	\$ / R On 14-June-10	5.15	Call	Currency Future	2646	2647	2646	2647	0.00
23/10/2009	\$ / R On 14-June-10	5.15	Put	Currency Future	5	5	5	5	0.00
23/10/2009	\$ / R On 14-June-10	6.15	Call	Currency Future	1667	1670	1667	1670	0.00
23/10/2009	\$ / R On 14-June-10	6.15	Put	Currency Future	26	28	26	28	0.00
23/10/2009	\$ / R On 14-June-10	11.65	Call	Currency Future	47	49	47	49	0.00
23/10/2009	\$ / R On 14-June-10	11.65	Put	Currency Future	3906	3907	3906	3907	0.00
23/10/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	30	31	30	31	0.00
23/10/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	4889	4889	4889	4889	0.00
23/10/2009	\$ / R On 14-June-10	13.65	Call	Currency Future	20	21	20	21	0.00
23/10/2009	\$ / R On 14-June-10	13.65	Put	Currency Future	5879	5879	5879	5879	0.00
23/10/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	72	74	72	74	0.00
23/10/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2981	2982	2981	2982	0.00
23/10/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	46	48	46	48	0.00
23/10/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	3955	3956	3955	3956	0.00
23/10/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	29	30	29	30	0.00
23/10/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4938	4938	4938	4938	0.00
23/10/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	20	21	20	21	0.00
23/10/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	5929	5929	5929	5929	0.00
23/10/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	50	52	50	52	0.00
23/10/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	3759	3760	3759	3760	0.00
23/10/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	21	22	21	22	0.00
23/10/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	5730	5730	5730	5730	0.00
23/10/2009	\$ / R On 14-December-09	4.65	Call	Currency Future	2882	2882	2882	2882	0.00
23/10/2009	\$ / R On 14-December-09	4.65	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	5.65	Call	Currency Future	1882	1883	1882	1883	0.00
23/10/2009	\$ / R On 14-December-09	5.65	Put	Currency Future	0	1	0	1	0.00
23/10/2009	\$ / R On 14-December-09	6.65	Call	Currency Future	890	894	890	894	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-December-09	6.65	Put	Currency Future	9	11	9	11	0.00
23/10/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	2913	2913	2913	2913	0.00
23/10/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	1918	1918	1918	1918	0.00
23/10/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	6	6	6	6	0.00
23/10/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	968	972	968	972	0.00
23/10/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	57	60	57	60	0.00
23/10/2009	\$ / R On 14-June-10	4.90	Call	Currency Future	2895	2896	2895	2896	0.00
23/10/2009	\$ / R On 14-June-10	4.90	Put	Currency Future	4	4	4	4	0.00
23/10/2009	\$ / R On 14-June-10	5.90	Call	Currency Future	1906	1908	1906	1908	0.00
23/10/2009	\$ / R On 14-June-10	5.90	Put	Currency Future	14	16	14	16	0.00
23/10/2009	\$ / R On 14-June-10	6.90	Call	Currency Future	1006	1013	1006	1013	0.00
23/10/2009	\$ / R On 14-June-10	6.90	Put	Currency Future	115	121	115	121	0.00
23/10/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	84	86	84	86	0.00
23/10/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2693	2694	2693	2694	0.00
23/10/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	52	54	52	54	0.00
23/10/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	3661	3662	3661	3662	0.00
23/10/2009	\$ / R On 14-December-09	4.60	Call	Currency Future	2932	2932	2932	2932	0.00
23/10/2009	\$ / R On 14-December-09	4.60	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	5.60	Call	Currency Future	1932	1933	1932	1933	0.00
23/10/2009	\$ / R On 14-December-09	5.60	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	6.60	Call	Currency Future	938	941	938	941	0.00
23/10/2009	\$ / R On 14-December-09	6.60	Put	Currency Future	7	9	7	9	0.00
23/10/2009	\$ / R On 14-December-09	15.10	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	15.10	Put	Currency Future	7568	7568	7568	7568	0.00
23/10/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	2962	2963	2962	2963	0.00
23/10/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	1967	1968	1967	1968	0.00
23/10/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	6	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1011	1014	1011	1014	0.00
23/10/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	49	52	49	52	0.00
23/10/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	7	7	7	7	0.00
23/10/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	4545	4545	4545	4545	0.00
23/10/2009	\$ / R On 14-June-10	4.85	Call	Currency Future	2944	2945	2944	2945	0.00
23/10/2009	\$ / R On 14-June-10	4.85	Put	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 14-June-10	5.85	Call	Currency Future	1954	1956	1954	1956	0.00
23/10/2009	\$ / R On 14-June-10	5.85	Put	Currency Future	13	14	13	14	0.00
23/10/2009	\$ / R On 14-June-10	6.85	Call	Currency Future	1045	1051	1045	1051	0.00
23/10/2009	\$ / R On 14-June-10	6.85	Put	Currency Future	103	109	103	109	0.00
23/10/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	2994	2995	2994	2995	0.00
23/10/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2002	2005	2002	2005	0.00
23/10/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	11	13	11	13	0.00
23/10/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1084	1091	1084	1091	0.00
23/10/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	93	99	93	99	0.00
23/10/2009	\$ / R On 14-June-10	11.30	Call	Currency Future	55	56	55	56	0.00
23/10/2009	\$ / R On 14-June-10	11.30	Put	Currency Future	3563	3564	3563	3564	0.00
23/10/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	35	36	35	36	0.00
23/10/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	4544	4544	4544	4544	0.00
23/10/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	23	24	23	24	0.00
23/10/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	5532	5532	5532	5532	0.00
23/10/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3082	3082	3082	3082	0.00
23/10/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2082	2082	2082	2082	0.00
23/10/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1086	1086	1086	1086	0.00
23/10/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	4	4	4	4	0.00
23/10/2009	\$ / R On 14-December-09	9.95	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
23/10/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2421	2421	2421	2421	0.00
23/10/2009	\$ / R On 14-December-09	14.95	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	14.95	Put	Currency Future	7418	7418	7418	7418	0.00
23/10/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3112	3113	3112	3113	0.00
23/10/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2116	2116	2116	2116	0.00
23/10/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	4	4	4	4	0.00
23/10/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1147	1148	1147	1148	0.00
23/10/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	35	36	35	36	0.00
23/10/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	5390	5390	5390	5390	0.00
23/10/2009	\$ / R On 14-June-10	4.65	Call	Currency Future	3144	3144	3144	3144	0.00
23/10/2009	\$ / R On 14-June-10	4.65	Put	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 14-June-10	5.65	Call	Currency Future	2150	2151	2150	2151	0.00
23/10/2009	\$ / R On 14-June-10	5.65	Put	Currency Future	9	9	9	9	0.00
23/10/2009	\$ / R On 14-June-10	6.65	Call	Currency Future	1212	1215	1212	1215	0.00
23/10/2009	\$ / R On 14-June-10	6.65	Put	Currency Future	71	73	71	73	0.00
23/10/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	58	60	58	60	0.00
23/10/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	3417	3418	3417	3418	0.00
23/10/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	24	25	24	25	0.00
23/10/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	5383	5383	5383	5383	0.00
23/10/2009	\$ / R On 14-December-09	4.35	Call	Currency Future	3182	3182	3182	3182	0.00
23/10/2009	\$ / R On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	5.35	Call	Currency Future	2182	2182	2182	2182	0.00
23/10/2009	\$ / R On 14-December-09	5.35	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	6.35	Call	Currency Future	1185	1185	1185	1185	0.00
23/10/2009	\$ / R On 14-December-09	6.35	Put	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	14.85	Put	Currency Future	7318	7318	7318	7318	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 15-March-10	4.50	Call	Currency Future	3162	3163	3162	3163	0.00
23/10/2009	\$ / R On 15-March-10	4.50	Put	Currency Future	0	1	0	1	0.00
23/10/2009	\$ / R On 15-March-10	5.50	Call	Currency Future	2165	2166	2165	2166	0.00
23/10/2009	\$ / R On 15-March-10	5.50	Put	Currency Future	4	4	4	4	0.00
23/10/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1193	1194	1193	1194	0.00
23/10/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	32	32	32	32	0.00
23/10/2009	\$ / R On 14-June-10	4.60	Call	Currency Future	3193	3194	3193	3194	0.00
23/10/2009	\$ / R On 14-June-10	4.60	Put	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 14-June-10	5.60	Call	Currency Future	2200	2201	2200	2201	0.00
23/10/2009	\$ / R On 14-June-10	5.60	Put	Currency Future	9	9	9	9	0.00
23/10/2009	\$ / R On 14-June-10	6.60	Call	Currency Future	1256	1258	1256	1258	0.00
23/10/2009	\$ / R On 14-June-10	6.60	Put	Currency Future	64	66	64	66	0.00
23/10/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	60	62	60	62	0.00
23/10/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	3368	3370	3368	3370	0.00
23/10/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	39	40	39	40	0.00
23/10/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	4347	4348	4347	4348	0.00
23/10/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	25	26	25	26	0.00
23/10/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	5334	5334	5334	5334	0.00
23/10/2009	\$ / R On 14-December-09	4.30	Call	Currency Future	3232	3232	3232	3232	0.00
23/10/2009	\$ / R On 14-December-09	4.30	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	5.30	Call	Currency Future	2232	2232	2232	2232	0.00
23/10/2009	\$ / R On 14-December-09	5.30	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	14.80	Put	Currency Future	7268	7268	7268	7268	0.00
23/10/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	3262	3262	3262	3262	0.00
23/10/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	2265	2265	2265	2265	0.00
23/10/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	500	502	500	502	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	238	240	238	240	0.00
23/10/2009	\$ / R On 14-June-10	4.55	Call	Currency Future	3243	3244	3243	3244	0.00
23/10/2009	\$ / R On 14-June-10	4.55	Put	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 14-June-10	5.55	Call	Currency Future	2249	2250	2249	2250	0.00
23/10/2009	\$ / R On 14-June-10	5.55	Put	Currency Future	8	8	8	8	0.00
23/10/2009	\$ / R On 14-June-10	6.55	Call	Currency Future	1300	1303	1300	1303	0.00
23/10/2009	\$ / R On 14-June-10	6.55	Put	Currency Future	58	61	58	61	0.00
23/10/2009	\$ / R On 14-June-10	7.55	Call	Currency Future	589	593	589	593	0.00
23/10/2009	\$ / R On 14-June-10	7.55	Put	Currency Future	348	351	348	351	0.00
23/10/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	61	63	61	63	0.00
23/10/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	3320	3321	3320	3321	0.00
23/10/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	40	41	40	41	0.00
23/10/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	4298	4299	4298	4299	0.00
23/10/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	25	26	25	26	0.00
23/10/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	5284	5284	5284	5284	0.00
23/10/2009	\$ / R On 14-December-09	4.25	Call	Currency Future	3282	3282	3282	3282	0.00
23/10/2009	\$ / R On 14-December-09	4.25	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	5.25	Call	Currency Future	2282	2282	2282	2282	0.00
23/10/2009	\$ / R On 14-December-09	5.25	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	6.25	Call	Currency Future	1284	1285	1284	1285	0.00
23/10/2009	\$ / R On 14-December-09	6.25	Put	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	14.75	Put	Currency Future	7218	7218	7218	7218	0.00
23/10/2009	\$ / R On 14-June-10	4.50	Call	Currency Future	3293	3294	3293	3294	0.00
23/10/2009	\$ / R On 14-June-10	4.50	Put	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 14-June-10	5.50	Call	Currency Future	2299	2300	2299	2300	0.00
23/10/2009	\$ / R On 14-June-10	5.50	Put	Currency Future	8	8	8	8	0.00
23/10/2009	\$ / R On 14-June-10	7.50	Call	Currency Future	615	620	615	620	0.00
23/10/2009	\$ / R On 14-June-10	7.50	Put	Currency Future	324	328	324	328	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3212	3212	3212	3212	0.00
23/10/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2215	2215	2215	2215	0.00
23/10/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1240	1241	1240	1241	0.00
23/10/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	29	29	29	29	0.00
23/10/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	471	474	471	474	0.00
23/10/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	259	262	259	262	0.00
23/10/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	3062	3063	3062	3063	0.00
23/10/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	2066	2067	2066	2067	0.00
23/10/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	4	5	4	5	0.00
23/10/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1100	1101	1100	1101	0.00
23/10/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	39	39	39	39	0.00
23/10/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3094	3095	3094	3095	0.00
23/10/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2101	2102	2101	2102	0.00
23/10/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	10	10	10	10	0.00
23/10/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1169	1171	1169	1171	0.00
23/10/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	77	79	77	79	0.00
23/10/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	3312	3312	3312	3312	0.00
23/10/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	2314	2315	2314	2315	0.00
23/10/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1335	1336	1335	1336	0.00
23/10/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	23	24	23	24	0.00
23/10/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	529	532	529	532	0.00
23/10/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	218	220	218	220	0.00
23/10/2009	\$ / R On 14-June-10	14.50	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
23/10/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	6721	6721	6721	6721	0.00
23/10/2009	\$ / R On 14-June-10	11.55	Call	Currency Future	49	51	49	51	0.00
23/10/2009	\$ / R On 14-June-10	11.55	Put	Currency Future	3808	3809	3808	3809	0.00
23/10/2009	\$ / R On 14-June-10	14.55	Call	Currency Future	12	13	12	13	0.00
23/10/2009	\$ / R On 14-June-10	14.55	Put	Currency Future	6771	6771	6771	6771	0.00
23/10/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	12	13	12	13	0.00
23/10/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	6821	6821	6821	6821	0.00
23/10/2009	\$ / R On 14-December-09	4.40	Call	Currency Future	3132	3132	3132	3132	0.00
23/10/2009	\$ / R On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	5.40	Call	Currency Future	2132	2132	2132	2132	0.00
23/10/2009	\$ / R On 14-December-09	5.40	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	6.40	Call	Currency Future	1135	1136	1135	1136	0.00
23/10/2009	\$ / R On 14-December-09	6.40	Put	Currency Future	3	4	3	4	0.00
23/10/2009	\$ / R On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	14.90	Put	Currency Future	7368	7368	7368	7368	0.00
23/10/2009	\$ / R On 14-December-09	4.05	Call	Currency Future	3482	3482	3482	3482	0.00
23/10/2009	\$ / R On 14-December-09	4.05	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	6.05	Call	Currency Future	1483	1484	1483	1484	0.00
23/10/2009	\$ / R On 14-December-09	6.05	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-December-09	7.05	Call	Currency Future	532	539	532	539	0.00
23/10/2009	\$ / R On 14-December-09	7.05	Put	Currency Future	50	56	50	56	0.00
23/10/2009	\$ / R On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	14.55	Put	Currency Future	7018	7018	7018	7018	0.00
23/10/2009	\$ / R On 15-March-10	4.20	Call	Currency Future	3462	3462	3462	3462	0.00
23/10/2009	\$ / R On 15-March-10	4.20	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	5.20	Call	Currency Future	2464	2464	2464	2464	0.00
23/10/2009	\$ / R On 15-March-10	5.20	Put	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1479	1479	1479	1479	0.00
23/10/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	17	17	17	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
23/10/2009	\$ / R On 14-June-10	4.30	Call	Currency Future	3493	3493	3493	3493	0.00
23/10/2009	\$ / R On 14-June-10	4.30	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-June-10	5.30	Call	Currency Future	2497	2498	2497	2498	0.00
23/10/2009	\$ / R On 14-June-10	5.30	Put	Currency Future	6	6	6	6	0.00
23/10/2009	\$ / R On 14-June-10	6.30	Call	Currency Future	1527	1529	1527	1529	0.00
23/10/2009	\$ / R On 14-June-10	6.30	Put	Currency Future	35	37	35	37	0.00
23/10/2009	\$ / R On 14-June-10	7.30	Call	Currency Future	731	737	731	737	0.00
23/10/2009	\$ / R On 14-June-10	7.30	Put	Currency Future	240	245	240	245	0.00
23/10/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	28	29	28	29	0.00
23/10/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	5037	5037	5037	5037	0.00
23/10/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	14	15	14	15	0.00
23/10/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	6523	6523	6523	6523	0.00
23/10/2009	\$ / R On 14-December-09	3.95	Call	Currency Future	3582	3582	3582	3582	0.00
23/10/2009	\$ / R On 14-December-09	3.95	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	4.95	Call	Currency Future	2582	2582	2582	2582	0.00
23/10/2009	\$ / R On 14-December-09	4.95	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	5.95	Call	Currency Future	1583	1583	1583	1583	0.00
23/10/2009	\$ / R On 14-December-09	5.95	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-December-09	11.45	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	11.45	Put	Currency Future	3918	3918	3918	3918	0.00
23/10/2009	\$ / R On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	14.45	Put	Currency Future	6918	6918	6918	6918	0.00
23/10/2009	\$ / R On 15-March-10	4.10	Call	Currency Future	3562	3562	3562	3562	0.00
23/10/2009	\$ / R On 15-March-10	4.10	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	4	4	4	4	0.00
23/10/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	4942	4942	4942	4942	0.00
23/10/2009	\$ / R On 14-June-10	4.25	Call	Currency Future	3542	3543	3542	3543	0.00
23/10/2009	\$ / R On 14-June-10	4.25	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-June-10	6.25	Call	Currency Future	1573	1576	1573	1576	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-June-10	6.25	Put	Currency Future	32	34	32	34	0.00
23/10/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	762	768	762	768	0.00
23/10/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	221	226	221	226	0.00
23/10/2009	\$ / R On 14-December-09	13.95	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	13.95	Put	Currency Future	6418	6418	6418	6418	0.00
23/10/2009	\$ / R On 14-December-09	15.95	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	15.95	Put	Currency Future	8418	8418	8418	8418	0.00
23/10/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	6439	6439	6439	6439	0.00
23/10/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	8438	8438	8438	8438	0.00
23/10/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	4	5	4	5	0.00
23/10/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	8463	8463	8463	8463	0.00
23/10/2009	\$ / R On 14-December-09	12.05	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	12.05	Put	Currency Future	4518	4518	4518	4518	0.00
23/10/2009	\$ / R On 14-December-09	16.05	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	16.05	Put	Currency Future	8518	8518	8518	8518	0.00
23/10/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	6539	6539	6539	6539	0.00
23/10/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	8538	8538	8538	8538	0.00
23/10/2009	\$ / R On 14-June-10	4.35	Call	Currency Future	3443	3444	3443	3444	0.00
23/10/2009	\$ / R On 14-June-10	4.35	Put	Currency Future	1	2	1	2	0.00
23/10/2009	\$ / R On 14-June-10	5.35	Call	Currency Future	2448	2448	2448	2448	0.00
23/10/2009	\$ / R On 14-June-10	5.35	Put	Currency Future	6	6	6	6	0.00
23/10/2009	\$ / R On 14-June-10	6.35	Call	Currency Future	1480	1483	1480	1483	0.00
23/10/2009	\$ / R On 14-June-10	6.35	Put	Currency Future	39	41	39	41	0.00
23/10/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	14	14	14	14	0.00
23/10/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	6572	6572	6572	6572	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	4	5	4	5	0.00
23/10/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	8563	8563	8563	8563	0.00
23/10/2009	\$ / R On 14-December-09	4.15	Call	Currency Future	3382	3382	3382	3382	0.00
23/10/2009	\$ / R On 14-December-09	4.15	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	5.15	Call	Currency Future	2382	2382	2382	2382	0.00
23/10/2009	\$ / R On 14-December-09	5.15	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	6.15	Call	Currency Future	1383	1384	1383	1384	0.00
23/10/2009	\$ / R On 14-December-09	6.15	Put	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 14-December-09	14.15	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	14.15	Put	Currency Future	6618	6618	6618	6618	0.00
23/10/2009	\$ / R On 14-December-09	16.15	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	16.15	Put	Currency Future	8618	8618	8618	8618	0.00
23/10/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	3362	3362	3362	3362	0.00
23/10/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	2364	2365	2364	2365	0.00
23/10/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1383	1383	1383	1383	0.00
23/10/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	21	21	21	21	0.00
23/10/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	6639	6639	6639	6639	0.00
23/10/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	8638	8638	8638	8638	0.00
23/10/2009	\$ / R On 14-June-10	4.45	Call	Currency Future	3343	3344	3343	3344	0.00
23/10/2009	\$ / R On 14-June-10	4.45	Put	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 14-June-10	5.45	Call	Currency Future	2348	2349	2348	2349	0.00
23/10/2009	\$ / R On 14-June-10	5.45	Put	Currency Future	7	7	7	7	0.00
23/10/2009	\$ / R On 14-June-10	6.45	Call	Currency Future	1389	1392	1389	1392	0.00
23/10/2009	\$ / R On 14-June-10	6.45	Put	Currency Future	48	50	48	50	0.00
23/10/2009	\$ / R On 14-June-10	7.45	Call	Currency Future	643	648	643	648	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-June-10	7.45	Put	Currency Future	302	306	302	306	0.00
23/10/2009	\$ / R On 14-June-10	14.45	Call	Currency Future	13	14	13	14	0.00
23/10/2009	\$ / R On 14-June-10	14.45	Put	Currency Future	6672	6672	6672	6672	0.00
23/10/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	4	4	4	4	0.00
23/10/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	8663	8662	8663	8662	0.00
23/10/2009	\$ / R On 14-December-09	14.25	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	14.25	Put	Currency Future	6718	6718	6718	6718	0.00
23/10/2009	\$ / R On 14-December-09	16.25	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	16.25	Put	Currency Future	8718	8718	8718	8718	0.00
23/10/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	0	1	0	1	0.00
23/10/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	6739	6739	6739	6739	0.00
23/10/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	8738	8738	8738	8738	0.00
23/10/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	3	4	3	4	0.00
23/10/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	8762	8762	8762	8762	0.00
23/10/2009	\$ / R On 14-December-09	4.20	Call	Currency Future	3332	3332	3332	3332	0.00
23/10/2009	\$ / R On 14-December-09	4.20	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	5.20	Call	Currency Future	2332	2332	2332	2332	0.00
23/10/2009	\$ / R On 14-December-09	5.20	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	6.20	Call	Currency Future	1334	1334	1334	1334	0.00
23/10/2009	\$ / R On 14-December-09	6.20	Put	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 14-December-09	14.20	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	14.20	Put	Currency Future	6668	6668	6668	6668	0.00
23/10/2009	\$ / R On 14-December-09	16.20	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	16.20	Put	Currency Future	8668	8668	8668	8668	0.00
23/10/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	6689	6689	6689	6689	0.00
23/10/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	8688	8688	8688	8688	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	4	4	4	4	0.00
23/10/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	8712	8712	8712	8712	0.00
23/10/2009	\$ / R On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	14.40	Put	Currency Future	6868	6868	6868	6868	0.00
23/10/2009	\$ / R On 14-December-09	16.40	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	16.40	Put	Currency Future	8868	8868	8868	8868	0.00
23/10/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	6889	6888	6889	6888	0.00
23/10/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	8888	8888	8888	8888	0.00
23/10/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	72	74	72	74	0.00
23/10/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2981	2982	2981	2982	0.00
23/10/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	29	30	29	30	0.00
23/10/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4938	4938	4938	4938	0.00
23/10/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	11	12	11	12	0.00
23/10/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6920	6920	6920	6920	0.00
23/10/2009	\$ / R On 14-June-10	16.70	Call	Currency Future	3	4	3	4	0.00
23/10/2009	\$ / R On 14-June-10	16.70	Put	Currency Future	8912	8912	8912	8912	0.00
23/10/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	11	12	11	12	0.00
23/10/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6920	6920	6920	6920	0.00
23/10/2009	\$ / R On 14-December-09	16.45	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	16.45	Put	Currency Future	8918	8918	8918	8918	0.00
23/10/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	6939	6938	6939	6938	0.00
23/10/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	8938	8938	8938	8938	0.00
23/10/2009	\$ / R On 14-June-10	4.75	Call	Currency Future	3044	3045	3044	3045	0.00
23/10/2009	\$ / R On 14-June-10	4.75	Put	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 14-June-10	5.75	Call	Currency Future	2052	2053	2052	2053	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-June-10	5.75	Put	Currency Future	11	11	11	11	0.00
23/10/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	70	72	70	72	0.00
23/10/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	3029	3030	3029	3030	0.00
23/10/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	11	12	11	12	0.00
23/10/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	6970	6970	6970	6970	0.00
23/10/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	3	4	3	4	0.00
23/10/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	8962	8962	8962	8962	0.00
23/10/2009	\$ / R On 14-December-09	4.50	Call	Currency Future	3032	3032	3032	3032	0.00
23/10/2009	\$ / R On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	5.50	Call	Currency Future	2032	2032	2032	2032	0.00
23/10/2009	\$ / R On 14-December-09	5.50	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	6.50	Call	Currency Future	1036	1038	1036	1038	0.00
23/10/2009	\$ / R On 14-December-09	6.50	Put	Currency Future	4	6	4	6	0.00
23/10/2009	\$ / R On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	14.50	Put	Currency Future	6968	6968	6968	6968	0.00
23/10/2009	\$ / R On 14-December-09	16.50	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	16.50	Put	Currency Future	8968	8968	8968	8968	0.00
23/10/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	3012	3013	3012	3013	0.00
23/10/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	2017	2017	2017	2017	0.00
23/10/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	5	5	5	5	0.00
23/10/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	6989	6988	6989	6988	0.00
23/10/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	8988	8988	8988	8988	0.00
23/10/2009	\$ / R On 14-June-10	10.80	Call	Currency Future	69	71	69	71	0.00
23/10/2009	\$ / R On 14-June-10	10.80	Put	Currency Future	3077	3079	3077	3079	0.00
23/10/2009	\$ / R On 14-June-10	14.80	Call	Currency Future	10	11	10	11	0.00
23/10/2009	\$ / R On 14-June-10	14.80	Put	Currency Future	7019	7019	7019	7019	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-June-10	16.80	Call	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 14-June-10	16.80	Put	Currency Future	9012	9011	9012	9011	0.00
23/10/2009	\$ / R On 14-December-09	14.30	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	14.30	Put	Currency Future	6768	6768	6768	6768	0.00
23/10/2009	\$ / R On 14-December-09	16.30	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	16.30	Put	Currency Future	8768	8768	8768	8768	0.00
23/10/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	0	1	0	1	0.00
23/10/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	6789	6789	6789	6789	0.00
23/10/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	8788	8788	8788	8788	0.00
23/10/2009	\$ / R On 14-June-10	16.60	Call	Currency Future	3	4	3	4	0.00
23/10/2009	\$ / R On 14-June-10	16.60	Put	Currency Future	8812	8812	8812	8812	0.00
23/10/2009	\$ / R On 14-December-09	4.00	Call	Currency Future	3532	3532	3532	3532	0.00
23/10/2009	\$ / R On 14-December-09	4.00	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	16.00	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	16.00	Put	Currency Future	8468	8468	8468	8468	0.00
23/10/2009	\$ / R On 15-March-10	4.15	Call	Currency Future	3512	3512	3512	3512	0.00
23/10/2009	\$ / R On 15-March-10	4.15	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1527	1528	1527	1528	0.00
23/10/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	15	16	15	16	0.00
23/10/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	659	663	659	663	0.00
23/10/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	147	151	147	151	0.00
23/10/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	7	7	7	7	0.00
23/10/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	4496	4495	4496	4495	0.00
23/10/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	8488	8488	8488	8488	0.00
23/10/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	4	5	4	5	0.00
23/10/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	8513	8513	8513	8513	0.00
23/10/2009	\$ / R On 15-March-10	4.05	Call	Currency Future	3612	3612	3612	3612	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 15-March-10	4.05	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	6389	6389	6389	6389	0.00
23/10/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	8388	8388	8388	8388	0.00
23/10/2009	\$ / R On 14-June-10	4.20	Call	Currency Future	3592	3593	3592	3593	0.00
23/10/2009	\$ / R On 14-June-10	4.20	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-June-10	14.20	Call	Currency Future	15	16	15	16	0.00
23/10/2009	\$ / R On 14-June-10	14.20	Put	Currency Future	6424	6424	6424	6424	0.00
23/10/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	4	5	4	5	0.00
23/10/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	8413	8413	8413	8413	0.00
23/10/2009	\$ / R On 14-December-09	3.85	Call	Currency Future	3682	3682	3682	3682	0.00
23/10/2009	\$ / R On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	13.85	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	13.85	Put	Currency Future	6318	6318	6318	6318	0.00
23/10/2009	\$ / R On 14-December-09	15.85	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	15.85	Put	Currency Future	8318	8318	8318	8318	0.00
23/10/2009	\$ / R On 15-March-10	4.00	Call	Currency Future	3662	3662	3662	3662	0.00
23/10/2009	\$ / R On 15-March-10	4.00	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	2663	2663	2663	2663	0.00
23/10/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	1673	1673	1673	1673	0.00
23/10/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	11	11	11	11	0.00
23/10/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	8338	8338	8338	8338	0.00
23/10/2009	\$ / R On 14-June-10	4.15	Call	Currency Future	3642	3643	3642	3643	0.00
23/10/2009	\$ / R On 14-June-10	4.15	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	15	16	15	16	0.00
23/10/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	6374	6374	6374	6374	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-June-10	16.15	Call	Currency Future	5	5	5	5	0.00
23/10/2009	\$ / R On 14-June-10	16.15	Put	Currency Future	8363	8363	8363	8363	0.00
23/10/2009	\$ / R On 14-December-09	4.10	Call	Currency Future	3432	3432	3432	3432	0.00
23/10/2009	\$ / R On 14-December-09	4.10	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	5.10	Call	Currency Future	2432	2432	2432	2432	0.00
23/10/2009	\$ / R On 14-December-09	5.10	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	6.10	Call	Currency Future	1433	1434	1433	1434	0.00
23/10/2009	\$ / R On 14-December-09	6.10	Put	Currency Future	1	2	1	2	0.00
23/10/2009	\$ / R On 14-December-09	7.10	Call	Currency Future	492	499	492	499	0.00
23/10/2009	\$ / R On 14-December-09	7.10	Put	Currency Future	61	67	61	67	0.00
23/10/2009	\$ / R On 14-December-09	14.10	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	14.10	Put	Currency Future	6568	6568	6568	6568	0.00
23/10/2009	\$ / R On 14-December-09	16.10	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	16.10	Put	Currency Future	8568	8568	8568	8568	0.00
23/10/2009	\$ / R On 15-March-10	4.25	Call	Currency Future	3412	3412	3412	3412	0.00
23/10/2009	\$ / R On 15-March-10	4.25	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	2414	2414	2414	2414	0.00
23/10/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	1430	1431	1430	1431	0.00
23/10/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	19	19	19	19	0.00
23/10/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	592	595	592	595	0.00
23/10/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	180	183	180	183	0.00
23/10/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	6589	6589	6589	6589	0.00
23/10/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	8588	8588	8588	8588	0.00
23/10/2009	\$ / R On 14-December-09	3.90	Call	Currency Future	3632	3632	3632	3632	0.00
23/10/2009	\$ / R On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	15.90	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
23/10/2009	\$ / R On 14-December-09	15.90	Put	Currency Future	8368	8368	8368	8368	0.00
23/10/2009	\$ / R On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	14.35	Put	Currency Future	6818	6818	6818	6818	0.00
23/10/2009	\$ / R On 14-December-09	16.35	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	16.35	Put	Currency Future	8818	8818	8818	8818	0.00
23/10/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	6839	6838	6839	6838	0.00
23/10/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	8838	8838	8838	8838	0.00
23/10/2009	\$ / R On 13-September-10	4.40	Call	Currency Future	3523	3525	3523	3525	0.00
23/10/2009	\$ / R On 13-September-10	4.40	Put	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 13-September-10	5.40	Call	Currency Future	2533	2535	2533	2535	0.00
23/10/2009	\$ / R On 13-September-10	5.40	Put	Currency Future	12	12	12	12	0.00
23/10/2009	\$ / R On 13-September-10	6.40	Call	Currency Future	1582	1586	1582	1586	0.00
23/10/2009	\$ / R On 13-September-10	6.40	Put	Currency Future	62	63	62	63	0.00
23/10/2009	\$ / R On 13-September-10	7.40	Call	Currency Future	826	833	826	833	0.00
23/10/2009	\$ / R On 13-September-10	7.40	Put	Currency Future	306	311	306	311	0.00
23/10/2009	\$ / R On 13-September-10	10.40	Call	Currency Future	148	151	148	151	0.00
23/10/2009	\$ / R On 13-September-10	10.40	Put	Currency Future	2628	2629	2628	2629	0.00
23/10/2009	\$ / R On 13-September-10	12.40	Call	Currency Future	70	72	70	72	0.00
23/10/2009	\$ / R On 13-September-10	12.40	Put	Currency Future	4550	4549	4550	4549	0.00
23/10/2009	\$ / R On 13-September-10	14.40	Call	Currency Future	38	39	38	39	0.00
23/10/2009	\$ / R On 13-September-10	14.40	Put	Currency Future	6518	6517	6518	6517	0.00
23/10/2009	\$ / R On 13-September-10	16.40	Call	Currency Future	20	20	20	20	0.00
23/10/2009	\$ / R On 13-September-10	16.40	Put	Currency Future	8500	8498	8500	8498	0.00
23/10/2009	\$ / R On 13-December-10	4.50	Call	Currency Future	3545	3547	3545	3547	0.00
23/10/2009	\$ / R On 13-December-10	4.50	Put	Currency Future	5	5	5	5	0.00
23/10/2009	\$ / R On 13-December-10	5.50	Call	Currency Future	2559	2562	2559	2562	0.00
23/10/2009	\$ / R On 13-December-10	5.50	Put	Currency Future	19	20	19	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
23/10/2009	\$ / R On 13-December-10	6.50	Call	Currency Future	1633	1637	1633	1637	0.00
23/10/2009	\$ / R On 13-December-10	6.50	Put	Currency Future	93	94	93	94	0.00
23/10/2009	\$ / R On 13-December-10	7.50	Call	Currency Future	912	920	912	920	0.00
23/10/2009	\$ / R On 13-December-10	7.50	Put	Currency Future	372	377	372	377	0.00
23/10/2009	\$ / R On 13-December-10	10.50	Call	Currency Future	209	212	209	212	0.00
23/10/2009	\$ / R On 13-December-10	10.50	Put	Currency Future	2669	2669	2669	2669	0.00
23/10/2009	\$ / R On 13-December-10	12.50	Call	Currency Future	109	110	109	110	0.00
23/10/2009	\$ / R On 13-December-10	12.50	Put	Currency Future	4569	4568	4569	4568	0.00
23/10/2009	\$ / R On 13-December-10	14.50	Call	Currency Future	65	66	65	66	0.00
23/10/2009	\$ / R On 13-December-10	14.50	Put	Currency Future	6525	6523	6525	6523	0.00
23/10/2009	\$ / R On 13-December-10	16.50	Call	Currency Future	38	38	38	38	0.00
23/10/2009	\$ / R On 13-December-10	16.50	Put	Currency Future	8498	8495	8498	8495	0.00
23/10/2009	\$ / R On 13-September-10	4.25	Call	Currency Future	3673	3675	3673	3675	0.00
23/10/2009	\$ / R On 13-September-10	4.25	Put	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 13-September-10	5.25	Call	Currency Future	2680	2683	2680	2683	0.00
23/10/2009	\$ / R On 13-September-10	5.25	Put	Currency Future	10	10	10	10	0.00
23/10/2009	\$ / R On 13-September-10	6.25	Call	Currency Future	1718	1721	1718	1721	0.00
23/10/2009	\$ / R On 13-September-10	6.25	Put	Currency Future	48	49	48	49	0.00
23/10/2009	\$ / R On 13-September-10	7.25	Call	Currency Future	917	924	917	924	0.00
23/10/2009	\$ / R On 13-September-10	7.25	Put	Currency Future	246	252	246	252	0.00
23/10/2009	\$ / R On 13-September-10	10.25	Call	Currency Future	159	162	159	162	0.00
23/10/2009	\$ / R On 13-September-10	10.25	Put	Currency Future	2488	2489	2488	2489	0.00
23/10/2009	\$ / R On 13-September-10	12.25	Call	Currency Future	74	76	74	76	0.00
23/10/2009	\$ / R On 13-September-10	12.25	Put	Currency Future	4404	4403	4404	4403	0.00
23/10/2009	\$ / R On 13-September-10	14.25	Call	Currency Future	40	41	40	41	0.00
23/10/2009	\$ / R On 13-September-10	14.25	Put	Currency Future	6369	6368	6369	6368	0.00
23/10/2009	\$ / R On 13-September-10	16.25	Call	Currency Future	22	22	22	22	0.00
23/10/2009	\$ / R On 13-September-10	16.25	Put	Currency Future	8351	8349	8351	8349	0.00
23/10/2009	\$ / R On 13-September-10	4.30	Call	Currency Future	3623	3625	3623	3625	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 13-September-10	4.30	Put	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 13-September-10	5.30	Call	Currency Future	2631	2633	2631	2633	0.00
23/10/2009	\$ / R On 13-September-10	5.30	Put	Currency Future	11	11	11	11	0.00
23/10/2009	\$ / R On 13-September-10	6.30	Call	Currency Future	1672	1676	1672	1676	0.00
23/10/2009	\$ / R On 13-September-10	6.30	Put	Currency Future	52	53	52	53	0.00
23/10/2009	\$ / R On 13-September-10	7.30	Call	Currency Future	886	893	886	893	0.00
23/10/2009	\$ / R On 13-September-10	7.30	Put	Currency Future	265	271	265	271	0.00
23/10/2009	\$ / R On 13-September-10	10.30	Call	Currency Future	155	158	155	158	0.00
23/10/2009	\$ / R On 13-September-10	10.30	Put	Currency Future	2535	2536	2535	2536	0.00
23/10/2009	\$ / R On 13-September-10	12.30	Call	Currency Future	73	74	73	74	0.00
23/10/2009	\$ / R On 13-September-10	12.30	Put	Currency Future	4452	4452	4452	4452	0.00
23/10/2009	\$ / R On 13-September-10	14.30	Call	Currency Future	39	40	39	40	0.00
23/10/2009	\$ / R On 13-September-10	14.30	Put	Currency Future	6419	6418	6419	6418	0.00
23/10/2009	\$ / R On 13-September-10	16.30	Call	Currency Future	21	21	21	21	0.00
23/10/2009	\$ / R On 13-September-10	16.30	Put	Currency Future	8401	8399	8401	8399	0.00
23/10/2009	\$ / R On 13-December-10	4.40	Call	Currency Future	3644	3647	3644	3647	0.00
23/10/2009	\$ / R On 13-December-10	4.40	Put	Currency Future	4	4	4	4	0.00
23/10/2009	\$ / R On 13-December-10	5.40	Call	Currency Future	2656	2660	2656	2660	0.00
23/10/2009	\$ / R On 13-December-10	5.40	Put	Currency Future	16	17	16	17	0.00
23/10/2009	\$ / R On 13-December-10	6.40	Call	Currency Future	1720	1724	1720	1724	0.00
23/10/2009	\$ / R On 13-December-10	6.40	Put	Currency Future	80	81	80	81	0.00
23/10/2009	\$ / R On 13-December-10	7.40	Call	Currency Future	968	976	968	976	0.00
23/10/2009	\$ / R On 13-December-10	7.40	Put	Currency Future	328	334	328	334	0.00
23/10/2009	\$ / R On 13-December-10	10.40	Call	Currency Future	217	220	217	220	0.00
23/10/2009	\$ / R On 13-December-10	10.40	Put	Currency Future	2577	2577	2577	2577	0.00
23/10/2009	\$ / R On 13-December-10	12.40	Call	Currency Future	112	114	112	114	0.00
23/10/2009	\$ / R On 13-December-10	12.40	Put	Currency Future	4472	4471	4472	4471	0.00
23/10/2009	\$ / R On 13-December-10	14.40	Call	Currency Future	66	67	66	67	0.00
23/10/2009	\$ / R On 13-December-10	14.40	Put	Currency Future	6426	6425	6426	6425	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 13-December-10	16.40	Call	Currency Future	39	39	39	39	0.00
23/10/2009	\$ / R On 13-December-10	16.40	Put	Currency Future	8399	8397	8399	8397	0.00
23/10/2009	\$ / R On 13-December-10	4.45	Call	Currency Future	3594	3597	3594	3597	0.00
23/10/2009	\$ / R On 13-December-10	4.45	Put	Currency Future	4	4	4	4	0.00
23/10/2009	\$ / R On 13-December-10	5.45	Call	Currency Future	2607	2611	2607	2611	0.00
23/10/2009	\$ / R On 13-December-10	5.45	Put	Currency Future	17	18	17	18	0.00
23/10/2009	\$ / R On 13-December-10	6.45	Call	Currency Future	1676	1680	1676	1680	0.00
23/10/2009	\$ / R On 13-December-10	6.45	Put	Currency Future	86	88	86	88	0.00
23/10/2009	\$ / R On 13-December-10	7.45	Call	Currency Future	940	948	940	948	0.00
23/10/2009	\$ / R On 13-December-10	7.45	Put	Currency Future	349	355	349	355	0.00
23/10/2009	\$ / R On 13-December-10	10.45	Call	Currency Future	213	216	213	216	0.00
23/10/2009	\$ / R On 13-December-10	10.45	Put	Currency Future	2623	2623	2623	2623	0.00
23/10/2009	\$ / R On 13-December-10	12.45	Call	Currency Future	111	112	111	112	0.00
23/10/2009	\$ / R On 13-December-10	12.45	Put	Currency Future	4520	4519	4520	4519	0.00
23/10/2009	\$ / R On 13-December-10	14.45	Call	Currency Future	66	67	66	67	0.00
23/10/2009	\$ / R On 13-December-10	14.45	Put	Currency Future	6475	6474	6475	6474	0.00
23/10/2009	\$ / R On 13-December-10	16.45	Call	Currency Future	39	39	39	39	0.00
23/10/2009	\$ / R On 13-December-10	16.45	Put	Currency Future	8448	8446	8448	8446	0.00
23/10/2009	\$ / R On 14-December-09	3.80	Call	Currency Future	3732	3732	3732	3732	0.00
23/10/2009	\$ / R On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	2732	2732	2732	2732	0.00
23/10/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	1732	1733	1732	1733	0.00
23/10/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	750	754	750	754	0.00
23/10/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	18	22	18	22	0.00
23/10/2009	\$ / R On 14-December-09	15.80	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	15.80	Put	Currency Future	8268	8268	8268	8268	0.00
23/10/2009	\$ / R On 15-March-10	3.90	Call	Currency Future	3762	3762	3762	3762	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 15-March-10	3.90	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	8238	8238	8238	8238	0.00
23/10/2009	\$ / R On 14-June-10	4.05	Call	Currency Future	3742	3743	3742	3743	0.00
23/10/2009	\$ / R On 14-June-10	4.05	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-June-10	5.05	Call	Currency Future	2745	2746	2745	2746	0.00
23/10/2009	\$ / R On 14-June-10	5.05	Put	Currency Future	4	4	4	4	0.00
23/10/2009	\$ / R On 14-June-10	6.05	Call	Currency Future	1762	1764	1762	1764	0.00
23/10/2009	\$ / R On 14-June-10	6.05	Put	Currency Future	20	22	20	22	0.00
23/10/2009	\$ / R On 14-June-10	7.05	Call	Currency Future	896	903	896	903	0.00
23/10/2009	\$ / R On 14-June-10	7.05	Put	Currency Future	155	161	155	161	0.00
23/10/2009	\$ / R On 14-June-10	14.05	Call	Currency Future	16	17	16	17	0.00
23/10/2009	\$ / R On 14-June-10	14.05	Put	Currency Future	6275	6275	6275	6275	0.00
23/10/2009	\$ / R On 14-June-10	16.05	Call	Currency Future	5	6	5	6	0.00
23/10/2009	\$ / R On 14-June-10	16.05	Put	Currency Future	8264	8264	8264	8264	0.00
23/10/2009	\$ / R On 13-September-10	4.15	Call	Currency Future	3772	3774	3772	3774	0.00
23/10/2009	\$ / R On 13-September-10	4.15	Put	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 13-September-10	5.15	Call	Currency Future	2779	2781	2779	2781	0.00
23/10/2009	\$ / R On 13-September-10	5.15	Put	Currency Future	9	9	9	9	0.00
23/10/2009	\$ / R On 13-September-10	6.15	Call	Currency Future	1810	1813	1810	1813	0.00
23/10/2009	\$ / R On 13-September-10	6.15	Put	Currency Future	40	41	40	41	0.00
23/10/2009	\$ / R On 13-September-10	7.15	Call	Currency Future	981	989	981	989	0.00
23/10/2009	\$ / R On 13-September-10	7.15	Put	Currency Future	211	217	211	217	0.00
23/10/2009	\$ / R On 13-September-10	10.15	Call	Currency Future	166	169	166	169	0.00
23/10/2009	\$ / R On 13-September-10	10.15	Put	Currency Future	2396	2397	2396	2397	0.00
23/10/2009	\$ / R On 13-September-10	12.15	Call	Currency Future	77	78	77	78	0.00
23/10/2009	\$ / R On 13-September-10	12.15	Put	Currency Future	4307	4306	4307	4306	0.00
23/10/2009	\$ / R On 13-September-10	14.15	Call	Currency Future	41	42	41	42	0.00
23/10/2009	\$ / R On 13-September-10	14.15	Put	Currency Future	6271	6270	6271	6270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 13-September-10	16.15	Call	Currency Future	23	23	23	23	0.00
23/10/2009	\$ / R On 13-September-10	16.15	Put	Currency Future	8252	8250	8252	8250	0.00
23/10/2009	\$ / R On 13-December-10	4.25	Call	Currency Future	3794	3796	3794	3796	0.00
23/10/2009	\$ / R On 13-December-10	4.25	Put	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 13-December-10	5.25	Call	Currency Future	2802	2806	2802	2806	0.00
23/10/2009	\$ / R On 13-December-10	5.25	Put	Currency Future	12	13	12	13	0.00
23/10/2009	\$ / R On 13-December-10	6.25	Call	Currency Future	1853	1857	1853	1857	0.00
23/10/2009	\$ / R On 13-December-10	6.25	Put	Currency Future	63	64	63	64	0.00
23/10/2009	\$ / R On 13-December-10	7.25	Call	Currency Future	1057	1067	1057	1067	0.00
23/10/2009	\$ / R On 13-December-10	7.25	Put	Currency Future	267	274	267	274	0.00
23/10/2009	\$ / R On 13-December-10	10.25	Call	Currency Future	231	234	231	234	0.00
23/10/2009	\$ / R On 13-December-10	10.25	Put	Currency Future	2441	2441	2441	2441	0.00
23/10/2009	\$ / R On 13-December-10	12.25	Call	Currency Future	118	119	118	119	0.00
23/10/2009	\$ / R On 13-December-10	12.25	Put	Currency Future	4327	4326	4327	4326	0.00
23/10/2009	\$ / R On 13-December-10	14.25	Call	Currency Future	69	70	69	70	0.00
23/10/2009	\$ / R On 13-December-10	14.25	Put	Currency Future	6279	6277	6279	6277	0.00
23/10/2009	\$ / R On 13-December-10	16.25	Call	Currency Future	42	42	42	42	0.00
23/10/2009	\$ / R On 13-December-10	16.25	Put	Currency Future	8252	8249	8252	8249	0.00
23/10/2009	\$ / R On 14-December-09	3.75	Call	Currency Future	3782	3782	3782	3782	0.00
23/10/2009	\$ / R On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	15.75	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	15.75	Put	Currency Future	8218	8218	8218	8218	0.00
23/10/2009	\$ / R On 15-March-10	3.85	Call	Currency Future	3812	3812	3812	3812	0.00
23/10/2009	\$ / R On 15-March-10	3.85	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	6189	6189	6189	6189	0.00
23/10/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	8189	8188	8189	8188	0.00
23/10/2009	\$ / R On 14-June-10	4.00	Call	Currency Future	3792	3793	3792	3793	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-June-10	4.00	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-June-10	16.00	Call	Currency Future	5	6	5	6	0.00
23/10/2009	\$ / R On 14-June-10	16.00	Put	Currency Future	8214	8214	8214	8214	0.00
23/10/2009	\$ / R On 13-September-10	4.10	Call	Currency Future	3822	3824	3822	3824	0.00
23/10/2009	\$ / R On 13-September-10	4.10	Put	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 13-September-10	5.10	Call	Currency Future	2828	2831	2828	2831	0.00
23/10/2009	\$ / R On 13-September-10	5.10	Put	Currency Future	8	8	8	8	0.00
23/10/2009	\$ / R On 13-September-10	6.10	Call	Currency Future	1857	1860	1857	1860	0.00
23/10/2009	\$ / R On 13-September-10	6.10	Put	Currency Future	36	37	36	37	0.00
23/10/2009	\$ / R On 13-September-10	7.10	Call	Currency Future	1015	1023	1015	1023	0.00
23/10/2009	\$ / R On 13-September-10	7.10	Put	Currency Future	194	200	194	200	0.00
23/10/2009	\$ / R On 13-September-10	10.10	Call	Currency Future	170	173	170	173	0.00
23/10/2009	\$ / R On 13-September-10	10.10	Put	Currency Future	2350	2351	2350	2351	0.00
23/10/2009	\$ / R On 13-September-10	12.10	Call	Currency Future	78	80	78	80	0.00
23/10/2009	\$ / R On 13-September-10	12.10	Put	Currency Future	4258	4257	4258	4257	0.00
23/10/2009	\$ / R On 13-September-10	14.10	Call	Currency Future	42	43	42	43	0.00
23/10/2009	\$ / R On 13-September-10	14.10	Put	Currency Future	6221	6220	6221	6220	0.00
23/10/2009	\$ / R On 13-September-10	16.10	Call	Currency Future	23	23	23	23	0.00
23/10/2009	\$ / R On 13-September-10	16.10	Put	Currency Future	8203	8201	8203	8201	0.00
23/10/2009	\$ / R On 13-December-10	4.20	Call	Currency Future	3843	3846	3843	3846	0.00
23/10/2009	\$ / R On 13-December-10	4.20	Put	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 13-December-10	5.20	Call	Currency Future	2851	2855	2851	2855	0.00
23/10/2009	\$ / R On 13-December-10	5.20	Put	Currency Future	11	12	11	12	0.00
23/10/2009	\$ / R On 13-December-10	6.20	Call	Currency Future	1898	1902	1898	1902	0.00
23/10/2009	\$ / R On 13-December-10	6.20	Put	Currency Future	58	59	58	59	0.00
23/10/2009	\$ / R On 13-December-10	7.20	Call	Currency Future	1089	1098	1089	1098	0.00
23/10/2009	\$ / R On 13-December-10	7.20	Put	Currency Future	249	255	249	255	0.00
23/10/2009	\$ / R On 13-December-10	10.20	Call	Currency Future	236	239	236	239	0.00
23/10/2009	\$ / R On 13-December-10	10.20	Put	Currency Future	2396	2396	2396	2396	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 13-December-10	12.20	Call	Currency Future	120	121	120	121	0.00
23/10/2009	\$ / R On 13-December-10	12.20	Put	Currency Future	4279	4278	4279	4278	0.00
23/10/2009	\$ / R On 13-December-10	14.20	Call	Currency Future	70	71	70	71	0.00
23/10/2009	\$ / R On 13-December-10	14.20	Put	Currency Future	6230	6228	6230	6228	0.00
23/10/2009	\$ / R On 13-December-10	16.20	Call	Currency Future	43	43	43	43	0.00
23/10/2009	\$ / R On 13-December-10	16.20	Put	Currency Future	8203	8200	8203	8200	0.00
23/10/2009	\$ / R On 14-December-09	3.65	Call	Currency Future	3882	3882	3882	3882	0.00
23/10/2009	\$ / R On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	9.65	Call	Currency Future	5	5	5	5	0.00
23/10/2009	\$ / R On 14-December-09	9.65	Put	Currency Future	2123	2123	2123	2123	0.00
23/10/2009	\$ / R On 14-December-09	15.65	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	15.65	Put	Currency Future	8118	8118	8118	8118	0.00
23/10/2009	\$ / R On 15-March-10	3.80	Call	Currency Future	3862	3862	3862	3862	0.00
23/10/2009	\$ / R On 15-March-10	3.80	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	4.80	Call	Currency Future	2863	2863	2863	2863	0.00
23/10/2009	\$ / R On 15-March-10	4.80	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	1869	1869	1869	1869	0.00
23/10/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	7	7	7	7	0.00
23/10/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	927	930	927	930	0.00
23/10/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	65	68	65	68	0.00
23/10/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	8139	8138	8139	8138	0.00
23/10/2009	\$ / R On 14-June-10	3.90	Call	Currency Future	3892	3893	3892	3893	0.00
23/10/2009	\$ / R On 14-June-10	3.90	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	18	18	18	18	0.00
23/10/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	6127	6126	6127	6126	0.00
23/10/2009	\$ / R On 14-June-10	15.90	Call	Currency Future	5	6	5	6	0.00
23/10/2009	\$ / R On 14-June-10	15.90	Put	Currency Future	8114	8114	8114	8114	0.00
23/10/2009	\$ / R On 13-September-10	4.05	Call	Currency Future	3872	3874	3872	3874	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 13-September-10	4.05	Put	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 13-September-10	5.05	Call	Currency Future	2878	2880	2878	2880	0.00
23/10/2009	\$ / R On 13-September-10	5.05	Put	Currency Future	7	8	7	8	0.00
23/10/2009	\$ / R On 13-September-10	6.05	Call	Currency Future	1903	1906	1903	1906	0.00
23/10/2009	\$ / R On 13-September-10	6.05	Put	Currency Future	33	34	33	34	0.00
23/10/2009	\$ / R On 13-September-10	7.05	Call	Currency Future	1049	1057	1049	1057	0.00
23/10/2009	\$ / R On 13-September-10	7.05	Put	Currency Future	178	185	178	185	0.00
23/10/2009	\$ / R On 13-September-10	10.05	Call	Currency Future	174	177	174	177	0.00
23/10/2009	\$ / R On 13-September-10	10.05	Put	Currency Future	2304	2305	2304	2305	0.00
23/10/2009	\$ / R On 13-September-10	12.05	Call	Currency Future	80	81	80	81	0.00
23/10/2009	\$ / R On 13-September-10	12.05	Put	Currency Future	4209	4209	4209	4209	0.00
23/10/2009	\$ / R On 13-September-10	14.05	Call	Currency Future	42	43	42	43	0.00
23/10/2009	\$ / R On 13-September-10	14.05	Put	Currency Future	6172	6171	6172	6171	0.00
23/10/2009	\$ / R On 13-September-10	16.05	Call	Currency Future	24	24	24	24	0.00
23/10/2009	\$ / R On 13-September-10	16.05	Put	Currency Future	8153	8151	8153	8151	0.00
23/10/2009	\$ / R On 13-December-10	4.15	Call	Currency Future	3893	3896	3893	3896	0.00
23/10/2009	\$ / R On 13-December-10	4.15	Put	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 13-December-10	5.15	Call	Currency Future	2900	2904	2900	2904	0.00
23/10/2009	\$ / R On 13-December-10	5.15	Put	Currency Future	10	11	10	11	0.00
23/10/2009	\$ / R On 13-December-10	6.15	Call	Currency Future	1943	1948	1943	1948	0.00
23/10/2009	\$ / R On 13-December-10	6.15	Put	Currency Future	53	55	53	55	0.00
23/10/2009	\$ / R On 13-December-10	7.15	Call	Currency Future	1121	1131	1121	1131	0.00
23/10/2009	\$ / R On 13-December-10	7.15	Put	Currency Future	231	238	231	238	0.00
23/10/2009	\$ / R On 13-December-10	10.15	Call	Currency Future	241	244	241	244	0.00
23/10/2009	\$ / R On 13-December-10	10.15	Put	Currency Future	2350	2351	2350	2351	0.00
23/10/2009	\$ / R On 13-December-10	12.15	Call	Currency Future	121	123	121	123	0.00
23/10/2009	\$ / R On 13-December-10	12.15	Put	Currency Future	4231	4230	4231	4230	0.00
23/10/2009	\$ / R On 13-December-10	14.15	Call	Currency Future	71	72	71	72	0.00
23/10/2009	\$ / R On 13-December-10	14.15	Put	Currency Future	6181	6179	6181	6179	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 13-December-10	16.15	Call	Currency Future	44	44	44	44	0.00
23/10/2009	\$ / R On 13-December-10	16.15	Put	Currency Future	8154	8151	8154	8151	0.00
23/10/2009	\$ / R On 14-December-09	3.60	Call	Currency Future	3932	3932	3932	3932	0.00
23/10/2009	\$ / R On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	5	6	5	6	0.00
23/10/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	2074	2074	2074	2074	0.00
23/10/2009	\$ / R On 14-December-09	15.60	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	15.60	Put	Currency Future	8068	8068	8068	8068	0.00
23/10/2009	\$ / R On 15-March-10	3.70	Call	Currency Future	3962	3962	3962	3962	0.00
23/10/2009	\$ / R On 15-March-10	3.70	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	2962	2963	2962	2963	0.00
23/10/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	1967	1968	1967	1968	0.00
23/10/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	6	6	6	6	0.00
23/10/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1011	1014	1011	1014	0.00
23/10/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	49	52	49	52	0.00
23/10/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	8039	8038	8039	8038	0.00
23/10/2009	\$ / R On 14-June-10	3.85	Call	Currency Future	3942	3943	3942	3943	0.00
23/10/2009	\$ / R On 14-June-10	3.85	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	19	19	19	19	0.00
23/10/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	6077	6077	6077	6077	0.00
23/10/2009	\$ / R On 14-June-10	15.85	Call	Currency Future	6	6	6	6	0.00
23/10/2009	\$ / R On 14-June-10	15.85	Put	Currency Future	8064	8064	8064	8064	0.00
23/10/2009	\$ / R On 13-September-10	3.95	Call	Currency Future	3972	3974	3972	3974	0.00
23/10/2009	\$ / R On 13-September-10	3.95	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 13-September-10	4.95	Call	Currency Future	2977	2979	2977	2979	0.00
23/10/2009	\$ / R On 13-September-10	4.95	Put	Currency Future	6	7	6	7	0.00
23/10/2009	\$ / R On 13-September-10	5.95	Call	Currency Future	1997	2001	1997	2001	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 13-September-10	5.95	Put	Currency Future	27	28	27	28	0.00
23/10/2009	\$ / R On 13-September-10	6.95	Call	Currency Future	1120	1128	1120	1128	0.00
23/10/2009	\$ / R On 13-September-10	6.95	Put	Currency Future	150	156	150	156	0.00
23/10/2009	\$ / R On 13-September-10	9.95	Call	Currency Future	183	186	183	186	0.00
23/10/2009	\$ / R On 13-September-10	9.95	Put	Currency Future	2213	2214	2213	2214	0.00
23/10/2009	\$ / R On 13-September-10	11.95	Call	Currency Future	83	84	83	84	0.00
23/10/2009	\$ / R On 13-September-10	11.95	Put	Currency Future	4113	4112	4113	4112	0.00
23/10/2009	\$ / R On 13-September-10	13.95	Call	Currency Future	44	45	44	45	0.00
23/10/2009	\$ / R On 13-September-10	13.95	Put	Currency Future	6073	6072	6073	6072	0.00
23/10/2009	\$ / R On 13-September-10	15.95	Call	Currency Future	25	25	25	25	0.00
23/10/2009	\$ / R On 13-September-10	15.95	Put	Currency Future	8055	8053	8055	8053	0.00
23/10/2009	\$ / R On 13-December-10	4.10	Call	Currency Future	3943	3946	3943	3946	0.00
23/10/2009	\$ / R On 13-December-10	4.10	Put	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 13-December-10	5.10	Call	Currency Future	2949	2953	2949	2953	0.00
23/10/2009	\$ / R On 13-December-10	5.10	Put	Currency Future	9	10	9	10	0.00
23/10/2009	\$ / R On 13-December-10	6.10	Call	Currency Future	1989	1993	1989	1993	0.00
23/10/2009	\$ / R On 13-December-10	6.10	Put	Currency Future	49	50	49	50	0.00
23/10/2009	\$ / R On 13-December-10	7.10	Call	Currency Future	1154	1164	1154	1164	0.00
23/10/2009	\$ / R On 13-December-10	7.10	Put	Currency Future	214	221	214	221	0.00
23/10/2009	\$ / R On 13-December-10	10.10	Call	Currency Future	246	249	246	249	0.00
23/10/2009	\$ / R On 13-December-10	10.10	Put	Currency Future	2306	2306	2306	2306	0.00
23/10/2009	\$ / R On 13-December-10	12.10	Call	Currency Future	123	125	123	125	0.00
23/10/2009	\$ / R On 13-December-10	12.10	Put	Currency Future	4183	4182	4183	4182	0.00
23/10/2009	\$ / R On 13-December-10	14.10	Call	Currency Future	72	73	72	73	0.00
23/10/2009	\$ / R On 13-December-10	14.10	Put	Currency Future	6132	6130	6132	6130	0.00
23/10/2009	\$ / R On 13-December-10	16.10	Call	Currency Future	45	45	45	45	0.00
23/10/2009	\$ / R On 13-December-10	16.10	Put	Currency Future	8104	8102	8104	8102	0.00
23/10/2009	\$ / R On 14-December-09	3.70	Call	Currency Future	3832	3832	3832	3832	0.00
23/10/2009	\$ / R On 14-December-09	3.70	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
23/10/2009	\$ / R On 14-December-09	4.70	Call	Currency Future	2832	2832	2832	2832	0.00
23/10/2009	\$ / R On 14-December-09	4.70	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	5.70	Call	Currency Future	1832	1833	1832	1833	0.00
23/10/2009	\$ / R On 14-December-09	5.70	Put	Currency Future	0	1	0	1	0.00
23/10/2009	\$ / R On 14-December-09	6.70	Call	Currency Future	843	846	843	846	0.00
23/10/2009	\$ / R On 14-December-09	6.70	Put	Currency Future	11	14	11	14	0.00
23/10/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	4	5	4	5	0.00
23/10/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	2173	2173	2173	2173	0.00
23/10/2009	\$ / R On 14-December-09	15.70	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	15.70	Put	Currency Future	8168	8168	8168	8168	0.00
23/10/2009	\$ / R On 14-June-10	3.95	Call	Currency Future	3842	3843	3842	3843	0.00
23/10/2009	\$ / R On 14-June-10	3.95	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	2845	2846	2845	2846	0.00
23/10/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	4	4	4	4	0.00
23/10/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	1857	1860	1857	1860	0.00
23/10/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	16	18	16	18	0.00
23/10/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	969	975	969	975	0.00
23/10/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	127	133	127	133	0.00
23/10/2009	\$ / R On 14-June-10	11.95	Call	Currency Future	41	43	41	43	0.00
23/10/2009	\$ / R On 14-June-10	11.95	Put	Currency Future	4200	4201	4200	4201	0.00
23/10/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	17	18	17	18	0.00
23/10/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	6176	6176	6176	6176	0.00
23/10/2009	\$ / R On 14-June-10	15.95	Call	Currency Future	5	6	5	6	0.00
23/10/2009	\$ / R On 14-June-10	15.95	Put	Currency Future	8164	8164	8164	8164	0.00
23/10/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	3982	3982	3982	3982	0.00
23/10/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	4.55	Call	Currency Future	2982	2982	2982	2982	0.00
23/10/2009	\$ / R On 14-December-09	4.55	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	5.55	Call	Currency Future	1982	1982	1982	1982	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 14-December-09	5.55	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	987	989	987	989	0.00
23/10/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	5	7	5	7	0.00
23/10/2009	\$ / R On 14-June-10	3.80	Call	Currency Future	3992	3993	3992	3993	0.00
23/10/2009	\$ / R On 14-June-10	3.80	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	2994	2995	2994	2995	0.00
23/10/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2002	2005	2002	2005	0.00
23/10/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	11	13	11	13	0.00
23/10/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1084	1091	1084	1091	0.00
23/10/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	93	99	93	99	0.00
23/10/2009	\$ / R On 14-June-10	11.80	Call	Currency Future	45	46	45	46	0.00
23/10/2009	\$ / R On 14-June-10	11.80	Put	Currency Future	4054	4054	4054	4054	0.00
23/10/2009	\$ / R On 14-June-10	13.80	Call	Currency Future	19	20	19	20	0.00
23/10/2009	\$ / R On 14-June-10	13.80	Put	Currency Future	6028	6028	6028	6028	0.00
23/10/2009	\$ / R On 14-June-10	15.80	Call	Currency Future	6	7	6	7	0.00
23/10/2009	\$ / R On 14-June-10	15.80	Put	Currency Future	8015	8015	8015	8015	0.00
23/10/2009	\$ / R On 13-December-10	4.05	Call	Currency Future	3993	3995	3993	3995	0.00
23/10/2009	\$ / R On 13-December-10	4.05	Put	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 13-December-10	5.05	Call	Currency Future	2999	3002	2999	3002	0.00
23/10/2009	\$ / R On 13-December-10	5.05	Put	Currency Future	8	9	8	9	0.00
23/10/2009	\$ / R On 13-December-10	6.05	Call	Currency Future	2035	2039	2035	2039	0.00
23/10/2009	\$ / R On 13-December-10	6.05	Put	Currency Future	44	46	44	46	0.00
23/10/2009	\$ / R On 13-December-10	7.05	Call	Currency Future	1188	1197	1188	1197	0.00
23/10/2009	\$ / R On 13-December-10	7.05	Put	Currency Future	198	205	198	205	0.00
23/10/2009	\$ / R On 13-December-10	10.05	Call	Currency Future	251	254	251	254	0.00
23/10/2009	\$ / R On 13-December-10	10.05	Put	Currency Future	2261	2261	2261	2261	0.00
23/10/2009	\$ / R On 13-December-10	12.05	Call	Currency Future	125	127	125	127	0.00
23/10/2009	\$ / R On 13-December-10	12.05	Put	Currency Future	4135	4134	4135	4134	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 13-December-10	14.05	Call	Currency Future	73	74	73	74	0.00
23/10/2009	\$ / R On 13-December-10	14.05	Put	Currency Future	6083	6081	6083	6081	0.00
23/10/2009	\$ / R On 13-December-10	16.05	Call	Currency Future	46	45	46	45	0.00
23/10/2009	\$ / R On 13-December-10	16.05	Put	Currency Future	8055	8053	8055	8053	0.00
23/10/2009	\$ / R On 14-December-09	3.50	Call	Currency Future	4032	4032	4032	4032	0.00
23/10/2009	\$ / R On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	15.50	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	15.50	Put	Currency Future	7968	7968	7968	7968	0.00
23/10/2009	\$ / R On 14-June-10	11.75	Call	Currency Future	46	47	46	47	0.00
23/10/2009	\$ / R On 14-June-10	11.75	Put	Currency Future	4004	4005	4004	4005	0.00
23/10/2009	\$ / R On 14-June-10	13.75	Call	Currency Future	19	20	19	20	0.00
23/10/2009	\$ / R On 14-June-10	13.75	Put	Currency Future	5978	5978	5978	5978	0.00
23/10/2009	\$ / R On 13-September-10	3.90	Call	Currency Future	4022	4024	4022	4024	0.00
23/10/2009	\$ / R On 13-September-10	3.90	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 13-September-10	4.90	Call	Currency Future	3026	3029	3026	3029	0.00
23/10/2009	\$ / R On 13-September-10	4.90	Put	Currency Future	6	6	6	6	0.00
23/10/2009	\$ / R On 13-September-10	5.90	Call	Currency Future	2045	2048	2045	2048	0.00
23/10/2009	\$ / R On 13-September-10	5.90	Put	Currency Future	24	26	24	26	0.00
23/10/2009	\$ / R On 13-September-10	6.90	Call	Currency Future	1157	1165	1157	1165	0.00
23/10/2009	\$ / R On 13-September-10	6.90	Put	Currency Future	136	143	136	143	0.00
23/10/2009	\$ / R On 13-September-10	9.90	Call	Currency Future	188	191	188	191	0.00
23/10/2009	\$ / R On 13-September-10	9.90	Put	Currency Future	2167	2169	2167	2169	0.00
23/10/2009	\$ / R On 13-September-10	11.90	Call	Currency Future	85	86	85	86	0.00
23/10/2009	\$ / R On 13-September-10	11.90	Put	Currency Future	4064	4064	4064	4064	0.00
23/10/2009	\$ / R On 13-September-10	13.90	Call	Currency Future	45	46	45	46	0.00
23/10/2009	\$ / R On 13-September-10	13.90	Put	Currency Future	6024	6023	6024	6023	0.00
23/10/2009	\$ / R On 13-September-10	15.90	Call	Currency Future	26	26	26	26	0.00
23/10/2009	\$ / R On 13-September-10	15.90	Put	Currency Future	8005	8003	8005	8003	0.00
23/10/2009	\$ / R On 13-December-10	4.00	Call	Currency Future	4042	4045	4042	4045	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 13-December-10	4.00	Put	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 13-December-10	5.00	Call	Currency Future	3048	3051	3048	3051	0.00
23/10/2009	\$ / R On 13-December-10	5.00	Put	Currency Future	8	8	8	8	0.00
23/10/2009	\$ / R On 13-December-10	6.00	Call	Currency Future	2082	2085	2082	2085	0.00
23/10/2009	\$ / R On 13-December-10	6.00	Put	Currency Future	41	42	41	42	0.00
23/10/2009	\$ / R On 13-December-10	7.00	Call	Currency Future	1226	1232	1226	1232	0.00
23/10/2009	\$ / R On 13-December-10	7.00	Put	Currency Future	186	189	186	189	0.00
23/10/2009	\$ / R On 13-December-10	10.00	Call	Currency Future	256	260	256	260	0.00
23/10/2009	\$ / R On 13-December-10	10.00	Put	Currency Future	2216	2217	2216	2217	0.00
23/10/2009	\$ / R On 13-December-10	12.00	Call	Currency Future	127	129	127	129	0.00
23/10/2009	\$ / R On 13-December-10	12.00	Put	Currency Future	4087	4086	4087	4086	0.00
23/10/2009	\$ / R On 13-December-10	14.00	Call	Currency Future	74	75	74	75	0.00
23/10/2009	\$ / R On 13-December-10	14.00	Put	Currency Future	6034	6032	6034	6032	0.00
23/10/2009	\$ / R On 13-December-10	16.00	Call	Currency Future	46	46	46	46	0.00
23/10/2009	\$ / R On 13-December-10	16.00	Put	Currency Future	8006	8004	8006	8004	0.00
23/10/2009	\$ / R On 14-December-09	3.45	Call	Currency Future	4082	4082	4082	4082	0.00
23/10/2009	\$ / R On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3082	3082	3082	3082	0.00
23/10/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2082	2082	2082	2082	0.00
23/10/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1086	1086	1086	1086	0.00
23/10/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	4	4	4	4	0.00
23/10/2009	\$ / R On 14-December-09	15.45	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-December-09	15.45	Put	Currency Future	7918	7918	7918	7918	0.00
23/10/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	4112	4112	4112	4112	0.00
23/10/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3112	3113	3112	3113	0.00
23/10/2009	\$ / R On 15-March-10	4.55	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
23/10/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2116	2116	2116	2116	0.00
23/10/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	4	4	4	4	0.00
23/10/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1147	1148	1147	1148	0.00
23/10/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	35	36	35	36	0.00
23/10/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	7889	7888	7889	7888	0.00
23/10/2009	\$ / R On 14-June-10	3.70	Call	Currency Future	4092	4092	4092	4092	0.00
23/10/2009	\$ / R On 14-June-10	3.70	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3094	3095	3094	3095	0.00
23/10/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2101	2102	2101	2102	0.00
23/10/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	10	10	10	10	0.00
23/10/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1169	1171	1169	1171	0.00
23/10/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	77	79	77	79	0.00
23/10/2009	\$ / R On 14-June-10	15.70	Call	Currency Future	6	7	6	7	0.00
23/10/2009	\$ / R On 14-June-10	15.70	Put	Currency Future	7915	7915	7915	7915	0.00
23/10/2009	\$ / R On 13-September-10	3.80	Call	Currency Future	4121	4123	4121	4123	0.00
23/10/2009	\$ / R On 13-September-10	3.80	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 13-September-10	4.80	Call	Currency Future	3125	3128	3125	3128	0.00
23/10/2009	\$ / R On 13-September-10	4.80	Put	Currency Future	5	5	5	5	0.00
23/10/2009	\$ / R On 13-September-10	5.80	Call	Currency Future	2142	2143	2142	2143	0.00
23/10/2009	\$ / R On 13-September-10	5.80	Put	Currency Future	21	21	21	21	0.00
23/10/2009	\$ / R On 13-September-10	6.80	Call	Currency Future	1238	1241	1238	1241	0.00
23/10/2009	\$ / R On 13-September-10	6.80	Put	Currency Future	118	119	118	119	0.00
23/10/2009	\$ / R On 13-September-10	9.80	Call	Currency Future	196	201	196	201	0.00
23/10/2009	\$ / R On 13-September-10	9.80	Put	Currency Future	2076	2078	2076	2078	0.00
23/10/2009	\$ / R On 13-September-10	11.80	Call	Currency Future	87	89	87	89	0.00
23/10/2009	\$ / R On 13-September-10	11.80	Put	Currency Future	3967	3967	3967	3967	0.00
23/10/2009	\$ / R On 13-September-10	13.80	Call	Currency Future	46	47	46	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
23/10/2009	\$ / R On 13-September-10	13.80	Put	Currency Future	5925	5925	5925	5925	0.00
23/10/2009	\$ / R On 13-September-10	15.80	Call	Currency Future	26	27	26	27	0.00
23/10/2009	\$ / R On 13-September-10	15.80	Put	Currency Future	7906	7905	7906	7905	0.00
23/10/2009	\$ / R On 13-December-10	3.95	Call	Currency Future	4092	4095	4092	4095	0.00
23/10/2009	\$ / R On 13-December-10	3.95	Put	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 13-December-10	4.95	Call	Currency Future	3098	3101	3098	3101	0.00
23/10/2009	\$ / R On 13-December-10	4.95	Put	Currency Future	8	8	8	8	0.00
23/10/2009	\$ / R On 13-December-10	5.95	Call	Currency Future	2129	2132	2129	2132	0.00
23/10/2009	\$ / R On 13-December-10	5.95	Put	Currency Future	38	39	38	39	0.00
23/10/2009	\$ / R On 13-December-10	6.95	Call	Currency Future	1264	1267	1264	1267	0.00
23/10/2009	\$ / R On 13-December-10	6.95	Put	Currency Future	174	175	174	175	0.00
23/10/2009	\$ / R On 13-December-10	9.95	Call	Currency Future	261	265	261	265	0.00
23/10/2009	\$ / R On 13-December-10	9.95	Put	Currency Future	2171	2172	2171	2172	0.00
23/10/2009	\$ / R On 13-December-10	11.95	Call	Currency Future	129	131	129	131	0.00
23/10/2009	\$ / R On 13-December-10	11.95	Put	Currency Future	4039	4038	4039	4038	0.00
23/10/2009	\$ / R On 13-December-10	13.95	Call	Currency Future	75	76	75	76	0.00
23/10/2009	\$ / R On 13-December-10	13.95	Put	Currency Future	5984	5983	5984	5983	0.00
23/10/2009	\$ / R On 13-December-10	15.95	Call	Currency Future	47	47	47	47	0.00
23/10/2009	\$ / R On 13-December-10	15.95	Put	Currency Future	7956	7955	7956	7955	0.00
23/10/2009	\$ / R On 15-March-10	3.60	Call	Currency Future	4062	4062	4062	4062	0.00
23/10/2009	\$ / R On 15-March-10	3.60	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	7939	7938	7939	7938	0.00
23/10/2009	\$ / R On 13-September-10	3.85	Call	Currency Future	4071	4073	4071	4073	0.00
23/10/2009	\$ / R On 13-September-10	3.85	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 13-September-10	4.85	Call	Currency Future	3076	3078	3076	3078	0.00
23/10/2009	\$ / R On 13-September-10	4.85	Put	Currency Future	5	6	5	6	0.00
23/10/2009	\$ / R On 13-September-10	5.85	Call	Currency Future	2093	2096	2093	2096	0.00
23/10/2009	\$ / R On 13-September-10	5.85	Put	Currency Future	23	23	23	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
23/10/2009	\$ / R On 13-September-10	6.85	Call	Currency Future	1197	1203	1197	1203	0.00
23/10/2009	\$ / R On 13-September-10	6.85	Put	Currency Future	127	130	127	130	0.00
23/10/2009	\$ / R On 13-September-10	9.85	Call	Currency Future	192	196	192	196	0.00
23/10/2009	\$ / R On 13-September-10	9.85	Put	Currency Future	2122	2123	2122	2123	0.00
23/10/2009	\$ / R On 13-September-10	11.85	Call	Currency Future	86	88	86	88	0.00
23/10/2009	\$ / R On 13-September-10	11.85	Put	Currency Future	4015	4015	4015	4015	0.00
23/10/2009	\$ / R On 13-September-10	13.85	Call	Currency Future	45	46	45	46	0.00
23/10/2009	\$ / R On 13-September-10	13.85	Put	Currency Future	5975	5974	5975	5974	0.00
23/10/2009	\$ / R On 13-September-10	15.85	Call	Currency Future	26	26	26	26	0.00
23/10/2009	\$ / R On 13-September-10	15.85	Put	Currency Future	7955	7954	7955	7954	0.00
23/10/2009	\$ / R On 13-December-10	4.30	Call	Currency Future	3744	3746	3744	3746	0.00
23/10/2009	\$ / R On 13-December-10	4.30	Put	Currency Future	4	4	4	4	0.00
23/10/2009	\$ / R On 13-December-10	5.30	Call	Currency Future	2753	2757	2753	2757	0.00
23/10/2009	\$ / R On 13-December-10	5.30	Put	Currency Future	13	14	13	14	0.00
23/10/2009	\$ / R On 13-December-10	6.30	Call	Currency Future	1808	1812	1808	1812	0.00
23/10/2009	\$ / R On 13-December-10	6.30	Put	Currency Future	68	70	68	70	0.00
23/10/2009	\$ / R On 13-December-10	7.30	Call	Currency Future	1027	1036	1027	1036	0.00
23/10/2009	\$ / R On 13-December-10	7.30	Put	Currency Future	287	293	287	293	0.00
23/10/2009	\$ / R On 13-December-10	10.30	Call	Currency Future	226	229	226	229	0.00
23/10/2009	\$ / R On 13-December-10	10.30	Put	Currency Future	2486	2486	2486	2486	0.00
23/10/2009	\$ / R On 13-December-10	12.30	Call	Currency Future	116	117	116	117	0.00
23/10/2009	\$ / R On 13-December-10	12.30	Put	Currency Future	4376	4374	4376	4374	0.00
23/10/2009	\$ / R On 13-December-10	14.30	Call	Currency Future	68	69	68	69	0.00
23/10/2009	\$ / R On 13-December-10	14.30	Put	Currency Future	6328	6326	6328	6326	0.00
23/10/2009	\$ / R On 13-December-10	16.30	Call	Currency Future	41	41	41	41	0.00
23/10/2009	\$ / R On 13-December-10	16.30	Put	Currency Future	8301	8298	8301	8298	0.00
23/10/2009	\$ / R On 14-December-09	3.40	Call	Currency Future	4132	4132	4132	4132	0.00
23/10/2009	\$ / R On 14-December-09	3.40	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	3.50	Call	Currency Future	4162	4162	4162	4162	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 15-March-10	3.50	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	7839	7838	7839	7838	0.00
23/10/2009	\$ / R On 14-June-10	3.65	Call	Currency Future	4141	4142	4141	4142	0.00
23/10/2009	\$ / R On 14-June-10	3.65	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-June-10	15.65	Call	Currency Future	6	7	6	7	0.00
23/10/2009	\$ / R On 14-June-10	15.65	Put	Currency Future	7865	7865	7865	7865	0.00
23/10/2009	\$ / R On 13-September-10	3.75	Call	Currency Future	4171	4173	4171	4173	0.00
23/10/2009	\$ / R On 13-September-10	3.75	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 13-September-10	4.75	Call	Currency Future	3175	3177	3175	3177	0.00
23/10/2009	\$ / R On 13-September-10	4.75	Put	Currency Future	5	5	5	5	0.00
23/10/2009	\$ / R On 13-September-10	5.75	Call	Currency Future	2190	2192	2190	2192	0.00
23/10/2009	\$ / R On 13-September-10	5.75	Put	Currency Future	20	20	20	20	0.00
23/10/2009	\$ / R On 13-September-10	6.75	Call	Currency Future	1279	1283	1279	1283	0.00
23/10/2009	\$ / R On 13-September-10	6.75	Put	Currency Future	109	110	109	110	0.00
23/10/2009	\$ / R On 13-September-10	9.75	Call	Currency Future	201	205	201	205	0.00
23/10/2009	\$ / R On 13-September-10	9.75	Put	Currency Future	2030	2033	2030	2033	0.00
23/10/2009	\$ / R On 13-September-10	11.75	Call	Currency Future	89	91	89	91	0.00
23/10/2009	\$ / R On 13-September-10	11.75	Put	Currency Future	3918	3918	3918	3918	0.00
23/10/2009	\$ / R On 13-September-10	13.75	Call	Currency Future	46	48	46	48	0.00
23/10/2009	\$ / R On 13-September-10	13.75	Put	Currency Future	5876	5875	5876	5875	0.00
23/10/2009	\$ / R On 13-September-10	15.75	Call	Currency Future	26	27	26	27	0.00
23/10/2009	\$ / R On 13-September-10	15.75	Put	Currency Future	7856	7855	7856	7855	0.00
23/10/2009	\$ / R On 13-December-10	3.90	Call	Currency Future	4142	4145	4142	4145	0.00
23/10/2009	\$ / R On 13-December-10	3.90	Put	Currency Future	2	2	2	2	0.00
23/10/2009	\$ / R On 13-December-10	4.90	Call	Currency Future	3147	3150	3147	3150	0.00
23/10/2009	\$ / R On 13-December-10	4.90	Put	Currency Future	7	7	7	7	0.00
23/10/2009	\$ / R On 13-December-10	5.90	Call	Currency Future	2176	2179	2176	2179	0.00
23/10/2009	\$ / R On 13-December-10	5.90	Put	Currency Future	36	36	36	36	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 13-December-10	6.90	Call	Currency Future	1303	1307	1303	1307	0.00
23/10/2009	\$ / R On 13-December-10	6.90	Put	Currency Future	163	164	163	164	0.00
23/10/2009	\$ / R On 13-December-10	9.90	Call	Currency Future	266	270	266	270	0.00
23/10/2009	\$ / R On 13-December-10	9.90	Put	Currency Future	2126	2128	2126	2128	0.00
23/10/2009	\$ / R On 13-December-10	11.90	Call	Currency Future	131	133	131	133	0.00
23/10/2009	\$ / R On 13-December-10	11.90	Put	Currency Future	3991	3990	3991	3990	0.00
23/10/2009	\$ / R On 13-December-10	13.90	Call	Currency Future	75	77	75	77	0.00
23/10/2009	\$ / R On 13-December-10	13.90	Put	Currency Future	5935	5934	5935	5934	0.00
23/10/2009	\$ / R On 13-December-10	15.90	Call	Currency Future	47	48	47	48	0.00
23/10/2009	\$ / R On 13-December-10	15.90	Put	Currency Future	7907	7905	7907	7905	0.00
23/10/2009	\$ / R On 14-December-09	3.35	Call	Currency Future	4182	4182	4182	4182	0.00
23/10/2009	\$ / R On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-June-10	3.60	Call	Currency Future	4191	4192	4191	4192	0.00
23/10/2009	\$ / R On 14-June-10	3.60	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 14-June-10	15.60	Call	Currency Future	6	7	6	7	0.00
23/10/2009	\$ / R On 14-June-10	15.60	Put	Currency Future	7815	7815	7815	7815	0.00
23/10/2009	\$ / R On 13-December-10	3.85	Call	Currency Future	4192	4194	4192	4194	0.00
23/10/2009	\$ / R On 13-December-10	3.85	Put	Currency Future	1	2	1	2	0.00
23/10/2009	\$ / R On 13-December-10	4.85	Call	Currency Future	3197	3200	3197	3200	0.00
23/10/2009	\$ / R On 13-December-10	4.85	Put	Currency Future	7	7	7	7	0.00
23/10/2009	\$ / R On 13-December-10	5.85	Call	Currency Future	2223	2226	2223	2226	0.00
23/10/2009	\$ / R On 13-December-10	5.85	Put	Currency Future	33	34	33	34	0.00
23/10/2009	\$ / R On 13-December-10	6.85	Call	Currency Future	1343	1346	1343	1346	0.00
23/10/2009	\$ / R On 13-December-10	6.85	Put	Currency Future	153	153	153	153	0.00
23/10/2009	\$ / R On 13-December-10	9.85	Call	Currency Future	272	276	272	276	0.00
23/10/2009	\$ / R On 13-December-10	9.85	Put	Currency Future	2081	2083	2081	2083	0.00
23/10/2009	\$ / R On 13-December-10	11.85	Call	Currency Future	133	135	133	135	0.00
23/10/2009	\$ / R On 13-December-10	11.85	Put	Currency Future	3942	3942	3942	3942	0.00
23/10/2009	\$ / R On 13-December-10	13.85	Call	Currency Future	76	78	76	78	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	\$ / R On 13-December-10	13.85	Put	Currency Future	5886	5885	5886	5885	0.00
23/10/2009	\$ / R On 13-December-10	15.85	Call	Currency Future	47	48	47	48	0.00
23/10/2009	\$ / R On 13-December-10	15.85	Put	Currency Future	7857	7856	7857	7856	0.00
23/10/2009	\$ / R On 15-March-10	3.45	Call	Currency Future	4212	4212	4212	4212	0.00
23/10/2009	\$ / R On 15-March-10	3.45	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3212	3212	3212	3212	0.00
23/10/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2215	2215	2215	2215	0.00
23/10/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	3	3	3	3	0.00
23/10/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1240	1241	1240	1241	0.00
23/10/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	29	29	29	29	0.00
23/10/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	0	0	0	0	0.00
23/10/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	7789	7788	7789	7788	0.00
23/10/2009	\$ / R On 13-September-10	3.70	Call	Currency Future	4221	4223	4221	4223	0.00
23/10/2009	\$ / R On 13-September-10	3.70	Put	Currency Future	1	1	1	1	0.00
23/10/2009	\$ / R On 13-September-10	4.70	Call	Currency Future	3225	3227	3225	3227	0.00
23/10/2009	\$ / R On 13-September-10	4.70	Put	Currency Future	4	5	4	5	0.00
23/10/2009	\$ / R On 13-September-10	5.70	Call	Currency Future	2239	2241	2239	2241	0.00
23/10/2009	\$ / R On 13-September-10	5.70	Put	Currency Future	19	18	19	18	0.00
23/10/2009	\$ / R On 13-September-10	6.70	Call	Currency Future	1321	1325	1321	1325	0.00
23/10/2009	\$ / R On 13-September-10	6.70	Put	Currency Future	101	102	101	102	0.00
23/10/2009	\$ / R On 13-September-10	9.70	Call	Currency Future	205	210	205	210	0.00
23/10/2009	\$ / R On 13-September-10	9.70	Put	Currency Future	1985	1988	1985	1988	0.00
23/10/2009	\$ / R On 13-September-10	11.70	Call	Currency Future	90	92	90	92	0.00
23/10/2009	\$ / R On 13-September-10	11.70	Put	Currency Future	3870	3870	3870	3870	0.00
23/10/2009	\$ / R On 13-September-10	13.70	Call	Currency Future	47	48	47	48	0.00
23/10/2009	\$ / R On 13-September-10	13.70	Put	Currency Future	5827	5826	5827	5826	0.00
23/10/2009	\$ / R On 13-September-10	15.70	Call	Currency Future	27	28	27	28	0.00
23/10/2009	\$ / R On 13-September-10	15.70	Put	Currency Future	7806	7805	7806	7805	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 15-March-10			Currency Future	12.5100	12.6866	12.5111	12.6866	857.00
23/10/2009	£ / R On 14-June-10			Currency Future	12.7200	12.8949	12.7187	12.8949	569.00
23/10/2009	£ / R On 14-December-09			Currency Future	12.3000	12.4775	12.3036	12.4775	38583.00
23/10/2009	£ / R On 15-March-10	12.70	Call	Currency Future	467	544	467	544	0.00
23/10/2009	£ / R On 15-March-10	12.70	Put	Currency Future	656	558	656	558	0.00
23/10/2009	£ / R On 14-June-10	12.90	Call	Currency Future	641	719	641	719	0.00
23/10/2009	£ / R On 14-June-10	12.90	Put	Currency Future	822	724	822	724	0.00
23/10/2009	£ / R On 14-December-09	12.50	Call	Currency Future	244	317	244	317	0.00
23/10/2009	£ / R On 14-December-09	12.50	Put	Currency Future	440	340	440	340	0.00
23/10/2009	£ / R On 15-March-10	12.60	Call	Currency Future	503	585	503	585	0.00
23/10/2009	£ / R On 15-March-10	12.60	Put	Currency Future	592	499	592	499	0.00
23/10/2009	£ / R On 14-June-10	12.80	Call	Currency Future	676	759	676	759	0.00
23/10/2009	£ / R On 14-June-10	12.80	Put	Currency Future	758	664	758	664	0.00
23/10/2009	£ / R On 14-December-09	12.40	Call	Currency Future	278	361	278	361	0.00
23/10/2009	£ / R On 14-December-09	12.40	Put	Currency Future	375	283	375	283	0.00
23/10/2009	£ / R On 15-March-10	12.40	Call	Currency Future	589	687	589	687	0.00
23/10/2009	£ / R On 15-March-10	12.40	Put	Currency Future	478	400	478	400	0.00
23/10/2009	£ / R On 14-June-10	12.60	Call	Currency Future	758	852	758	852	0.00
23/10/2009	£ / R On 14-June-10	12.60	Put	Currency Future	639	557	639	557	0.00
23/10/2009	£ / R On 14-December-09	12.20	Call	Currency Future	372	483	372	483	0.00
23/10/2009	£ / R On 14-December-09	12.20	Put	Currency Future	269	205	269	205	0.00
23/10/2009	£ / R On 15-March-10	12.35	Call	Currency Future	613	714	613	714	0.00
23/10/2009	£ / R On 15-March-10	12.35	Put	Currency Future	452	377	452	377	0.00
23/10/2009	£ / R On 14-June-10	12.55	Call	Currency Future	780	876	780	876	0.00
23/10/2009	£ / R On 14-June-10	12.55	Put	Currency Future	612	532	612	532	0.00
23/10/2009	£ / R On 14-December-09	12.15	Call	Currency Future	401	516	401	516	0.00
23/10/2009	£ / R On 14-December-09	12.15	Put	Currency Future	248	189	248	189	0.00
23/10/2009	£ / R On 15-March-10	12.15	Call	Currency Future	719	831	719	831	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 15-March-10	12.15	Put	Currency Future	358	294	358	294	0.00
23/10/2009	£ / R On 14-June-10	12.35	Call	Currency Future	876	982	876	982	0.00
23/10/2009	£ / R On 14-June-10	12.35	Put	Currency Future	508	437	508	437	0.00
23/10/2009	£ / R On 14-December-09	11.95	Call	Currency Future	529	660	529	660	0.00
23/10/2009	£ / R On 14-December-09	11.95	Put	Currency Future	176	132	176	132	0.00
23/10/2009	£ / R On 15-March-10	11.95	Call	Currency Future	837	960	837	960	0.00
23/10/2009	£ / R On 15-March-10	11.95	Put	Currency Future	276	223	276	223	0.00
23/10/2009	£ / R On 14-June-10	12.15	Call	Currency Future	983	1097	983	1097	0.00
23/10/2009	£ / R On 14-June-10	12.15	Put	Currency Future	414	352	414	352	0.00
23/10/2009	£ / R On 14-December-09	11.75	Call	Currency Future	675	818	675	818	0.00
23/10/2009	£ / R On 14-December-09	11.75	Put	Currency Future	121	90	121	90	0.00
23/10/2009	£ / R On 15-March-10	12.00	Call	Currency Future	807	926	807	926	0.00
23/10/2009	£ / R On 15-March-10	12.00	Put	Currency Future	295	240	295	240	0.00
23/10/2009	£ / R On 14-June-10	12.20	Call	Currency Future	955	1067	955	1067	0.00
23/10/2009	£ / R On 14-June-10	12.20	Put	Currency Future	437	372	437	372	0.00
23/10/2009	£ / R On 14-December-09	11.80	Call	Currency Future	637	777	637	777	0.00
23/10/2009	£ / R On 14-December-09	11.80	Put	Currency Future	133	100	133	100	0.00
23/10/2009	£ / R On 15-March-10	11.85	Call	Currency Future	901	1029	901	1029	0.00
23/10/2009	£ / R On 15-March-10	11.85	Put	Currency Future	240	192	240	192	0.00
23/10/2009	£ / R On 14-June-10	12.05	Call	Currency Future	1040	1159	1040	1159	0.00
23/10/2009	£ / R On 14-June-10	12.05	Put	Currency Future	371	314	371	314	0.00
23/10/2009	£ / R On 14-December-09	11.65	Call	Currency Future	753	901	753	901	0.00
23/10/2009	£ / R On 14-December-09	11.65	Put	Currency Future	99	74	99	74	0.00
23/10/2009	£ / R On 15-March-10	12.10	Call	Currency Future	747	862	747	862	0.00
23/10/2009	£ / R On 15-March-10	12.10	Put	Currency Future	336	275	336	275	0.00
23/10/2009	£ / R On 14-June-10	12.30	Call	Currency Future	902	1010	902	1010	0.00
23/10/2009	£ / R On 14-June-10	12.30	Put	Currency Future	483	415	483	415	0.00
23/10/2009	£ / R On 14-December-09	11.90	Call	Currency Future	564	698	564	698	0.00
23/10/2009	£ / R On 14-December-09	11.90	Put	Currency Future	161	120	161	120	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 15-March-10	12.20	Call	Currency Future	691	800	691	800	0.00
23/10/2009	£ / R On 15-March-10	12.20	Put	Currency Future	380	314	380	314	0.00
23/10/2009	£ / R On 14-June-10	12.45	Call	Currency Future	827	928	827	928	8032.00
23/10/2009	£ / R On 14-June-10	12.45	Put	Currency Future	558	483	558	483	0.00
23/10/2009	£ / R On 14-December-09	12.00	Call	Currency Future	496	622	496	622	0.00
23/10/2009	£ / R On 14-December-09	12.00	Put	Currency Future	192	145	192	145	0.00
23/10/2009	£ / R On 15-March-10	12.45	Call	Currency Future	565	660	565	660	0.00
23/10/2009	£ / R On 15-March-10	12.45	Put	Currency Future	504	424	504	424	0.00
23/10/2009	£ / R On 14-June-10	12.65	Call	Currency Future	736	827	736	827	0.00
23/10/2009	£ / R On 14-June-10	12.65	Put	Currency Future	667	583	667	583	0.00
23/10/2009	£ / R On 14-December-09	12.25	Call	Currency Future	344	451	344	451	0.00
23/10/2009	£ / R On 14-December-09	12.25	Put	Currency Future	291	223	291	223	0.00
23/10/2009	£ / R On 15-March-10	12.50	Call	Currency Future	542	635	542	635	0.00
23/10/2009	£ / R On 15-March-10	12.50	Put	Currency Future	531	448	531	448	0.00
23/10/2009	£ / R On 14-June-10	12.75	Call	Currency Future	695	781	695	781	0.00
23/10/2009	£ / R On 14-June-10	12.75	Put	Currency Future	726	636	726	636	0.00
23/10/2009	£ / R On 14-December-09	12.30	Call	Currency Future	318	419	318	419	0.00
23/10/2009	£ / R On 14-December-09	12.30	Put	Currency Future	314	242	314	242	0.00
23/10/2009	£ / R On 15-March-10	12.65	Call	Currency Future	485	565	485	565	0.00
23/10/2009	£ / R On 15-March-10	12.65	Put	Currency Future	624	528	624	528	0.00
23/10/2009	£ / R On 14-June-10	12.85	Call	Currency Future	658	739	658	739	0.00
23/10/2009	£ / R On 14-June-10	12.85	Put	Currency Future	790	694	790	694	0.00
23/10/2009	£ / R On 14-December-09	12.45	Call	Currency Future	260	338	260	338	0.00
23/10/2009	£ / R On 14-December-09	12.45	Put	Currency Future	407	311	407	311	0.00
23/10/2009	£ / R On 14-June-10	12.70	Call	Currency Future	714	804	714	804	0.00
23/10/2009	£ / R On 14-June-10	12.70	Put	Currency Future	696	609	696	609	0.00
23/10/2009	£ / R On 14-June-10	12.40	Call	Currency Future	851	954	851	954	0.00
23/10/2009	£ / R On 14-June-10	12.40	Put	Currency Future	533	460	533	460	0.00
23/10/2009	£ / R On 14-June-10	12.70	Call	Currency Future	714	804	714	804	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-June-10	12.70	Put	Currency Future	696	609	696	609	0.00
23/10/2009	£ / R On 15-March-10	12.55	Call	Currency Future	522	610	522	610	0.00
23/10/2009	£ / R On 15-March-10	12.55	Put	Currency Future	561	473	561	473	0.00
23/10/2009	£ / R On 14-December-09	12.35	Call	Currency Future	297	389	297	389	0.00
23/10/2009	£ / R On 14-December-09	12.35	Put	Currency Future	344	262	344	262	0.00
23/10/2009	£ / R On 15-March-10	12.80	Call	Currency Future	434	506	434	506	0.00
23/10/2009	£ / R On 15-March-10	12.80	Put	Currency Future	723	620	723	620	0.00
23/10/2009	£ / R On 14-June-10	13.00	Call	Currency Future	607	682	607	682	0.00
23/10/2009	£ / R On 14-June-10	13.00	Put	Currency Future	888	787	888	787	0.00
23/10/2009	£ / R On 14-December-09	12.60	Call	Currency Future	213	279	213	279	0.00
23/10/2009	£ / R On 14-December-09	12.60	Put	Currency Future	510	401	510	401	0.00
23/10/2009	£ / R On 15-March-10	12.85	Call	Currency Future	418	488	418	488	0.00
23/10/2009	£ / R On 15-March-10	12.85	Put	Currency Future	757	652	757	652	0.00
23/10/2009	£ / R On 14-June-10	13.05	Call	Currency Future	591	664	591	664	0.00
23/10/2009	£ / R On 14-June-10	13.05	Put	Currency Future	922	819	922	819	0.00
23/10/2009	£ / R On 14-December-09	12.65	Call	Currency Future	199	261	199	261	0.00
23/10/2009	£ / R On 14-December-09	12.65	Put	Currency Future	546	434	546	434	0.00
23/10/2009	£ / R On 15-March-10	13.05	Call	Currency Future	361	423	361	423	0.00
23/10/2009	£ / R On 15-March-10	13.05	Put	Currency Future	900	786	900	786	0.00
23/10/2009	£ / R On 14-June-10	13.25	Call	Currency Future	531	597	531	597	0.00
23/10/2009	£ / R On 14-June-10	13.25	Put	Currency Future	1063	952	1063	952	0.00
23/10/2009	£ / R On 14-December-09	12.85	Call	Currency Future	153	201	153	201	0.00
23/10/2009	£ / R On 14-December-09	12.85	Put	Currency Future	699	574	699	574	0.00
23/10/2009	£ / R On 15-March-10	12.90	Call	Currency Future	403	471	403	471	11630.00
23/10/2009	£ / R On 15-March-10	12.90	Put	Currency Future	792	684	792	684	0.00
23/10/2009	£ / R On 14-June-10	13.10	Call	Currency Future	575	646	575	646	0.00
23/10/2009	£ / R On 14-June-10	13.10	Put	Currency Future	957	851	957	851	0.00
23/10/2009	£ / R On 14-June-10	13.40	Call	Currency Future	491	553	491	553	12446.00
23/10/2009	£ / R On 14-June-10	13.40	Put	Currency Future	1173	1058	1173	1058	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-June-10	14.40	Call	Currency Future	302	340	302	340	8032.00
23/10/2009	£ / R On 14-June-10	14.40	Put	Currency Future	1984	1845	1984	1845	0.00
23/10/2009	£ / R On 14-June-10	17.50	Call	Currency Future	66	76	66	76	12446.00
23/10/2009	£ / R On 14-June-10	17.50	Put	Currency Future	4848	4681	4848	4681	0.00
23/10/2009	£ / R On 14-December-09	12.70	Call	Currency Future	187	245	187	245	0.00
23/10/2009	£ / R On 14-December-09	12.70	Put	Currency Future	583	467	583	467	0.00
23/10/2009	£ / R On 15-March-10	12.95	Call	Currency Future	389	454	389	454	0.00
23/10/2009	£ / R On 15-March-10	12.95	Put	Currency Future	827	718	827	718	0.00
23/10/2009	£ / R On 14-June-10	13.15	Call	Currency Future	560	630	560	630	0.00
23/10/2009	£ / R On 14-June-10	13.15	Put	Currency Future	992	885	992	885	0.00
23/10/2009	£ / R On 14-December-09	12.75	Call	Currency Future	175	229	175	229	0.00
23/10/2009	£ / R On 14-December-09	12.75	Put	Currency Future	621	502	621	502	0.00
23/10/2009	£ / R On 15-March-10	13.10	Call	Currency Future	348	408	348	408	0.00
23/10/2009	£ / R On 15-March-10	13.10	Put	Currency Future	937	821	937	821	0.00
23/10/2009	£ / R On 14-June-10	13.30	Call	Currency Future	518	582	518	582	0.00
23/10/2009	£ / R On 14-June-10	13.30	Put	Currency Future	1099	987	1099	987	0.00
23/10/2009	£ / R On 14-December-09	12.90	Call	Currency Future	143	189	143	189	0.00
23/10/2009	£ / R On 14-December-09	12.90	Put	Currency Future	740	611	740	611	0.00
23/10/2009	£ / R On 15-March-10	13.20	Call	Currency Future	324	380	324	380	0.00
23/10/2009	£ / R On 15-March-10	13.20	Put	Currency Future	1013	893	1013	893	0.00
23/10/2009	£ / R On 14-December-09	13.00	Call	Currency Future	126	165	126	165	0.00
23/10/2009	£ / R On 14-December-09	13.00	Put	Currency Future	822	688	822	688	0.00
23/10/2009	£ / R On 15-March-10	13.15	Call	Currency Future	336	393	336	393	0.00
23/10/2009	£ / R On 15-March-10	13.15	Put	Currency Future	975	857	975	857	0.00
23/10/2009	£ / R On 14-June-10	13.35	Call	Currency Future	504	567	504	567	0.00
23/10/2009	£ / R On 14-June-10	13.35	Put	Currency Future	1136	1022	1136	1022	0.00
23/10/2009	£ / R On 14-December-09	12.95	Call	Currency Future	134	177	134	177	0.00
23/10/2009	£ / R On 14-December-09	12.95	Put	Currency Future	780	649	780	649	0.00
23/10/2009	£ / R On 14-June-10	13.45	Call	Currency Future	479	538	479	538	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-June-10	13.45	Put	Currency Future	1210	1094	1210	1094	0.00
23/10/2009	£ / R On 15-March-10	13.25	Call	Currency Future	313	366	313	366	0.00
23/10/2009	£ / R On 15-March-10	13.25	Put	Currency Future	1052	930	1052	930	0.00
23/10/2009	£ / R On 14-December-09	13.05	Call	Currency Future	118	155	118	155	0.00
23/10/2009	£ / R On 14-December-09	13.05	Put	Currency Future	864	728	864	728	0.00
23/10/2009	£ / R On 15-March-10	13.35	Call	Currency Future	291	341	291	341	0.00
23/10/2009	£ / R On 15-March-10	13.35	Put	Currency Future	1130	1005	1130	1005	0.00
23/10/2009	£ / R On 14-June-10	13.55	Call	Currency Future	455	512	455	512	0.00
23/10/2009	£ / R On 14-June-10	13.55	Put	Currency Future	1286	1167	1286	1167	0.00
23/10/2009	£ / R On 14-December-09	13.15	Call	Currency Future	103	136	103	136	0.00
23/10/2009	£ / R On 14-December-09	13.15	Put	Currency Future	950	809	950	809	0.00
23/10/2009	£ / R On 15-March-10	13.55	Call	Currency Future	253	297	253	297	0.00
23/10/2009	£ / R On 15-March-10	13.55	Put	Currency Future	1292	1161	1292	1161	0.00
23/10/2009	£ / R On 14-June-10	13.75	Call	Currency Future	411	463	411	463	0.00
23/10/2009	£ / R On 14-June-10	13.75	Put	Currency Future	1443	1318	1443	1318	0.00
23/10/2009	£ / R On 14-December-09	13.30	Call	Currency Future	86	112	86	112	0.00
23/10/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1082	935	1082	935	0.00
23/10/2009	£ / R On 15-March-10	13.75	Call	Currency Future	221	260	221	260	0.00
23/10/2009	£ / R On 15-March-10	13.75	Put	Currency Future	1460	1323	1460	1323	0.00
23/10/2009	£ / R On 14-June-10	14.00	Call	Currency Future	364	409	364	409	0.00
23/10/2009	£ / R On 14-June-10	14.00	Put	Currency Future	1646	1515	1646	1515	0.00
23/10/2009	£ / R On 14-December-09	13.55	Call	Currency Future	63	82	63	82	0.00
23/10/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1309	1155	1309	1155	0.00
23/10/2009	£ / R On 15-March-10	13.80	Call	Currency Future	214	251	214	251	0.00
23/10/2009	£ / R On 15-March-10	13.80	Put	Currency Future	1503	1364	1503	1364	0.00
23/10/2009	£ / R On 14-December-09	13.60	Call	Currency Future	59	77	59	77	0.00
23/10/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1356	1200	1356	1200	0.00
23/10/2009	£ / R On 15-March-10	13.85	Call	Currency Future	207	243	207	243	0.00
23/10/2009	£ / R On 15-March-10	13.85	Put	Currency Future	1546	1406	1546	1406	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-June-10	14.05	Call	Currency Future	356	400	356	400	0.00
23/10/2009	£ / R On 14-June-10	14.05	Put	Currency Future	1687	1555	1687	1555	0.00
23/10/2009	£ / R On 14-December-09	13.65	Call	Currency Future	56	73	56	73	0.00
23/10/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1402	1245	1402	1245	0.00
23/10/2009	£ / R On 14-December-09	13.60	Call	Currency Future	59	77	59	77	0.00
23/10/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1356	1200	1356	1200	0.00
23/10/2009	£ / R On 15-March-10	13.90	Call	Currency Future	200	235	200	235	0.00
23/10/2009	£ / R On 15-March-10	13.90	Put	Currency Future	1589	1448	1589	1448	0.00
23/10/2009	£ / R On 14-June-10	14.15	Call	Currency Future	339	381	339	381	0.00
23/10/2009	£ / R On 14-June-10	14.15	Put	Currency Future	1771	1636	1771	1636	0.00
23/10/2009	£ / R On 14-December-09	13.70	Call	Currency Future	53	68	53	68	0.00
23/10/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1449	1291	1449	1291	0.00
23/10/2009	£ / R On 15-March-10	14.00	Call	Currency Future	188	220	188	220	0.00
23/10/2009	£ / R On 15-March-10	14.00	Put	Currency Future	1677	1534	1677	1534	0.00
23/10/2009	£ / R On 14-June-10	14.20	Call	Currency Future	331	372	331	372	0.00
23/10/2009	£ / R On 14-June-10	14.20	Put	Currency Future	1813	1677	1813	1677	0.00
23/10/2009	£ / R On 14-December-09	13.75	Call	Currency Future	50	64	50	64	0.00
23/10/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1496	1337	1496	1337	0.00
23/10/2009	£ / R On 15-March-10	14.15	Call	Currency Future	170	200	170	200	0.00
23/10/2009	£ / R On 15-March-10	14.15	Put	Currency Future	1809	1663	1809	1663	0.00
23/10/2009	£ / R On 14-June-10	14.35	Call	Currency Future	309	347	309	347	0.00
23/10/2009	£ / R On 14-June-10	14.35	Put	Currency Future	1941	1803	1941	1803	0.00
23/10/2009	£ / R On 14-December-09	13.90	Call	Currency Future	42	54	42	54	0.00
23/10/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1639	1477	1639	1477	0.00
23/10/2009	£ / R On 15-March-10	14.10	Call	Currency Future	176	206	176	206	0.00
23/10/2009	£ / R On 15-March-10	14.10	Put	Currency Future	1765	1620	1765	1620	0.00
23/10/2009	£ / R On 14-June-10	14.30	Call	Currency Future	316	356	316	356	0.00
23/10/2009	£ / R On 14-June-10	14.30	Put	Currency Future	1898	1761	1898	1761	0.00
23/10/2009	£ / R On 14-December-09	13.85	Call	Currency Future	45	57	45	57	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1591	1430	1591	1430	0.00
23/10/2009	£ / R On 15-March-10	11.05	Call	Currency Future	1548	1710	1548	1710	0.00
23/10/2009	£ / R On 15-March-10	11.05	Put	Currency Future	87	74	87	74	0.00
23/10/2009	£ / R On 15-March-10	9.15	Call	Currency Future	3377	3551	3377	3551	0.00
23/10/2009	£ / R On 15-March-10	9.15	Put	Currency Future	16	14	16	14	0.00
23/10/2009	£ / R On 15-March-10	13.65	Call	Currency Future	237	278	237	278	0.00
23/10/2009	£ / R On 15-March-10	13.65	Put	Currency Future	1375	1241	1375	1241	0.00
23/10/2009	£ / R On 14-June-10	13.85	Call	Currency Future	392	440	392	440	0.00
23/10/2009	£ / R On 14-June-10	13.85	Put	Currency Future	1523	1396	1523	1396	0.00
23/10/2009	£ / R On 14-December-09	13.40	Call	Currency Future	76	99	76	99	0.00
23/10/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1172	1022	1172	1022	0.00
23/10/2009	£ / R On 15-March-10	13.40	Call	Currency Future	281	330	281	330	0.00
23/10/2009	£ / R On 15-March-10	13.40	Put	Currency Future	1170	1043	1170	1043	0.00
23/10/2009	£ / R On 15-March-10	14.70	Call	Currency Future	118	141	118	141	11630.00
23/10/2009	£ / R On 15-March-10	14.70	Put	Currency Future	2307	2154	2307	2154	0.00
23/10/2009	£ / R On 14-June-10	13.60	Call	Currency Future	444	499	444	499	0.00
23/10/2009	£ / R On 14-June-10	13.60	Put	Currency Future	1325	1204	1325	1204	0.00
23/10/2009	£ / R On 14-December-09	13.20	Call	Currency Future	97	128	97	128	0.00
23/10/2009	£ / R On 14-December-09	13.20	Put	Currency Future	994	850	994	850	0.00
23/10/2009	£ / R On 15-March-10	13.50	Call	Currency Future	262	308	262	308	0.00
23/10/2009	£ / R On 15-March-10	13.50	Put	Currency Future	1251	1121	1251	1121	0.00
23/10/2009	£ / R On 14-June-10	13.70	Call	Currency Future	422	474	422	474	0.00
23/10/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1403	1280	1403	1280	0.00
23/10/2009	£ / R On 14-June-10	13.65	Call	Currency Future	433	486	433	486	0.00
23/10/2009	£ / R On 14-June-10	13.65	Put	Currency Future	1364	1242	1364	1242	0.00
23/10/2009	£ / R On 14-June-10	13.90	Call	Currency Future	382	430	382	430	0.00
23/10/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1564	1435	1564	1435	0.00
23/10/2009	£ / R On 14-December-09	13.45	Call	Currency Future	71	93	71	93	0.00
23/10/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1218	1066	1218	1066	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-June-10	14.10	Call	Currency Future	347	390	347	390	0.00
23/10/2009	£ / R On 14-June-10	14.10	Put	Currency Future	1729	1595	1729	1595	0.00
23/10/2009	£ / R On 14-December-09	13.65	Call	Currency Future	56	73	56	73	0.00
23/10/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1402	1245	1402	1245	0.00
23/10/2009	£ / R On 15-March-10	14.05	Call	Currency Future	182	213	182	213	0.00
23/10/2009	£ / R On 15-March-10	14.05	Put	Currency Future	1721	1577	1721	1577	0.00
23/10/2009	£ / R On 14-June-10	14.25	Call	Currency Future	324	364	324	364	0.00
23/10/2009	£ / R On 14-June-10	14.25	Put	Currency Future	1855	1719	1855	1719	0.00
23/10/2009	£ / R On 14-December-09	13.80	Call	Currency Future	47	61	47	61	0.00
23/10/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1544	1383	1544	1383	0.00
23/10/2009	£ / R On 14-December-09	13.85	Call	Currency Future	45	57	45	57	0.00
23/10/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1591	1430	1591	1430	0.00
23/10/2009	£ / R On 15-March-10	13.95	Call	Currency Future	194	227	194	227	0.00
23/10/2009	£ / R On 15-March-10	13.95	Put	Currency Future	1633	1491	1633	1491	0.00
23/10/2009	£ / R On 14-December-09	13.75	Call	Currency Future	50	64	50	64	0.00
23/10/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1496	1337	1496	1337	0.00
23/10/2009	£ / R On 14-June-10	13.95	Call	Currency Future	373	419	373	419	0.00
23/10/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1604	1475	1604	1475	0.00
23/10/2009	£ / R On 14-December-09	13.50	Call	Currency Future	67	87	67	87	0.00
23/10/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1263	1110	1263	1110	0.00
23/10/2009	£ / R On 15-March-10	13.60	Call	Currency Future	245	287	245	287	0.00
23/10/2009	£ / R On 15-March-10	13.60	Put	Currency Future	1334	1201	1334	1201	0.00
23/10/2009	£ / R On 14-June-10	13.80	Call	Currency Future	401	451	401	451	0.00
23/10/2009	£ / R On 14-June-10	13.80	Put	Currency Future	1483	1357	1483	1357	0.00
23/10/2009	£ / R On 14-December-09	13.40	Call	Currency Future	76	99	76	99	0.00
23/10/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1172	1022	1172	1022	0.00
23/10/2009	£ / R On 14-December-09	13.35	Call	Currency Future	80	106	80	106	0.00
23/10/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1127	978	1127	978	0.00
23/10/2009	£ / R On 15-March-10	13.45	Call	Currency Future	272	318	272	318	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 15-March-10	13.45	Put	Currency Future	1210	1082	1210	1082	0.00
23/10/2009	£ / R On 14-December-09	13.20	Call	Currency Future	97	128	97	128	0.00
23/10/2009	£ / R On 14-December-09	13.20	Put	Currency Future	994	850	994	850	0.00
23/10/2009	£ / R On 15-March-10	13.30	Call	Currency Future	302	354	302	354	0.00
23/10/2009	£ / R On 15-March-10	13.30	Put	Currency Future	1091	967	1091	967	0.00
23/10/2009	£ / R On 14-December-09	13.15	Call	Currency Future	103	136	103	136	0.00
23/10/2009	£ / R On 14-December-09	13.15	Put	Currency Future	950	809	950	809	0.00
23/10/2009	£ / R On 14-December-09	13.10	Call	Currency Future	110	145	110	145	0.00
23/10/2009	£ / R On 14-December-09	13.10	Put	Currency Future	907	768	907	768	0.00
23/10/2009	£ / R On 15-March-10	13.70	Call	Currency Future	229	268	229	268	0.00
23/10/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1418	1282	1418	1282	0.00
23/10/2009	£ / R On 14-June-10	13.95	Call	Currency Future	373	419	373	419	0.00
23/10/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1604	1475	1604	1475	0.00
23/10/2009	£ / R On 14-December-09	13.70	Call	Currency Future	53	68	53	68	0.00
23/10/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1449	1291	1449	1291	0.00
23/10/2009	£ / R On 14-June-10	13.90	Call	Currency Future	382	430	382	430	0.00
23/10/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1564	1435	1564	1435	0.00
23/10/2009	£ / R On 14-June-10	13.70	Call	Currency Future	422	474	422	474	0.00
23/10/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1403	1280	1403	1280	0.00
23/10/2009	£ / R On 14-December-09	13.45	Call	Currency Future	71	93	71	93	0.00
23/10/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1218	1066	1218	1066	0.00
23/10/2009	£ / R On 14-June-10	13.50	Call	Currency Future	467	525	467	525	0.00
23/10/2009	£ / R On 14-June-10	13.50	Put	Currency Future	1248	1130	1248	1130	0.00
23/10/2009	£ / R On 14-December-09	13.10	Call	Currency Future	110	145	110	145	0.00
23/10/2009	£ / R On 14-December-09	13.10	Put	Currency Future	907	768	907	768	0.00
23/10/2009	£ / R On 14-December-09	13.60	Call	Currency Future	59	77	59	77	0.00
23/10/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1356	1200	1356	1200	0.00
23/10/2009	£ / R On 14-June-10	14.60	Call	Currency Future	277	311	277	311	0.00
23/10/2009	£ / R On 14-June-10	14.60	Put	Currency Future	2158	2016	2158	2016	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-December-09	14.30	Call	Currency Future	28	35	28	35	0.00
23/10/2009	£ / R On 14-December-09	14.30	Put	Currency Future	2024	1857	2024	1857	0.00
23/10/2009	£ / R On 14-December-09	14.00	Call	Currency Future	38	48	38	48	0.00
23/10/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1734	1571	1734	1571	0.00
23/10/2009	£ / R On 14-December-09	14.05	Call	Currency Future	36	46	36	46	0.00
23/10/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1782	1618	1782	1618	0.00
23/10/2009	£ / R On 14-December-09	14.05	Call	Currency Future	36	46	36	46	0.00
23/10/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1782	1618	1782	1618	0.00
23/10/2009	£ / R On 14-December-09	14.10	Call	Currency Future	34	43	34	43	0.00
23/10/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1830	1666	1830	1666	0.00
23/10/2009	£ / R On 14-December-09	14.25	Call	Currency Future	29	37	29	37	0.00
23/10/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1975	1809	1975	1809	0.00
23/10/2009	£ / R On 14-December-09	14.45	Call	Currency Future	24	30	24	30	0.00
23/10/2009	£ / R On 14-December-09	14.45	Put	Currency Future	2170	2002	2170	2002	0.00
23/10/2009	£ / R On 14-December-09	14.35	Call	Currency Future	26	33	26	33	0.00
23/10/2009	£ / R On 14-December-09	14.35	Put	Currency Future	2073	1905	2073	1905	0.00
23/10/2009	£ / R On 14-December-09	14.40	Call	Currency Future	25	31	25	31	0.00
23/10/2009	£ / R On 14-December-09	14.40	Put	Currency Future	2121	1954	2121	1954	0.00
23/10/2009	£ / R On 14-December-09	14.50	Call	Currency Future	23	28	23	28	0.00
23/10/2009	£ / R On 14-December-09	14.50	Put	Currency Future	2219	2051	2219	2051	0.00
23/10/2009	£ / R On 14-December-09	14.90	Call	Currency Future	16	20	16	20	0.00
23/10/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2612	2443	2612	2443	0.00
23/10/2009	£ / R On 14-December-09	14.85	Call	Currency Future	17	21	17	21	0.00
23/10/2009	£ / R On 14-December-09	14.85	Put	Currency Future	2563	2393	2563	2393	0.00
23/10/2009	£ / R On 14-December-09	14.60	Call	Currency Future	21	26	21	26	0.00
23/10/2009	£ / R On 14-December-09	14.60	Put	Currency Future	2317	2148	2317	2148	0.00
23/10/2009	£ / R On 14-December-09	14.70	Call	Currency Future	19	24	19	24	0.00
23/10/2009	£ / R On 14-December-09	14.70	Put	Currency Future	2415	2246	2415	2246	0.00
23/10/2009	£ / R On 14-December-09	14.80	Call	Currency Future	17	22	17	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
23/10/2009	£ / R On 14-December-09	14.80	Put	Currency Future	2514	2344	2514	2344	0.00
23/10/2009	£ / R On 14-December-09	15.00	Call	Currency Future	15	18	15	18	0.00
23/10/2009	£ / R On 14-December-09	15.00	Put	Currency Future	2711	2541	2711	2541	0.00
23/10/2009	£ / R On 14-December-09	15.10	Call	Currency Future	14	17	14	17	0.00
23/10/2009	£ / R On 14-December-09	15.10	Put	Currency Future	2810	2640	2810	2640	0.00
23/10/2009	£ / R On 14-December-09	15.20	Call	Currency Future	13	16	13	16	0.00
23/10/2009	£ / R On 14-December-09	15.20	Put	Currency Future	2909	2738	2909	2738	0.00
23/10/2009	£ / R On 14-December-09	15.60	Call	Currency Future	10	12	10	12	0.00
23/10/2009	£ / R On 14-December-09	15.60	Put	Currency Future	3306	3135	3306	3135	0.00
23/10/2009	£ / R On 14-December-09	14.10	Call	Currency Future	34	43	34	43	0.00
23/10/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1830	1666	1830	1666	0.00
23/10/2009	£ / R On 14-December-09	14.20	Call	Currency Future	31	39	31	39	0.00
23/10/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1927	1761	1927	1761	0.00
23/10/2009	£ / R On 14-December-09	13.90	Call	Currency Future	42	54	42	54	0.00
23/10/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1639	1477	1639	1477	0.00
23/10/2009	£ / R On 14-December-09	14.60	Call	Currency Future	21	26	21	26	0.00
23/10/2009	£ / R On 14-December-09	14.60	Put	Currency Future	2317	2148	2317	2148	0.00
23/10/2009	£ / R On 14-December-09	14.15	Call	Currency Future	32	41	32	41	0.00
23/10/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1879	1713	1879	1713	0.00
23/10/2009	£ / R On 14-December-09	14.55	Call	Currency Future	22	27	22	27	0.00
23/10/2009	£ / R On 14-December-09	14.55	Put	Currency Future	2268	2100	2268	2100	0.00
23/10/2009	£ / R On 14-December-09	14.65	Call	Currency Future	20	25	20	25	0.00
23/10/2009	£ / R On 14-December-09	14.65	Put	Currency Future	2366	2197	2366	2197	0.00
23/10/2009	£ / R On 14-December-09	14.75	Call	Currency Future	18	23	18	23	0.00
23/10/2009	£ / R On 14-December-09	14.75	Put	Currency Future	2465	2295	2465	2295	0.00
23/10/2009	£ / R On 14-December-09	15.15	Call	Currency Future	13	16	13	16	0.00
23/10/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2860	2689	2860	2689	0.00
23/10/2009	£ / R On 14-December-09	13.85	Call	Currency Future	45	57	45	57	0.00
23/10/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1591	1430	1591	1430	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-December-09	13.95	Call	Currency Future	40	51	40	51	0.00
23/10/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1686	1524	1686	1524	0.00
23/10/2009	£ / R On 14-December-09	14.15	Call	Currency Future	32	41	32	41	0.00
23/10/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1879	1713	1879	1713	0.00
23/10/2009	£ / R On 14-December-09	14.55	Call	Currency Future	22	27	22	27	0.00
23/10/2009	£ / R On 14-December-09	14.55	Put	Currency Future	2268	2100	2268	2100	0.00
23/10/2009	£ / R On 14-December-09	14.95	Call	Currency Future	15	19	15	19	0.00
23/10/2009	£ / R On 14-December-09	14.95	Put	Currency Future	2662	2492	2662	2492	0.00
23/10/2009	£ / R On 14-December-09	14.65	Call	Currency Future	20	25	20	25	0.00
23/10/2009	£ / R On 14-December-09	14.65	Put	Currency Future	2366	2197	2366	2197	0.00
23/10/2009	£ / R On 14-December-09	15.05	Call	Currency Future	14	18	14	18	0.00
23/10/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2761	2590	2761	2590	0.00
23/10/2009	£ / R On 14-December-09	14.40	Call	Currency Future	25	31	25	31	0.00
23/10/2009	£ / R On 14-December-09	14.40	Put	Currency Future	2121	1954	2121	1954	0.00
23/10/2009	£ / R On 14-December-09	14.90	Call	Currency Future	16	20	16	20	0.00
23/10/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2612	2443	2612	2443	0.00
23/10/2009	£ / R On 14-December-09	14.35	Call	Currency Future	26	33	26	33	0.00
23/10/2009	£ / R On 14-December-09	14.35	Put	Currency Future	2073	1905	2073	1905	0.00
23/10/2009	£ / R On 14-June-10	15.35	Call	Currency Future	193	219	193	219	0.00
23/10/2009	£ / R On 14-June-10	15.35	Put	Currency Future	2825	2674	2825	2674	0.00
23/10/2009	£ / R On 14-June-10	16.35	Call	Currency Future	124	141	124	141	0.00
23/10/2009	£ / R On 14-June-10	16.35	Put	Currency Future	3756	3596	3756	3596	0.00
23/10/2009	£ / R On 14-June-10	17.35	Call	Currency Future	73	84	73	84	0.00
23/10/2009	£ / R On 14-June-10	17.35	Put	Currency Future	4704	4539	4704	4539	0.00
23/10/2009	£ / R On 14-June-10	18.35	Call	Currency Future	39	45	39	45	0.00
23/10/2009	£ / R On 14-June-10	18.35	Put	Currency Future	5671	5500	5671	5500	0.00
23/10/2009	£ / R On 14-June-10	15.30	Call	Currency Future	198	224	198	224	0.00
23/10/2009	£ / R On 14-June-10	15.30	Put	Currency Future	2779	2629	2779	2629	0.00
23/10/2009	£ / R On 14-June-10	16.30	Call	Currency Future	127	144	127	144	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-June-10	16.30	Put	Currency Future	3708	3549	3708	3549	0.00
23/10/2009	£ / R On 14-June-10	17.30	Call	Currency Future	75	86	75	86	0.00
23/10/2009	£ / R On 14-June-10	17.30	Put	Currency Future	4656	4491	4656	4491	0.00
23/10/2009	£ / R On 14-June-10	18.30	Call	Currency Future	41	46	41	46	0.00
23/10/2009	£ / R On 14-June-10	18.30	Put	Currency Future	5622	5451	5622	5451	0.00
23/10/2009	£ / R On 14-December-09	8.30	Call	Currency Future	4005	4178	4005	4178	0.00
23/10/2009	£ / R On 14-December-09	8.30	Put	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	9.80	Call	Currency Future	2511	2684	2511	2684	0.00
23/10/2009	£ / R On 14-December-09	9.80	Put	Currency Future	8	7	8	7	0.00
23/10/2009	£ / R On 14-December-09	11.30	Call	Currency Future	1050	1216	1050	1216	0.00
23/10/2009	£ / R On 14-December-09	11.30	Put	Currency Future	46	39	46	39	0.00
23/10/2009	£ / R On 14-December-09	12.80	Call	Currency Future	163	215	163	215	0.00
23/10/2009	£ / R On 14-December-09	12.80	Put	Currency Future	660	537	660	537	0.00
23/10/2009	£ / R On 14-December-09	15.80	Call	Currency Future	8	11	8	11	0.00
23/10/2009	£ / R On 14-December-09	15.80	Put	Currency Future	3505	3333	3505	3333	0.00
23/10/2009	£ / R On 14-December-09	17.30	Call	Currency Future	3	4	3	4	0.00
23/10/2009	£ / R On 14-December-09	17.30	Put	Currency Future	4999	4826	4999	4826	0.00
23/10/2009	£ / R On 14-December-09	18.80	Call	Currency Future	1	2	1	2	0.00
23/10/2009	£ / R On 14-December-09	18.80	Put	Currency Future	6498	6324	6498	6324	0.00
23/10/2009	£ / R On 14-December-09	20.30	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	20.30	Put	Currency Future	7997	7824	7997	7824	0.00
23/10/2009	£ / R On 14-June-10	8.60	Call	Currency Future	4138	4311	4138	4311	0.00
23/10/2009	£ / R On 14-June-10	8.60	Put	Currency Future	19	16	19	16	0.00
23/10/2009	£ / R On 14-June-10	10.10	Call	Currency Future	2670	2843	2670	2843	0.00
23/10/2009	£ / R On 14-June-10	10.10	Put	Currency Future	51	48	51	48	0.00
23/10/2009	£ / R On 14-June-10	11.60	Call	Currency Future	1336	1479	1336	1479	0.00
23/10/2009	£ / R On 14-June-10	11.60	Put	Currency Future	217	185	217	185	0.00
23/10/2009	£ / R On 14-June-10	16.10	Call	Currency Future	138	156	138	156	0.00
23/10/2009	£ / R On 14-June-10	16.10	Put	Currency Future	3519	3361	3519	3361	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-June-10	17.60	Call	Currency Future	62	72	62	72	0.00
23/10/2009	£ / R On 14-June-10	17.60	Put	Currency Future	4944	4777	4944	4777	0.00
23/10/2009	£ / R On 14-June-10	19.10	Call	Currency Future	28	31	28	31	0.00
23/10/2009	£ / R On 14-June-10	19.10	Put	Currency Future	6410	6236	6410	6236	0.00
23/10/2009	£ / R On 14-June-10	20.60	Call	Currency Future	20	22	20	22	0.00
23/10/2009	£ / R On 14-June-10	20.60	Put	Currency Future	7901	7727	7901	7727	0.00
23/10/2009	£ / R On 14-December-09	7.85	Call	Currency Future	4454	4628	4454	4628	0.00
23/10/2009	£ / R On 14-December-09	7.85	Put	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	9.35	Call	Currency Future	2958	3131	2958	3131	0.00
23/10/2009	£ / R On 14-December-09	9.35	Put	Currency Future	4	3	4	3	0.00
23/10/2009	£ / R On 14-December-09	10.85	Call	Currency Future	1481	1651	1481	1651	0.00
23/10/2009	£ / R On 14-December-09	10.85	Put	Currency Future	28	24	28	24	0.00
23/10/2009	£ / R On 14-December-09	15.35	Call	Currency Future	11	14	11	14	0.00
23/10/2009	£ / R On 14-December-09	15.35	Put	Currency Future	3058	2887	3058	2887	0.00
23/10/2009	£ / R On 14-December-09	16.85	Call	Currency Future	4	5	4	5	0.00
23/10/2009	£ / R On 14-December-09	16.85	Put	Currency Future	4550	4378	4550	4378	0.00
23/10/2009	£ / R On 14-December-09	18.35	Call	Currency Future	1	2	1	2	0.00
23/10/2009	£ / R On 14-December-09	18.35	Put	Currency Future	6048	5874	6048	5874	0.00
23/10/2009	£ / R On 14-December-09	19.85	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	19.85	Put	Currency Future	7547	7374	7547	7374	0.00
23/10/2009	£ / R On 14-June-10	8.15	Call	Currency Future	4578	4752	4578	4752	0.00
23/10/2009	£ / R On 14-June-10	8.15	Put	Currency Future	9	7	9	7	0.00
23/10/2009	£ / R On 14-June-10	9.65	Call	Currency Future	3110	3283	3110	3283	0.00
23/10/2009	£ / R On 14-June-10	9.65	Put	Currency Future	41	38	41	38	0.00
23/10/2009	£ / R On 14-June-10	11.15	Call	Currency Future	1696	1853	1696	1853	0.00
23/10/2009	£ / R On 14-June-10	11.15	Put	Currency Future	128	108	128	108	0.00
23/10/2009	£ / R On 14-June-10	15.65	Call	Currency Future	168	191	168	191	0.00
23/10/2009	£ / R On 14-June-10	15.65	Put	Currency Future	3100	2946	3100	2946	0.00
23/10/2009	£ / R On 14-June-10	17.15	Call	Currency Future	82	95	82	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
23/10/2009	£ / R On 14-June-10	17.15	Put	Currency Future	4513	4350	4513	4350	0.00
23/10/2009	£ / R On 14-June-10	18.65	Call	Currency Future	33	37	33	37	0.00
23/10/2009	£ / R On 14-June-10	18.65	Put	Currency Future	5964	5792	5964	5792	0.00
23/10/2009	£ / R On 14-June-10	20.15	Call	Currency Future	22	24	22	24	0.00
23/10/2009	£ / R On 14-June-10	20.15	Put	Currency Future	7453	7279	7453	7279	0.00
23/10/2009	£ / R On 14-December-09	7.60	Call	Currency Future	4704	4878	4704	4878	0.00
23/10/2009	£ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	9.10	Call	Currency Future	3206	3380	3206	3380	0.00
23/10/2009	£ / R On 14-December-09	9.10	Put	Currency Future	3	3	3	3	0.00
23/10/2009	£ / R On 14-December-09	10.60	Call	Currency Future	1725	1896	1725	1896	0.00
23/10/2009	£ / R On 14-December-09	10.60	Put	Currency Future	22	19	22	19	0.00
23/10/2009	£ / R On 14-December-09	12.10	Call	Currency Future	432	551	432	551	0.00
23/10/2009	£ / R On 14-December-09	12.10	Put	Currency Future	228	173	228	173	0.00
23/10/2009	£ / R On 14-December-09	16.60	Call	Currency Future	5	7	5	7	0.00
23/10/2009	£ / R On 14-December-09	16.60	Put	Currency Future	4301	4129	4301	4129	0.00
23/10/2009	£ / R On 14-December-09	18.10	Call	Currency Future	2	2	2	2	0.00
23/10/2009	£ / R On 14-December-09	18.10	Put	Currency Future	5798	5625	5798	5625	0.00
23/10/2009	£ / R On 14-December-09	19.60	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	19.60	Put	Currency Future	7297	7124	7297	7124	0.00
23/10/2009	£ / R On 14-June-10	7.90	Call	Currency Future	4824	4999	4824	4999	0.00
23/10/2009	£ / R On 14-June-10	7.90	Put	Currency Future	6	5	6	5	0.00
23/10/2009	£ / R On 14-June-10	9.40	Call	Currency Future	3354	3527	3354	3527	0.00
23/10/2009	£ / R On 14-June-10	9.40	Put	Currency Future	35	32	35	32	0.00
23/10/2009	£ / R On 14-June-10	10.90	Call	Currency Future	1911	2073	1911	2073	0.00
23/10/2009	£ / R On 14-June-10	10.90	Put	Currency Future	92	78	92	78	0.00
23/10/2009	£ / R On 14-June-10	15.40	Call	Currency Future	189	214	189	214	0.00
23/10/2009	£ / R On 14-June-10	15.40	Put	Currency Future	2870	2719	2870	2719	0.00
23/10/2009	£ / R On 14-June-10	16.90	Call	Currency Future	96	110	96	110	0.00
23/10/2009	£ / R On 14-June-10	16.90	Put	Currency Future	4277	4115	4277	4115	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-June-10	18.40	Call	Currency Future	38	43	38	43	0.00
23/10/2009	£ / R On 14-June-10	18.40	Put	Currency Future	5719	5548	5719	5548	0.00
23/10/2009	£ / R On 14-June-10	19.90	Call	Currency Future	23	25	23	25	0.00
23/10/2009	£ / R On 14-June-10	19.90	Put	Currency Future	7204	7030	7204	7030	0.00
23/10/2009	£ / R On 14-December-09	12.90	Call	Currency Future	143	189	143	189	0.00
23/10/2009	£ / R On 14-December-09	12.90	Put	Currency Future	740	611	740	611	0.00
23/10/2009	£ / R On 14-June-10	9.50	Call	Currency Future	3256	3429	3256	3429	0.00
23/10/2009	£ / R On 14-June-10	9.50	Put	Currency Future	37	34	37	34	0.00
23/10/2009	£ / R On 14-June-10	10.50	Call	Currency Future	2282	2453	2282	2453	0.00
23/10/2009	£ / R On 14-June-10	10.50	Put	Currency Future	63	58	63	58	0.00
23/10/2009	£ / R On 14-June-10	11.50	Call	Currency Future	1413	1560	1413	1560	0.00
23/10/2009	£ / R On 14-June-10	11.50	Put	Currency Future	194	165	194	165	0.00
23/10/2009	£ / R On 14-June-10	12.50	Call	Currency Future	803	902	803	902	0.00
23/10/2009	£ / R On 14-June-10	12.50	Put	Currency Future	585	507	585	507	0.00
23/10/2009	£ / R On 14-June-10	14.50	Call	Currency Future	289	325	289	325	0.00
23/10/2009	£ / R On 14-June-10	14.50	Put	Currency Future	2071	1930	2071	1930	0.00
23/10/2009	£ / R On 14-June-10	15.50	Call	Currency Future	180	204	180	204	0.00
23/10/2009	£ / R On 14-June-10	15.50	Put	Currency Future	2962	2809	2962	2809	0.00
23/10/2009	£ / R On 14-June-10	16.50	Call	Currency Future	117	132	117	132	0.00
23/10/2009	£ / R On 14-June-10	16.50	Put	Currency Future	3898	3737	3898	3737	0.00
23/10/2009	£ / R On 14-June-10	10.40	Call	Currency Future	2379	2550	2379	2550	0.00
23/10/2009	£ / R On 14-June-10	10.40	Put	Currency Future	60	55	60	55	0.00
23/10/2009	£ / R On 14-June-10	11.40	Call	Currency Future	1492	1641	1492	1641	0.00
23/10/2009	£ / R On 14-June-10	11.40	Put	Currency Future	173	147	173	147	0.00
23/10/2009	£ / R On 14-June-10	16.40	Call	Currency Future	122	138	122	138	0.00
23/10/2009	£ / R On 14-June-10	16.40	Put	Currency Future	3803	3643	3803	3643	0.00
23/10/2009	£ / R On 14-June-10	17.40	Call	Currency Future	71	81	71	81	0.00
23/10/2009	£ / R On 14-June-10	17.40	Put	Currency Future	4752	4586	4752	4586	0.00
23/10/2009	£ / R On 14-June-10	9.35	Call	Currency Future	3403	3576	3403	3576	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-June-10	9.35	Put	Currency Future	34	31	34	31	0.00
23/10/2009	£ / R On 14-June-10	10.35	Call	Currency Future	2427	2599	2427	2599	0.00
23/10/2009	£ / R On 14-June-10	10.35	Put	Currency Future	58	54	58	54	0.00
23/10/2009	£ / R On 14-June-10	11.35	Call	Currency Future	1532	1683	1532	1683	0.00
23/10/2009	£ / R On 14-June-10	11.35	Put	Currency Future	163	138	163	138	0.00
23/10/2009	£ / R On 14-June-10	17.55	Call	Currency Future	64	74	64	74	0.00
23/10/2009	£ / R On 14-June-10	17.55	Put	Currency Future	4896	4729	4896	4729	0.00
23/10/2009	£ / R On 14-June-10	14.75	Call	Currency Future	259	291	259	291	0.00
23/10/2009	£ / R On 14-June-10	14.75	Put	Currency Future	2290	2146	2290	2146	0.00
23/10/2009	£ / R On 14-June-10	15.75	Call	Currency Future	161	182	161	182	0.00
23/10/2009	£ / R On 14-June-10	15.75	Put	Currency Future	3192	3037	3192	3037	0.00
23/10/2009	£ / R On 14-June-10	16.75	Call	Currency Future	105	120	105	120	0.00
23/10/2009	£ / R On 14-June-10	16.75	Put	Currency Future	4136	3975	4136	3975	0.00
23/10/2009	£ / R On 14-June-10	17.75	Call	Currency Future	57	65	57	65	0.00
23/10/2009	£ / R On 14-June-10	17.75	Put	Currency Future	5088	4920	5088	4920	0.00
23/10/2009	£ / R On 14-December-09	13.25	Call	Currency Future	91	120	91	120	0.00
23/10/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1038	892	1038	892	0.00
23/10/2009	£ / R On 14-June-10	15.00	Call	Currency Future	229	258	229	258	0.00
23/10/2009	£ / R On 14-June-10	15.00	Put	Currency Future	2510	2363	2510	2363	0.00
23/10/2009	£ / R On 14-June-10	16.00	Call	Currency Future	144	163	144	163	0.00
23/10/2009	£ / R On 14-June-10	16.00	Put	Currency Future	3425	3268	3425	3268	0.00
23/10/2009	£ / R On 14-June-10	17.00	Call	Currency Future	90	104	90	104	0.00
23/10/2009	£ / R On 14-June-10	17.00	Put	Currency Future	4371	4209	4371	4209	0.00
23/10/2009	£ / R On 14-June-10	18.00	Call	Currency Future	49	56	49	56	0.00
23/10/2009	£ / R On 14-June-10	18.00	Put	Currency Future	5330	5161	5330	5161	0.00
23/10/2009	£ / R On 14-June-10	9.75	Call	Currency Future	3012	3185	3012	3185	0.00
23/10/2009	£ / R On 14-June-10	9.75	Put	Currency Future	43	40	43	40	0.00
23/10/2009	£ / R On 14-June-10	10.75	Call	Currency Future	2044	2211	2044	2211	0.00
23/10/2009	£ / R On 14-June-10	10.75	Put	Currency Future	75	66	75	66	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-June-10	11.75	Call	Currency Future	1227	1363	1227	1363	0.00
23/10/2009	£ / R On 14-June-10	11.75	Put	Currency Future	259	218	259	218	0.00
23/10/2009	£ / R On 14-June-10	15.25	Call	Currency Future	203	229	203	229	0.00
23/10/2009	£ / R On 14-June-10	15.25	Put	Currency Future	2734	2584	2734	2584	0.00
23/10/2009	£ / R On 14-June-10	16.25	Call	Currency Future	130	147	130	147	0.00
23/10/2009	£ / R On 14-June-10	16.25	Put	Currency Future	3661	3502	3661	3502	0.00
23/10/2009	£ / R On 14-June-10	17.25	Call	Currency Future	77	89	77	89	0.00
23/10/2009	£ / R On 14-June-10	17.25	Put	Currency Future	4609	4444	4609	4444	0.00
23/10/2009	£ / R On 14-June-10	18.25	Call	Currency Future	42	47	42	47	0.00
23/10/2009	£ / R On 14-June-10	18.25	Put	Currency Future	5573	5403	5573	5403	0.00
23/10/2009	£ / R On 14-June-10	9.90	Call	Currency Future	2865	3038	2865	3038	0.00
23/10/2009	£ / R On 14-June-10	9.90	Put	Currency Future	46	43	46	43	0.00
23/10/2009	£ / R On 14-June-10	11.90	Call	Currency Future	1131	1256	1131	1256	0.00
23/10/2009	£ / R On 14-June-10	11.90	Put	Currency Future	312	261	312	261	0.00
23/10/2009	£ / R On 15-March-10	9.50	Call	Currency Future	3034	3207	3034	3207	0.00
23/10/2009	£ / R On 15-March-10	9.50	Put	Currency Future	23	20	23	20	0.00
23/10/2009	£ / R On 15-March-10	10.50	Call	Currency Future	2060	2230	2060	2230	0.00
23/10/2009	£ / R On 15-March-10	10.50	Put	Currency Future	49	44	49	44	0.00
23/10/2009	£ / R On 15-March-10	11.50	Call	Currency Future	1149	1302	1149	1302	0.00
23/10/2009	£ / R On 15-March-10	11.50	Put	Currency Future	138	116	138	116	0.00
23/10/2009	£ / R On 15-March-10	14.50	Call	Currency Future	138	161	138	161	0.00
23/10/2009	£ / R On 15-March-10	14.50	Put	Currency Future	2127	1975	2127	1975	0.00
23/10/2009	£ / R On 15-March-10	15.50	Call	Currency Future	65	77	65	77	0.00
23/10/2009	£ / R On 15-March-10	15.50	Put	Currency Future	3054	2890	3054	2890	0.00
23/10/2009	£ / R On 15-March-10	16.50	Call	Currency Future	32	37	32	37	0.00
23/10/2009	£ / R On 15-March-10	16.50	Put	Currency Future	4021	3850	4021	3850	0.00
23/10/2009	£ / R On 15-March-10	17.50	Call	Currency Future	22	24	22	24	0.00
23/10/2009	£ / R On 15-March-10	17.50	Put	Currency Future	5011	4838	5011	4838	0.00
23/10/2009	£ / R On 14-December-09	14.00	Call	Currency Future	38	48	38	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
23/10/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1734	1571	1734	1571	0.00
23/10/2009	£ / R On 14-June-10	9.95	Call	Currency Future	2816	2989	2816	2989	0.00
23/10/2009	£ / R On 14-June-10	9.95	Put	Currency Future	48	44	48	44	0.00
23/10/2009	£ / R On 14-June-10	10.95	Call	Currency Future	1867	2028	1867	2028	0.00
23/10/2009	£ / R On 14-June-10	10.95	Put	Currency Future	99	83	99	83	0.00
23/10/2009	£ / R On 14-June-10	11.95	Call	Currency Future	1100	1223	1100	1223	0.00
23/10/2009	£ / R On 14-June-10	11.95	Put	Currency Future	331	278	331	278	0.00
23/10/2009	£ / R On 14-June-10	12.95	Call	Currency Future	624	700	624	700	0.00
23/10/2009	£ / R On 14-June-10	12.95	Put	Currency Future	855	755	855	755	0.00
23/10/2009	£ / R On 14-June-10	15.45	Call	Currency Future	185	209	185	209	0.00
23/10/2009	£ / R On 14-June-10	15.45	Put	Currency Future	2916	2764	2916	2764	0.00
23/10/2009	£ / R On 14-June-10	16.45	Call	Currency Future	119	135	119	135	0.00
23/10/2009	£ / R On 14-June-10	16.45	Put	Currency Future	3850	3690	3850	3690	0.00
23/10/2009	£ / R On 14-June-10	17.45	Call	Currency Future	68	79	68	79	0.00
23/10/2009	£ / R On 14-June-10	17.45	Put	Currency Future	4800	4634	4800	4634	0.00
23/10/2009	£ / R On 14-June-10	18.45	Call	Currency Future	37	42	37	42	0.00
23/10/2009	£ / R On 14-June-10	18.45	Put	Currency Future	5768	5597	5768	5597	0.00
23/10/2009	£ / R On 15-March-10	9.60	Call	Currency Future	2936	3109	2936	3109	0.00
23/10/2009	£ / R On 15-March-10	9.60	Put	Currency Future	25	23	25	23	0.00
23/10/2009	£ / R On 15-March-10	10.60	Call	Currency Future	1965	2134	1965	2134	0.00
23/10/2009	£ / R On 15-March-10	10.60	Put	Currency Future	54	47	54	47	0.00
23/10/2009	£ / R On 15-March-10	11.60	Call	Currency Future	1075	1215	1075	1215	0.00
23/10/2009	£ / R On 15-March-10	11.60	Put	Currency Future	164	128	164	128	0.00
23/10/2009	£ / R On 15-March-10	14.60	Call	Currency Future	128	152	128	152	0.00
23/10/2009	£ / R On 15-March-10	14.60	Put	Currency Future	2217	2066	2217	2066	0.00
23/10/2009	£ / R On 15-March-10	15.60	Call	Currency Future	60	71	60	71	0.00
23/10/2009	£ / R On 15-March-10	15.60	Put	Currency Future	3149	2984	3149	2984	0.00
23/10/2009	£ / R On 15-March-10	16.60	Call	Currency Future	31	34	31	34	0.00
23/10/2009	£ / R On 15-March-10	16.60	Put	Currency Future	4119	3947	4119	3947	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 15-March-10	17.60	Call	Currency Future	21	24	21	24	0.00
23/10/2009	£ / R On 15-March-10	17.60	Put	Currency Future	5110	4937	5110	4937	0.00
23/10/2009	£ / R On 14-June-10	10.05	Call	Currency Future	2719	2892	2719	2892	0.00
23/10/2009	£ / R On 14-June-10	10.05	Put	Currency Future	50	47	50	47	0.00
23/10/2009	£ / R On 14-June-10	11.05	Call	Currency Future	1781	1940	1781	1940	0.00
23/10/2009	£ / R On 14-June-10	11.05	Put	Currency Future	113	95	113	95	0.00
23/10/2009	£ / R On 14-June-10	15.55	Call	Currency Future	176	199	176	199	0.00
23/10/2009	£ / R On 14-June-10	15.55	Put	Currency Future	3008	2855	3008	2855	0.00
23/10/2009	£ / R On 14-June-10	16.55	Call	Currency Future	114	130	114	130	0.00
23/10/2009	£ / R On 14-June-10	16.55	Put	Currency Future	3946	3785	3946	3785	0.00
23/10/2009	£ / R On 14-June-10	18.55	Call	Currency Future	35	39	35	39	0.00
23/10/2009	£ / R On 14-June-10	18.55	Put	Currency Future	5866	5694	5866	5694	0.00
23/10/2009	£ / R On 15-March-10	9.70	Call	Currency Future	2838	3011	2838	3011	0.00
23/10/2009	£ / R On 15-March-10	9.70	Put	Currency Future	27	24	27	24	0.00
23/10/2009	£ / R On 15-March-10	10.70	Call	Currency Future	1871	2039	1871	2039	0.00
23/10/2009	£ / R On 15-March-10	10.70	Put	Currency Future	60	52	60	52	0.00
23/10/2009	£ / R On 15-March-10	11.70	Call	Currency Future	1003	1138	1003	1138	0.00
23/10/2009	£ / R On 15-March-10	11.70	Put	Currency Future	192	152	192	152	0.00
23/10/2009	£ / R On 15-March-10	15.70	Call	Currency Future	56	66	56	66	0.00
23/10/2009	£ / R On 15-March-10	15.70	Put	Currency Future	3245	3079	3245	3079	0.00
23/10/2009	£ / R On 15-March-10	16.70	Call	Currency Future	29	33	29	33	0.00
23/10/2009	£ / R On 15-March-10	16.70	Put	Currency Future	4218	4046	4218	4046	0.00
23/10/2009	£ / R On 15-March-10	17.70	Call	Currency Future	21	23	21	23	0.00
23/10/2009	£ / R On 15-March-10	17.70	Put	Currency Future	5210	5036	5210	5036	0.00
23/10/2009	£ / R On 14-December-09	13.35	Call	Currency Future	80	106	80	106	0.00
23/10/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1127	978	1127	978	0.00
23/10/2009	£ / R On 15-March-10	9.80	Call	Currency Future	2740	2913	2740	2913	0.00
23/10/2009	£ / R On 15-March-10	9.80	Put	Currency Future	29	26	29	26	0.00
23/10/2009	£ / R On 15-March-10	10.80	Call	Currency Future	1778	1944	1778	1944	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 15-March-10	10.80	Put	Currency Future	67	57	67	57	0.00
23/10/2009	£ / R On 15-March-10	11.80	Call	Currency Future	934	1065	934	1065	0.00
23/10/2009	£ / R On 15-March-10	11.80	Put	Currency Future	223	178	223	178	0.00
23/10/2009	£ / R On 15-March-10	14.80	Call	Currency Future	110	130	110	130	0.00
23/10/2009	£ / R On 15-March-10	14.80	Put	Currency Future	2398	2244	2398	2244	0.00
23/10/2009	£ / R On 15-March-10	15.80	Call	Currency Future	52	61	52	61	0.00
23/10/2009	£ / R On 15-March-10	15.80	Put	Currency Future	3341	3174	3341	3174	0.00
23/10/2009	£ / R On 15-March-10	16.80	Call	Currency Future	28	31	28	31	0.00
23/10/2009	£ / R On 15-March-10	16.80	Put	Currency Future	4317	4145	4317	4145	0.00
23/10/2009	£ / R On 15-March-10	17.80	Call	Currency Future	20	22	20	22	0.00
23/10/2009	£ / R On 15-March-10	17.80	Put	Currency Future	5309	5136	5309	5136	0.00
23/10/2009	£ / R On 14-June-10	10.15	Call	Currency Future	2621	2794	2621	2794	0.00
23/10/2009	£ / R On 14-June-10	10.15	Put	Currency Future	53	49	53	49	0.00
23/10/2009	£ / R On 14-June-10	16.65	Call	Currency Future	110	124	110	124	0.00
23/10/2009	£ / R On 14-June-10	16.65	Put	Currency Future	4041	3880	4041	3880	0.00
23/10/2009	£ / R On 14-June-10	17.65	Call	Currency Future	61	69	61	69	0.00
23/10/2009	£ / R On 14-June-10	17.65	Put	Currency Future	4992	4824	4992	4824	0.00
23/10/2009	£ / R On 15-March-10	9.95	Call	Currency Future	2593	2766	2593	2766	0.00
23/10/2009	£ / R On 15-March-10	9.95	Put	Currency Future	32	29	32	29	0.00
23/10/2009	£ / R On 15-March-10	10.95	Call	Currency Future	1639	1803	1639	1803	0.00
23/10/2009	£ / R On 15-March-10	10.95	Put	Currency Future	78	67	78	67	0.00
23/10/2009	£ / R On 15-March-10	14.95	Call	Currency Future	98	116	98	116	0.00
23/10/2009	£ / R On 15-March-10	14.95	Put	Currency Future	2537	2380	2537	2380	0.00
23/10/2009	£ / R On 15-March-10	15.95	Call	Currency Future	47	55	47	55	0.00
23/10/2009	£ / R On 15-March-10	15.95	Put	Currency Future	3486	3318	3486	3318	0.00
23/10/2009	£ / R On 15-March-10	16.95	Call	Currency Future	27	30	27	30	0.00
23/10/2009	£ / R On 15-March-10	16.95	Put	Currency Future	4466	4293	4466	4293	0.00
23/10/2009	£ / R On 15-March-10	17.95	Call	Currency Future	19	21	19	21	0.00
23/10/2009	£ / R On 15-March-10	17.95	Put	Currency Future	5458	5285	5458	5285	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 15-March-10	9.85	Call	Currency Future	2691	2864	2691	2864	0.00
23/10/2009	£ / R On 15-March-10	9.85	Put	Currency Future	30	27	30	27	0.00
23/10/2009	£ / R On 15-March-10	10.85	Call	Currency Future	1731	1897	1731	1897	0.00
23/10/2009	£ / R On 15-March-10	10.85	Put	Currency Future	70	60	70	60	0.00
23/10/2009	£ / R On 15-March-10	14.85	Call	Currency Future	106	126	106	126	0.00
23/10/2009	£ / R On 15-March-10	14.85	Put	Currency Future	2444	2289	2444	2289	0.00
23/10/2009	£ / R On 15-March-10	15.85	Call	Currency Future	50	59	50	59	0.00
23/10/2009	£ / R On 15-March-10	15.85	Put	Currency Future	3389	3222	3389	3222	0.00
23/10/2009	£ / R On 15-March-10	16.85	Call	Currency Future	28	31	28	31	0.00
23/10/2009	£ / R On 15-March-10	16.85	Put	Currency Future	4367	4194	4367	4194	0.00
23/10/2009	£ / R On 15-March-10	17.85	Call	Currency Future	20	22	20	22	0.00
23/10/2009	£ / R On 15-March-10	17.85	Put	Currency Future	5359	5185	5359	5185	0.00
23/10/2009	£ / R On 14-June-10	9.85	Call	Currency Future	2914	3087	2914	3087	0.00
23/10/2009	£ / R On 14-June-10	9.85	Put	Currency Future	45	42	45	42	0.00
23/10/2009	£ / R On 14-June-10	10.85	Call	Currency Future	1955	2118	1955	2118	0.00
23/10/2009	£ / R On 14-June-10	10.85	Put	Currency Future	86	73	86	73	0.00
23/10/2009	£ / R On 14-June-10	11.85	Call	Currency Future	1162	1290	1162	1290	0.00
23/10/2009	£ / R On 14-June-10	11.85	Put	Currency Future	294	245	294	245	0.00
23/10/2009	£ / R On 14-June-10	9.70	Call	Currency Future	3061	3234	3061	3234	0.00
23/10/2009	£ / R On 14-June-10	9.70	Put	Currency Future	42	39	42	39	0.00
23/10/2009	£ / R On 14-June-10	10.70	Call	Currency Future	2089	2260	2089	2260	0.00
23/10/2009	£ / R On 14-June-10	10.70	Put	Currency Future	70	65	70	65	0.00
23/10/2009	£ / R On 14-June-10	11.70	Call	Currency Future	1261	1401	1261	1401	0.00
23/10/2009	£ / R On 14-June-10	11.70	Put	Currency Future	242	206	242	206	0.00
23/10/2009	£ / R On 14-June-10	15.20	Call	Currency Future	208	235	208	235	0.00
23/10/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2689	2540	2689	2540	0.00
23/10/2009	£ / R On 14-June-10	16.20	Call	Currency Future	132	150	132	150	0.00
23/10/2009	£ / R On 14-June-10	16.20	Put	Currency Future	3614	3455	3614	3455	0.00
23/10/2009	£ / R On 14-June-10	17.20	Call	Currency Future	80	92	80	92	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-June-10	17.20	Put	Currency Future	4561	4397	4561	4397	0.00
23/10/2009	£ / R On 14-June-10	18.20	Call	Currency Future	43	49	43	49	0.00
23/10/2009	£ / R On 14-June-10	18.20	Put	Currency Future	5524	5354	5524	5354	0.00
23/10/2009	£ / R On 15-March-10	9.55	Call	Currency Future	2985	3158	2985	3158	0.00
23/10/2009	£ / R On 15-March-10	9.55	Put	Currency Future	24	22	24	22	0.00
23/10/2009	£ / R On 15-March-10	10.55	Call	Currency Future	2013	2182	2013	2182	0.00
23/10/2009	£ / R On 15-March-10	10.55	Put	Currency Future	51	45	51	45	0.00
23/10/2009	£ / R On 15-March-10	11.55	Call	Currency Future	1112	1258	1112	1258	0.00
23/10/2009	£ / R On 15-March-10	11.55	Put	Currency Future	151	122	151	122	0.00
23/10/2009	£ / R On 15-March-10	14.55	Call	Currency Future	133	157	133	157	0.00
23/10/2009	£ / R On 15-March-10	14.55	Put	Currency Future	2171	2020	2171	2020	0.00
23/10/2009	£ / R On 15-March-10	15.55	Call	Currency Future	63	74	63	74	0.00
23/10/2009	£ / R On 15-March-10	15.55	Put	Currency Future	3101	2937	3101	2937	0.00
23/10/2009	£ / R On 15-March-10	16.55	Call	Currency Future	31	35	31	35	0.00
23/10/2009	£ / R On 15-March-10	16.55	Put	Currency Future	4070	3899	4070	3899	0.00
23/10/2009	£ / R On 15-March-10	17.55	Call	Currency Future	22	24	22	24	0.00
23/10/2009	£ / R On 15-March-10	17.55	Put	Currency Future	5060	4888	5060	4888	0.00
23/10/2009	£ / R On 15-March-10	9.75	Call	Currency Future	2789	2962	2789	2962	0.00
23/10/2009	£ / R On 15-March-10	9.75	Put	Currency Future	28	25	28	25	0.00
23/10/2009	£ / R On 15-March-10	10.75	Call	Currency Future	1824	1991	1824	1991	0.00
23/10/2009	£ / R On 15-March-10	10.75	Put	Currency Future	63	55	63	55	0.00
23/10/2009	£ / R On 15-March-10	11.75	Call	Currency Future	968	1101	968	1101	0.00
23/10/2009	£ / R On 15-March-10	11.75	Put	Currency Future	207	165	207	165	0.00
23/10/2009	£ / R On 15-March-10	12.75	Call	Currency Future	450	525	450	525	0.00
23/10/2009	£ / R On 15-March-10	12.75	Put	Currency Future	689	588	689	588	0.00
23/10/2009	£ / R On 15-March-10	14.75	Call	Currency Future	114	136	114	136	0.00
23/10/2009	£ / R On 15-March-10	14.75	Put	Currency Future	2353	2199	2353	2199	0.00
23/10/2009	£ / R On 15-March-10	15.75	Call	Currency Future	54	63	54	63	0.00
23/10/2009	£ / R On 15-March-10	15.75	Put	Currency Future	3293	3127	3293	3127	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 15-March-10	16.75	Call	Currency Future	29	32	29	32	0.00
23/10/2009	£ / R On 15-March-10	16.75	Put	Currency Future	4268	4095	4268	4095	0.00
23/10/2009	£ / R On 15-March-10	17.75	Call	Currency Future	20	23	20	23	0.00
23/10/2009	£ / R On 15-March-10	17.75	Put	Currency Future	5259	5086	5259	5086	0.00
23/10/2009	£ / R On 15-March-10	9.65	Call	Currency Future	2887	3060	2887	3060	0.00
23/10/2009	£ / R On 15-March-10	9.65	Put	Currency Future	26	23	26	23	0.00
23/10/2009	£ / R On 15-March-10	10.65	Call	Currency Future	1918	2086	1918	2086	0.00
23/10/2009	£ / R On 15-March-10	10.65	Put	Currency Future	57	49	57	49	0.00
23/10/2009	£ / R On 15-March-10	11.65	Call	Currency Future	1039	1176	1039	1176	0.00
23/10/2009	£ / R On 15-March-10	11.65	Put	Currency Future	177	140	177	140	0.00
23/10/2009	£ / R On 15-March-10	14.65	Call	Currency Future	123	146	123	146	0.00
23/10/2009	£ / R On 15-March-10	14.65	Put	Currency Future	2262	2110	2262	2110	0.00
23/10/2009	£ / R On 15-March-10	15.65	Call	Currency Future	58	68	58	68	0.00
23/10/2009	£ / R On 15-March-10	15.65	Put	Currency Future	3197	3032	3197	3032	0.00
23/10/2009	£ / R On 15-March-10	16.65	Call	Currency Future	30	33	30	33	0.00
23/10/2009	£ / R On 15-March-10	16.65	Put	Currency Future	4169	3997	4169	3997	0.00
23/10/2009	£ / R On 15-March-10	17.65	Call	Currency Future	21	23	21	23	0.00
23/10/2009	£ / R On 15-March-10	17.65	Put	Currency Future	5160	4987	5160	4987	0.00
23/10/2009	£ / R On 14-June-10	10.70	Call	Currency Future	2089	2260	2089	2260	0.00
23/10/2009	£ / R On 14-June-10	10.70	Put	Currency Future	70	65	70	65	0.00
23/10/2009	£ / R On 14-June-10	11.70	Call	Currency Future	1261	1401	1261	1401	0.00
23/10/2009	£ / R On 14-June-10	11.70	Put	Currency Future	242	206	242	206	0.00
23/10/2009	£ / R On 14-June-10	15.20	Call	Currency Future	208	235	208	235	0.00
23/10/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2689	2540	2689	2540	0.00
23/10/2009	£ / R On 14-June-10	10.00	Call	Currency Future	2768	2940	2768	2940	0.00
23/10/2009	£ / R On 14-June-10	10.00	Put	Currency Future	49	45	49	45	0.00
23/10/2009	£ / R On 14-June-10	11.00	Call	Currency Future	1824	1984	1824	1984	0.00
23/10/2009	£ / R On 14-June-10	11.00	Put	Currency Future	105	89	105	89	0.00
23/10/2009	£ / R On 14-June-10	12.00	Call	Currency Future	1070	1191	1070	1191	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-June-10	12.00	Put	Currency Future	351	296	351	296	0.00
23/10/2009	£ / R On 14-June-10	18.50	Call	Currency Future	36	40	36	40	0.00
23/10/2009	£ / R On 14-June-10	18.50	Put	Currency Future	5817	5646	5817	5646	0.00
23/10/2009	£ / R On 14-December-09	14.10	Call	Currency Future	34	43	34	43	0.00
23/10/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1830	1666	1830	1666	0.00
23/10/2009	£ / R On 14-June-10	11.10	Call	Currency Future	1739	1896	1739	1896	0.00
23/10/2009	£ / R On 14-June-10	11.10	Put	Currency Future	120	101	120	101	0.00
23/10/2009	£ / R On 14-June-10	12.10	Call	Currency Future	1011	1128	1011	1128	0.00
23/10/2009	£ / R On 14-June-10	12.10	Put	Currency Future	392	333	392	333	0.00
23/10/2009	£ / R On 14-June-10	15.60	Call	Currency Future	172	195	172	195	0.00
23/10/2009	£ / R On 14-June-10	15.60	Put	Currency Future	3054	2900	3054	2900	0.00
23/10/2009	£ / R On 14-June-10	16.60	Call	Currency Future	112	127	112	127	0.00
23/10/2009	£ / R On 14-June-10	16.60	Put	Currency Future	3993	3832	3993	3832	0.00
23/10/2009	£ / R On 14-June-10	18.60	Call	Currency Future	34	38	34	38	0.00
23/10/2009	£ / R On 14-June-10	18.60	Put	Currency Future	5915	5743	5915	5743	0.00
23/10/2009	£ / R On 15-March-10	9.90	Call	Currency Future	2642	2815	2642	2815	0.00
23/10/2009	£ / R On 15-March-10	9.90	Put	Currency Future	31	28	31	28	0.00
23/10/2009	£ / R On 15-March-10	10.90	Call	Currency Future	1685	1850	1685	1850	0.00
23/10/2009	£ / R On 15-March-10	10.90	Put	Currency Future	74	63	74	63	0.00
23/10/2009	£ / R On 15-March-10	11.90	Call	Currency Future	869	994	869	994	0.00
23/10/2009	£ / R On 15-March-10	11.90	Put	Currency Future	258	207	258	207	0.00
23/10/2009	£ / R On 15-March-10	14.90	Call	Currency Future	102	121	102	121	0.00
23/10/2009	£ / R On 15-March-10	14.90	Put	Currency Future	2490	2334	2490	2334	0.00
23/10/2009	£ / R On 15-March-10	15.90	Call	Currency Future	49	57	49	57	0.00
23/10/2009	£ / R On 15-March-10	15.90	Put	Currency Future	3437	3270	3437	3270	0.00
23/10/2009	£ / R On 15-March-10	16.90	Call	Currency Future	27	30	27	30	0.00
23/10/2009	£ / R On 15-March-10	16.90	Put	Currency Future	4416	4244	4416	4244	0.00
23/10/2009	£ / R On 15-March-10	17.90	Call	Currency Future	19	22	19	22	0.00
23/10/2009	£ / R On 15-March-10	17.90	Put	Currency Future	5408	5235	5408	5235	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-December-09	13.95	Call	Currency Future	40	51	40	51	0.00
23/10/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1686	1524	1686	1524	0.00
23/10/2009	£ / R On 15-March-10	13.70	Call	Currency Future	229	268	229	268	0.00
23/10/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1418	1282	1418	1282	0.00
23/10/2009	£ / R On 14-December-09	13.50	Call	Currency Future	67	87	67	87	0.00
23/10/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1263	1110	1263	1110	0.00
23/10/2009	£ / R On 14-June-10	9.55	Call	Currency Future	3207	3380	3207	3380	0.00
23/10/2009	£ / R On 14-June-10	9.55	Put	Currency Future	38	35	38	35	0.00
23/10/2009	£ / R On 14-June-10	10.55	Call	Currency Future	2233	2405	2233	2405	0.00
23/10/2009	£ / R On 14-June-10	10.55	Put	Currency Future	65	60	65	60	0.00
23/10/2009	£ / R On 14-June-10	11.55	Call	Currency Future	1374	1519	1374	1519	0.00
23/10/2009	£ / R On 14-June-10	11.55	Put	Currency Future	205	174	205	174	0.00
23/10/2009	£ / R On 14-June-10	15.05	Call	Currency Future	223	252	223	252	0.00
23/10/2009	£ / R On 14-June-10	15.05	Put	Currency Future	2554	2407	2554	2407	0.00
23/10/2009	£ / R On 14-June-10	16.05	Call	Currency Future	141	160	141	160	0.00
23/10/2009	£ / R On 14-June-10	16.05	Put	Currency Future	3472	3315	3472	3315	0.00
23/10/2009	£ / R On 14-June-10	17.05	Call	Currency Future	87	101	87	101	0.00
23/10/2009	£ / R On 14-June-10	17.05	Put	Currency Future	4419	4256	4419	4256	0.00
23/10/2009	£ / R On 14-June-10	18.05	Call	Currency Future	47	54	47	54	0.00
23/10/2009	£ / R On 14-June-10	18.05	Put	Currency Future	5379	5209	5379	5209	0.00
23/10/2009	£ / R On 15-March-10	9.30	Call	Currency Future	3230	3403	3230	3403	0.00
23/10/2009	£ / R On 15-March-10	9.30	Put	Currency Future	19	17	19	17	0.00
23/10/2009	£ / R On 15-March-10	10.30	Call	Currency Future	2253	2424	2253	2424	0.00
23/10/2009	£ / R On 15-March-10	10.30	Put	Currency Future	42	38	42	38	0.00
23/10/2009	£ / R On 15-March-10	11.30	Call	Currency Future	1323	1481	1323	1481	0.00
23/10/2009	£ / R On 15-March-10	11.30	Put	Currency Future	112	95	112	95	0.00
23/10/2009	£ / R On 15-March-10	12.30	Call	Currency Future	639	742	639	742	0.00
23/10/2009	£ / R On 15-March-10	12.30	Put	Currency Future	427	355	427	355	0.00
23/10/2009	£ / R On 15-March-10	14.30	Call	Currency Future	155	182	155	182	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 15-March-10	14.30	Put	Currency Future	1944	1796	1944	1796	0.00
23/10/2009	£ / R On 15-March-10	15.30	Call	Currency Future	75	89	75	89	0.00
23/10/2009	£ / R On 15-March-10	15.30	Put	Currency Future	2864	2702	2864	2702	0.00
23/10/2009	£ / R On 15-March-10	16.30	Call	Currency Future	37	42	37	42	0.00
23/10/2009	£ / R On 15-March-10	16.30	Put	Currency Future	3826	3656	3826	3656	0.00
23/10/2009	£ / R On 15-March-10	17.30	Call	Currency Future	23	26	23	26	0.00
23/10/2009	£ / R On 15-March-10	17.30	Put	Currency Future	4812	4640	4812	4640	0.00
23/10/2009	£ / R On 14-December-09	10.10	Call	Currency Future	2216	2388	2216	2388	0.00
23/10/2009	£ / R On 14-December-09	10.10	Put	Currency Future	12	10	12	10	0.00
23/10/2009	£ / R On 14-December-09	11.10	Call	Currency Future	1240	1408	1240	1408	0.00
23/10/2009	£ / R On 14-December-09	11.10	Put	Currency Future	37	31	37	31	0.00
23/10/2009	£ / R On 14-December-09	17.10	Call	Currency Future	3	4	3	4	0.00
23/10/2009	£ / R On 14-December-09	17.10	Put	Currency Future	4800	4627	4800	4627	0.00
23/10/2009	£ / R On 14-December-09	19.10	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	19.10	Put	Currency Future	6798	6624	6798	6624	0.00
23/10/2009	£ / R On 14-December-09	21.10	Call	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	21.10	Put	Currency Future	8797	8623	8797	8623	0.00
23/10/2009	£ / R On 14-June-10	19.55	Call	Currency Future	25	27	25	27	0.00
23/10/2009	£ / R On 14-June-10	19.55	Put	Currency Future	6856	6683	6856	6683	0.00
23/10/2009	£ / R On 14-June-10	21.55	Call	Currency Future	12	14	12	14	0.00
23/10/2009	£ / R On 14-June-10	21.55	Put	Currency Future	8843	8669	8843	8669	0.00
23/10/2009	£ / R On 15-March-10	19.30	Call	Currency Future	12	14	12	14	0.00
23/10/2009	£ / R On 15-March-10	19.30	Put	Currency Future	6801	6627	6801	6627	0.00
23/10/2009	£ / R On 15-March-10	21.30	Call	Currency Future	5	6	5	6	0.00
23/10/2009	£ / R On 15-March-10	21.30	Put	Currency Future	8794	8619	8794	8619	0.00
23/10/2009	£ / R On 14-December-09	9.20	Call	Currency Future	3107	3280	3107	3280	0.00
23/10/2009	£ / R On 14-December-09	9.20	Put	Currency Future	3	3	3	3	0.00
23/10/2009	£ / R On 14-December-09	10.20	Call	Currency Future	2118	2289	2118	2289	0.00
23/10/2009	£ / R On 14-December-09	10.20	Put	Currency Future	14	12	14	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
23/10/2009	£ / R On 14-December-09	11.20	Call	Currency Future	1145	1312	1145	1312	0.00
23/10/2009	£ / R On 14-December-09	11.20	Put	Currency Future	41	35	41	35	0.00
23/10/2009	£ / R On 14-December-09	17.20	Call	Currency Future	3	4	3	4	0.00
23/10/2009	£ / R On 14-December-09	17.20	Put	Currency Future	4900	4727	4900	4727	0.00
23/10/2009	£ / R On 14-December-09	19.20	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	19.20	Put	Currency Future	6898	6724	6898	6724	0.00
23/10/2009	£ / R On 14-December-09	21.20	Call	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	21.20	Put	Currency Future	8897	8723	8897	8723	0.00
23/10/2009	£ / R On 14-June-10	10.65	Call	Currency Future	2137	2308	2137	2308	0.00
23/10/2009	£ / R On 14-June-10	10.65	Put	Currency Future	68	63	68	63	0.00
23/10/2009	£ / R On 14-June-10	11.65	Call	Currency Future	1298	1440	1298	1440	0.00
23/10/2009	£ / R On 14-June-10	11.65	Put	Currency Future	230	195	230	195	0.00
23/10/2009	£ / R On 14-June-10	19.65	Call	Currency Future	25	27	25	27	0.00
23/10/2009	£ / R On 14-June-10	19.65	Put	Currency Future	6956	6782	6956	6782	0.00
23/10/2009	£ / R On 14-June-10	21.65	Call	Currency Future	11	13	11	13	0.00
23/10/2009	£ / R On 14-June-10	21.65	Put	Currency Future	8943	8768	8943	8768	0.00
23/10/2009	£ / R On 15-March-10	9.45	Call	Currency Future	3083	3256	3083	3256	0.00
23/10/2009	£ / R On 15-March-10	9.45	Put	Currency Future	22	19	22	19	0.00
23/10/2009	£ / R On 15-March-10	10.45	Call	Currency Future	2108	2279	2108	2279	0.00
23/10/2009	£ / R On 15-March-10	10.45	Put	Currency Future	47	42	47	42	0.00
23/10/2009	£ / R On 15-March-10	11.45	Call	Currency Future	1192	1347	1192	1347	0.00
23/10/2009	£ / R On 15-March-10	11.45	Put	Currency Future	131	110	131	110	0.00
23/10/2009	£ / R On 15-March-10	15.45	Call	Currency Future	67	79	67	79	0.00
23/10/2009	£ / R On 15-March-10	15.45	Put	Currency Future	3006	2843	3006	2843	0.00
23/10/2009	£ / R On 15-March-10	17.45	Call	Currency Future	22	25	22	25	0.00
23/10/2009	£ / R On 15-March-10	17.45	Put	Currency Future	4961	4788	4961	4788	0.00
23/10/2009	£ / R On 15-March-10	19.45	Call	Currency Future	11	13	11	13	0.00
23/10/2009	£ / R On 15-March-10	19.45	Put	Currency Future	6950	6777	6950	6777	0.00
23/10/2009	£ / R On 15-March-10	21.45	Call	Currency Future	4	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 15-March-10	21.45	Put	Currency Future	8943	8768	8943	8768	0.00
23/10/2009	£ / R On 14-December-09	10.35	Call	Currency Future	1971	2142	1971	2142	0.00
23/10/2009	£ / R On 14-December-09	10.35	Put	Currency Future	17	14	17	14	0.00
23/10/2009	£ / R On 14-December-09	11.35	Call	Currency Future	1006	1168	1006	1168	0.00
23/10/2009	£ / R On 14-December-09	11.35	Put	Currency Future	52	41	52	41	0.00
23/10/2009	£ / R On 14-December-09	17.35	Call	Currency Future	3	4	3	4	0.00
23/10/2009	£ / R On 14-December-09	17.35	Put	Currency Future	5049	4876	5049	4876	0.00
23/10/2009	£ / R On 14-December-09	19.35	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	19.35	Put	Currency Future	7047	6874	7047	6874	0.00
23/10/2009	£ / R On 14-December-09	21.35	Call	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	21.35	Put	Currency Future	9047	8873	9047	8873	0.00
23/10/2009	£ / R On 14-June-10	19.75	Call	Currency Future	24	26	24	26	0.00
23/10/2009	£ / R On 14-June-10	19.75	Put	Currency Future	7055	6881	7055	6881	0.00
23/10/2009	£ / R On 14-June-10	21.75	Call	Currency Future	11	12	11	12	0.00
23/10/2009	£ / R On 14-June-10	21.75	Put	Currency Future	9042	8867	9042	8867	0.00
23/10/2009	£ / R On 15-March-10	19.55	Call	Currency Future	11	13	11	13	0.00
23/10/2009	£ / R On 15-March-10	19.55	Put	Currency Future	7050	6876	7050	6876	0.00
23/10/2009	£ / R On 15-March-10	21.55	Call	Currency Future	4	5	4	5	0.00
23/10/2009	£ / R On 15-March-10	21.55	Put	Currency Future	9043	8868	9043	8868	0.00
23/10/2009	£ / R On 14-June-10	9.80	Call	Currency Future	2963	3136	2963	3136	0.00
23/10/2009	£ / R On 14-June-10	9.80	Put	Currency Future	44	41	44	41	0.00
23/10/2009	£ / R On 14-June-10	10.80	Call	Currency Future	1999	2163	1999	2163	0.00
23/10/2009	£ / R On 14-June-10	10.80	Put	Currency Future	81	68	81	68	0.00
23/10/2009	£ / R On 14-June-10	11.80	Call	Currency Future	1194	1325	1194	1325	0.00
23/10/2009	£ / R On 14-June-10	11.80	Put	Currency Future	276	230	276	230	0.00
23/10/2009	£ / R On 14-June-10	15.80	Call	Currency Future	157	178	157	178	0.00
23/10/2009	£ / R On 14-June-10	15.80	Put	Currency Future	3239	3083	3239	3083	0.00
23/10/2009	£ / R On 14-June-10	17.80	Call	Currency Future	55	63	55	63	0.00
23/10/2009	£ / R On 14-June-10	17.80	Put	Currency Future	5137	4968	5137	4968	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-June-10	19.80	Call	Currency Future	24	26	24	26	0.00
23/10/2009	£ / R On 14-June-10	19.80	Put	Currency Future	7105	6931	7105	6931	0.00
23/10/2009	£ / R On 14-June-10	21.80	Call	Currency Future	10	12	10	12	0.00
23/10/2009	£ / R On 14-June-10	21.80	Put	Currency Future	9092	8917	9092	8917	0.00
23/10/2009	£ / R On 15-March-10	19.60	Call	Currency Future	11	12	11	12	0.00
23/10/2009	£ / R On 15-March-10	19.60	Put	Currency Future	7100	6926	7100	6926	0.00
23/10/2009	£ / R On 15-March-10	21.60	Call	Currency Future	4	4	4	4	0.00
23/10/2009	£ / R On 15-March-10	21.60	Put	Currency Future	9093	8918	9093	8918	0.00
23/10/2009	£ / R On 14-December-09	9.30	Call	Currency Future	3007	3181	3007	3181	0.00
23/10/2009	£ / R On 14-December-09	9.30	Put	Currency Future	4	3	4	3	0.00
23/10/2009	£ / R On 14-December-09	10.30	Call	Currency Future	2020	2191	2020	2191	0.00
23/10/2009	£ / R On 14-December-09	10.30	Put	Currency Future	16	13	16	13	0.00
23/10/2009	£ / R On 14-December-09	15.30	Call	Currency Future	12	15	12	15	0.00
23/10/2009	£ / R On 14-December-09	15.30	Put	Currency Future	3008	2837	3008	2837	0.00
23/10/2009	£ / R On 14-December-09	19.30	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	19.30	Put	Currency Future	6997	6824	6997	6824	0.00
23/10/2009	£ / R On 14-December-09	21.30	Call	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	21.30	Put	Currency Future	8997	8823	8997	8823	0.00
23/10/2009	£ / R On 14-December-09	9.50	Call	Currency Future	2809	2982	2809	2982	0.00
23/10/2009	£ / R On 14-December-09	9.50	Put	Currency Future	5	4	5	4	0.00
23/10/2009	£ / R On 14-December-09	10.50	Call	Currency Future	1823	1995	1823	1995	0.00
23/10/2009	£ / R On 14-December-09	10.50	Put	Currency Future	20	17	20	17	0.00
23/10/2009	£ / R On 14-December-09	11.50	Call	Currency Future	876	1031	876	1031	0.00
23/10/2009	£ / R On 14-December-09	11.50	Put	Currency Future	73	54	73	54	0.00
23/10/2009	£ / R On 14-December-09	15.50	Call	Currency Future	10	13	10	13	0.00
23/10/2009	£ / R On 14-December-09	15.50	Put	Currency Future	3207	3035	3207	3035	0.00
23/10/2009	£ / R On 14-December-09	17.50	Call	Currency Future	3	3	3	3	0.00
23/10/2009	£ / R On 14-December-09	17.50	Put	Currency Future	5199	5026	5199	5026	0.00
23/10/2009	£ / R On 14-December-09	19.50	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-December-09	19.50	Put	Currency Future	7197	7024	7197	7024	0.00
23/10/2009	£ / R On 14-December-09	21.50	Call	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	21.50	Put	Currency Future	9197	9023	9197	9023	0.00
23/10/2009	£ / R On 14-June-10	10.95	Call	Currency Future	1867	2028	1867	2028	0.00
23/10/2009	£ / R On 14-June-10	10.95	Put	Currency Future	99	83	99	83	0.00
23/10/2009	£ / R On 14-June-10	11.95	Call	Currency Future	1100	1223	1100	1223	0.00
23/10/2009	£ / R On 14-June-10	11.95	Put	Currency Future	331	278	331	278	0.00
23/10/2009	£ / R On 14-June-10	12.95	Call	Currency Future	624	700	624	700	0.00
23/10/2009	£ / R On 14-June-10	12.95	Put	Currency Future	855	755	855	755	0.00
23/10/2009	£ / R On 14-June-10	15.95	Call	Currency Future	147	167	147	167	0.00
23/10/2009	£ / R On 14-June-10	15.95	Put	Currency Future	3379	3222	3379	3222	0.00
23/10/2009	£ / R On 14-June-10	17.95	Call	Currency Future	50	57	50	57	0.00
23/10/2009	£ / R On 14-June-10	17.95	Put	Currency Future	5282	5113	5282	5113	0.00
23/10/2009	£ / R On 14-June-10	19.95	Call	Currency Future	23	25	23	25	0.00
23/10/2009	£ / R On 14-June-10	19.95	Put	Currency Future	7254	7080	7254	7080	0.00
23/10/2009	£ / R On 14-June-10	21.95	Call	Currency Future	9	11	9	11	0.00
23/10/2009	£ / R On 14-June-10	21.95	Put	Currency Future	9241	9066	9241	9066	0.00
23/10/2009	£ / R On 14-June-10	15.95	Call	Currency Future	147	167	147	167	0.00
23/10/2009	£ / R On 14-June-10	15.95	Put	Currency Future	3379	3222	3379	3222	0.00
23/10/2009	£ / R On 15-March-10	19.75	Call	Currency Future	10	12	10	12	0.00
23/10/2009	£ / R On 15-March-10	19.75	Put	Currency Future	7249	7075	7249	7075	0.00
23/10/2009	£ / R On 15-March-10	21.75	Call	Currency Future	3	4	3	4	0.00
23/10/2009	£ / R On 15-March-10	21.75	Put	Currency Future	9242	9067	9242	9067	0.00
23/10/2009	£ / R On 14-December-09	9.65	Call	Currency Future	2660	2833	2660	2833	0.00
23/10/2009	£ / R On 14-December-09	9.65	Put	Currency Future	6	5	6	5	0.00
23/10/2009	£ / R On 14-December-09	10.65	Call	Currency Future	1676	1847	1676	1847	0.00
23/10/2009	£ / R On 14-December-09	10.65	Put	Currency Future	23	20	23	20	0.00
23/10/2009	£ / R On 14-December-09	15.65	Call	Currency Future	9	12	9	12	0.00
23/10/2009	£ / R On 14-December-09	15.65	Put	Currency Future	3356	3184	3356	3184	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-December-09	17.65	Call	Currency Future	2	3	2	3	0.00
23/10/2009	£ / R On 14-December-09	17.65	Put	Currency Future	5349	5175	5349	5175	0.00
23/10/2009	£ / R On 14-December-09	19.65	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	19.65	Put	Currency Future	7347	7174	7347	7174	0.00
23/10/2009	£ / R On 14-December-09	21.65	Call	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	21.65	Put	Currency Future	9347	9173	9347	9173	0.00
23/10/2009	£ / R On 14-December-09	9.70	Call	Currency Future	2610	2783	2610	2783	0.00
23/10/2009	£ / R On 14-December-09	9.70	Put	Currency Future	7	6	7	6	0.00
23/10/2009	£ / R On 14-December-09	10.70	Call	Currency Future	1627	1798	1627	1798	0.00
23/10/2009	£ / R On 14-December-09	10.70	Put	Currency Future	24	21	24	21	0.00
23/10/2009	£ / R On 14-December-09	11.70	Call	Currency Future	713	859	713	859	0.00
23/10/2009	£ / R On 14-December-09	11.70	Put	Currency Future	110	82	110	82	0.00
23/10/2009	£ / R On 14-December-09	15.70	Call	Currency Future	9	11	9	11	0.00
23/10/2009	£ / R On 14-December-09	15.70	Put	Currency Future	3405	3234	3405	3234	0.00
23/10/2009	£ / R On 14-December-09	17.70	Call	Currency Future	2	3	2	3	0.00
23/10/2009	£ / R On 14-December-09	17.70	Put	Currency Future	5399	5225	5399	5225	0.00
23/10/2009	£ / R On 14-December-09	19.70	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	19.70	Put	Currency Future	7397	7224	7397	7224	0.00
23/10/2009	£ / R On 14-December-09	21.70	Call	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	21.70	Put	Currency Future	9397	9223	9397	9223	0.00
23/10/2009	£ / R On 14-June-10	20.00	Call	Currency Future	23	25	23	25	0.00
23/10/2009	£ / R On 14-June-10	20.00	Put	Currency Future	7304	7130	7304	7130	0.00
23/10/2009	£ / R On 14-June-10	22.00	Call	Currency Future	9	11	9	11	0.00
23/10/2009	£ / R On 14-June-10	22.00	Put	Currency Future	9290	9116	9290	9116	0.00
23/10/2009	£ / R On 14-June-10	16.15	Call	Currency Future	135	153	135	153	0.00
23/10/2009	£ / R On 14-June-10	16.15	Put	Currency Future	3566	3408	3566	3408	0.00
23/10/2009	£ / R On 14-June-10	18.15	Call	Currency Future	45	51	45	51	0.00
23/10/2009	£ / R On 14-June-10	18.15	Put	Currency Future	5476	5306	5476	5306	0.00
23/10/2009	£ / R On 14-June-10	22.15	Call	Currency Future	8	10	8	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-June-10	22.15	Put	Currency Future	9440	9265	9440	9265	0.00
23/10/2009	£ / R On 15-March-10	19.85	Call	Currency Future	10	11	10	11	0.00
23/10/2009	£ / R On 15-March-10	19.85	Put	Currency Future	7349	7175	7349	7175	0.00
23/10/2009	£ / R On 15-March-10	21.85	Call	Currency Future	3	4	3	4	0.00
23/10/2009	£ / R On 15-March-10	21.85	Put	Currency Future	9342	9167	9342	9167	0.00
23/10/2009	£ / R On 15-March-10	19.90	Call	Currency Future	10	11	10	11	0.00
23/10/2009	£ / R On 15-March-10	19.90	Put	Currency Future	7399	7225	7399	7225	0.00
23/10/2009	£ / R On 15-March-10	21.90	Call	Currency Future	3	4	3	4	0.00
23/10/2009	£ / R On 15-March-10	21.90	Put	Currency Future	9392	9217	9392	9217	0.00
23/10/2009	£ / R On 14-December-09	9.75	Call	Currency Future	2561	2734	2561	2734	0.00
23/10/2009	£ / R On 14-December-09	9.75	Put	Currency Future	7	6	7	6	0.00
23/10/2009	£ / R On 14-December-09	10.75	Call	Currency Future	1579	1749	1579	1749	0.00
23/10/2009	£ / R On 14-December-09	10.75	Put	Currency Future	25	22	25	22	0.00
23/10/2009	£ / R On 14-December-09	15.75	Call	Currency Future	9	11	9	11	0.00
23/10/2009	£ / R On 14-December-09	15.75	Put	Currency Future	3455	3283	3455	3283	0.00
23/10/2009	£ / R On 14-December-09	17.75	Call	Currency Future	2	3	2	3	0.00
23/10/2009	£ / R On 14-December-09	17.75	Put	Currency Future	5449	5275	5449	5275	0.00
23/10/2009	£ / R On 14-December-09	19.75	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	19.75	Put	Currency Future	7447	7274	7447	7274	0.00
23/10/2009	£ / R On 14-December-09	21.75	Call	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	21.75	Put	Currency Future	9447	9273	9447	9273	0.00
23/10/2009	£ / R On 14-June-10	10.20	Call	Currency Future	2573	2745	2573	2745	0.00
23/10/2009	£ / R On 14-June-10	10.20	Put	Currency Future	54	50	54	50	0.00
23/10/2009	£ / R On 14-June-10	11.20	Call	Currency Future	1655	1810	1655	1810	0.00
23/10/2009	£ / R On 14-June-10	11.20	Put	Currency Future	136	115	136	115	0.00
23/10/2009	£ / R On 14-June-10	13.20	Call	Currency Future	546	613	546	613	0.00
23/10/2009	£ / R On 14-June-10	13.20	Put	Currency Future	1027	918	1027	918	0.00
23/10/2009	£ / R On 14-June-10	20.20	Call	Currency Future	22	24	22	24	0.00
23/10/2009	£ / R On 14-June-10	20.20	Put	Currency Future	7503	7329	7503	7329	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-June-10	22.20	Call	Currency Future	8	9	8	9	0.00
23/10/2009	£ / R On 14-June-10	22.20	Put	Currency Future	9489	9314	9489	9314	0.00
23/10/2009	£ / R On 15-March-10	19.95	Call	Currency Future	10	11	10	11	0.00
23/10/2009	£ / R On 15-March-10	19.95	Put	Currency Future	7449	7274	7449	7274	0.00
23/10/2009	£ / R On 15-March-10	21.95	Call	Currency Future	3	3	3	3	0.00
23/10/2009	£ / R On 15-March-10	21.95	Put	Currency Future	9442	9267	9442	9267	0.00
23/10/2009	£ / R On 14-December-09	9.85	Call	Currency Future	2462	2635	2462	2635	0.00
23/10/2009	£ / R On 14-December-09	9.85	Put	Currency Future	8	7	8	7	0.00
23/10/2009	£ / R On 14-December-09	11.85	Call	Currency Future	600	737	600	737	0.00
23/10/2009	£ / R On 14-December-09	11.85	Put	Currency Future	146	110	146	110	0.00
23/10/2009	£ / R On 14-December-09	15.85	Call	Currency Future	8	10	8	10	0.00
23/10/2009	£ / R On 14-December-09	15.85	Put	Currency Future	3555	3383	3555	3383	0.00
23/10/2009	£ / R On 14-December-09	17.85	Call	Currency Future	2	3	2	3	0.00
23/10/2009	£ / R On 14-December-09	17.85	Put	Currency Future	5548	5375	5548	5375	0.00
23/10/2009	£ / R On 14-December-09	21.85	Call	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	21.85	Put	Currency Future	9547	9373	9547	9373	0.00
23/10/2009	£ / R On 14-June-10	10.30	Call	Currency Future	2476	2648	2476	2648	0.00
23/10/2009	£ / R On 14-June-10	10.30	Put	Currency Future	57	53	57	53	0.00
23/10/2009	£ / R On 14-June-10	11.30	Call	Currency Future	1572	1725	1572	1725	0.00
23/10/2009	£ / R On 14-June-10	11.30	Put	Currency Future	154	130	154	130	0.00
23/10/2009	£ / R On 14-June-10	20.30	Call	Currency Future	21	23	21	23	0.00
23/10/2009	£ / R On 14-June-10	20.30	Put	Currency Future	7603	7428	7603	7428	0.00
23/10/2009	£ / R On 14-June-10	22.30	Call	Currency Future	8	9	8	9	0.00
23/10/2009	£ / R On 14-June-10	22.30	Put	Currency Future	9589	9414	9589	9414	0.00
23/10/2009	£ / R On 15-March-10	10.05	Call	Currency Future	2496	2668	2496	2668	0.00
23/10/2009	£ / R On 15-March-10	10.05	Put	Currency Future	35	31	35	31	0.00
23/10/2009	£ / R On 15-March-10	12.05	Call	Currency Future	777	894	777	894	0.00
23/10/2009	£ / R On 15-March-10	12.05	Put	Currency Future	315	257	315	257	0.00
23/10/2009	£ / R On 15-March-10	16.05	Call	Currency Future	44	51	44	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
23/10/2009	£ / R On 15-March-10	16.05	Put	Currency Future	3583	3414	3583	3414	0.00
23/10/2009	£ / R On 15-March-10	18.05	Call	Currency Future	19	21	19	21	0.00
23/10/2009	£ / R On 15-March-10	18.05	Put	Currency Future	5558	5384	5558	5384	0.00
23/10/2009	£ / R On 15-March-10	20.05	Call	Currency Future	9	11	9	11	0.00
23/10/2009	£ / R On 15-March-10	20.05	Put	Currency Future	7548	7374	7548	7374	0.00
23/10/2009	£ / R On 15-March-10	22.05	Call	Currency Future	3	3	3	3	0.00
23/10/2009	£ / R On 15-March-10	22.05	Put	Currency Future	9542	9367	9542	9367	0.00
23/10/2009	£ / R On 14-December-09	10.80	Call	Currency Future	1530	1700	1530	1700	0.00
23/10/2009	£ / R On 14-December-09	10.80	Put	Currency Future	26	23	26	23	0.00
23/10/2009	£ / R On 14-December-09	17.80	Call	Currency Future	2	3	2	3	0.00
23/10/2009	£ / R On 14-December-09	17.80	Put	Currency Future	5498	5325	5498	5325	0.00
23/10/2009	£ / R On 14-December-09	19.80	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	19.80	Put	Currency Future	7497	7324	7497	7324	0.00
23/10/2009	£ / R On 14-December-09	21.80	Call	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	21.80	Put	Currency Future	9497	9323	9497	9323	0.00
23/10/2009	£ / R On 14-June-10	10.25	Call	Currency Future	2524	2696	2524	2696	0.00
23/10/2009	£ / R On 14-June-10	10.25	Put	Currency Future	55	51	55	51	0.00
23/10/2009	£ / R On 14-June-10	11.25	Call	Currency Future	1613	1767	1613	1767	0.00
23/10/2009	£ / R On 14-June-10	11.25	Put	Currency Future	145	122	145	122	0.00
23/10/2009	£ / R On 14-June-10	12.25	Call	Currency Future	928	1038	928	1038	0.00
23/10/2009	£ / R On 14-June-10	12.25	Put	Currency Future	460	393	460	393	0.00
23/10/2009	£ / R On 14-June-10	20.25	Call	Currency Future	21	23	21	23	0.00
23/10/2009	£ / R On 14-June-10	20.25	Put	Currency Future	7553	7379	7553	7379	0.00
23/10/2009	£ / R On 14-June-10	22.25	Call	Currency Future	8	9	8	9	0.00
23/10/2009	£ / R On 14-June-10	22.25	Put	Currency Future	9539	9364	9539	9364	0.00
23/10/2009	£ / R On 14-June-10	18.10	Call	Currency Future	46	52	46	52	0.00
23/10/2009	£ / R On 14-June-10	18.10	Put	Currency Future	5427	5257	5427	5257	0.00
23/10/2009	£ / R On 14-June-10	20.10	Call	Currency Future	22	24	22	24	0.00
23/10/2009	£ / R On 14-June-10	20.10	Put	Currency Future	7403	7229	7403	7229	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-June-10	22.10	Call	Currency Future	9	10	9	10	0.00
23/10/2009	£ / R On 14-June-10	22.10	Put	Currency Future	9390	9215	9390	9215	0.00
23/10/2009	£ / R On 14-December-09	9.55	Call	Currency Future	2759	2932	2759	2932	0.00
23/10/2009	£ / R On 14-December-09	9.55	Put	Currency Future	5	5	5	5	0.00
23/10/2009	£ / R On 14-December-09	10.55	Call	Currency Future	1774	1945	1774	1945	0.00
23/10/2009	£ / R On 14-December-09	10.55	Put	Currency Future	21	18	21	18	0.00
23/10/2009	£ / R On 14-December-09	11.55	Call	Currency Future	834	987	834	987	0.00
23/10/2009	£ / R On 14-December-09	11.55	Put	Currency Future	81	60	81	60	0.00
23/10/2009	£ / R On 14-December-09	12.55	Call	Currency Future	228	298	228	298	0.00
23/10/2009	£ / R On 14-December-09	12.55	Put	Currency Future	474	370	474	370	0.00
23/10/2009	£ / R On 14-December-09	15.55	Call	Currency Future	10	12	10	12	0.00
23/10/2009	£ / R On 14-December-09	15.55	Put	Currency Future	3256	3085	3256	3085	0.00
23/10/2009	£ / R On 14-December-09	17.55	Call	Currency Future	2	3	2	3	0.00
23/10/2009	£ / R On 14-December-09	17.55	Put	Currency Future	5249	5076	5249	5076	0.00
23/10/2009	£ / R On 14-December-09	19.55	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	19.55	Put	Currency Future	7247	7074	7247	7074	0.00
23/10/2009	£ / R On 14-December-09	21.55	Call	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	21.55	Put	Currency Future	9247	9073	9247	9073	0.00
23/10/2009	£ / R On 15-March-10	19.80	Call	Currency Future	10	12	10	12	0.00
23/10/2009	£ / R On 15-March-10	19.80	Put	Currency Future	7299	7125	7299	7125	0.00
23/10/2009	£ / R On 15-March-10	21.80	Call	Currency Future	3	4	3	4	0.00
23/10/2009	£ / R On 15-March-10	21.80	Put	Currency Future	9292	9117	9292	9117	0.00
23/10/2009	£ / R On 14-December-09	9.45	Call	Currency Future	2858	3031	2858	3031	0.00
23/10/2009	£ / R On 14-December-09	9.45	Put	Currency Future	5	4	5	4	0.00
23/10/2009	£ / R On 14-December-09	10.45	Call	Currency Future	1872	2044	1872	2044	0.00
23/10/2009	£ / R On 14-December-09	10.45	Put	Currency Future	19	16	19	16	0.00
23/10/2009	£ / R On 14-December-09	11.45	Call	Currency Future	919	1076	919	1076	0.00
23/10/2009	£ / R On 14-December-09	11.45	Put	Currency Future	65	48	65	48	0.00
23/10/2009	£ / R On 14-December-09	15.45	Call	Currency Future	11	13	11	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
23/10/2009	£ / R On 14-December-09	15.45	Put	Currency Future	3157	2986	3157	2986	0.00
23/10/2009	£ / R On 14-December-09	17.45	Call	Currency Future	3	3	3	3	0.00
23/10/2009	£ / R On 14-December-09	17.45	Put	Currency Future	5149	4976	5149	4976	0.00
23/10/2009	£ / R On 14-December-09	19.45	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	19.45	Put	Currency Future	7147	6974	7147	6974	0.00
23/10/2009	£ / R On 14-December-09	21.45	Call	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	21.45	Put	Currency Future	9147	8973	9147	8973	0.00
23/10/2009	£ / R On 14-June-10	15.90	Call	Currency Future	151	170	151	170	0.00
23/10/2009	£ / R On 14-June-10	15.90	Put	Currency Future	3332	3176	3332	3176	0.00
23/10/2009	£ / R On 14-June-10	17.90	Call	Currency Future	52	59	52	59	0.00
23/10/2009	£ / R On 14-June-10	17.90	Put	Currency Future	5233	5064	5233	5064	0.00
23/10/2009	£ / R On 14-June-10	21.90	Call	Currency Future	10	11	10	11	0.00
23/10/2009	£ / R On 14-June-10	21.90	Put	Currency Future	9191	9016	9191	9016	0.00
23/10/2009	£ / R On 15-March-10	19.65	Call	Currency Future	11	12	11	12	0.00
23/10/2009	£ / R On 15-March-10	19.65	Put	Currency Future	7150	6976	7150	6976	0.00
23/10/2009	£ / R On 15-March-10	21.65	Call	Currency Future	4	4	4	4	0.00
23/10/2009	£ / R On 15-March-10	21.65	Put	Currency Future	9142	8968	9142	8968	0.00
23/10/2009	£ / R On 15-March-10	9.40	Call	Currency Future	3132	3305	3132	3305	0.00
23/10/2009	£ / R On 15-March-10	9.40	Put	Currency Future	21	18	21	18	0.00
23/10/2009	£ / R On 15-March-10	10.40	Call	Currency Future	2156	2327	2156	2327	0.00
23/10/2009	£ / R On 15-March-10	10.40	Put	Currency Future	45	40	45	40	0.00
23/10/2009	£ / R On 15-March-10	11.40	Call	Currency Future	1236	1391	1236	1391	0.00
23/10/2009	£ / R On 15-March-10	11.40	Put	Currency Future	125	105	125	105	0.00
23/10/2009	£ / R On 15-March-10	15.40	Call	Currency Future	70	83	70	83	0.00
23/10/2009	£ / R On 15-March-10	15.40	Put	Currency Future	2959	2796	2959	2796	0.00
23/10/2009	£ / R On 15-March-10	17.40	Call	Currency Future	23	25	23	25	0.00
23/10/2009	£ / R On 15-March-10	17.40	Put	Currency Future	4912	4739	4912	4739	0.00
23/10/2009	£ / R On 15-March-10	19.40	Call	Currency Future	12	13	12	13	0.00
23/10/2009	£ / R On 15-March-10	19.40	Put	Currency Future	6901	6727	6901	6727	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 15-March-10	21.40	Call	Currency Future	4	5	4	5	0.00
23/10/2009	£ / R On 15-March-10	21.40	Put	Currency Future	8893	8719	8893	8719	0.00
23/10/2009	£ / R On 14-December-09	9.05	Call	Currency Future	3256	3430	3256	3430	0.00
23/10/2009	£ / R On 14-December-09	9.05	Put	Currency Future	3	2	3	2	0.00
23/10/2009	£ / R On 14-December-09	10.05	Call	Currency Future	2265	2437	2265	2437	0.00
23/10/2009	£ / R On 14-December-09	10.05	Put	Currency Future	11	9	11	9	0.00
23/10/2009	£ / R On 14-December-09	11.05	Call	Currency Future	1288	1457	1288	1457	0.00
23/10/2009	£ / R On 14-December-09	11.05	Put	Currency Future	35	29	35	29	0.00
23/10/2009	£ / R On 14-December-09	12.05	Call	Currency Future	463	586	463	586	0.00
23/10/2009	£ / R On 14-December-09	12.05	Put	Currency Future	209	158	209	158	0.00
23/10/2009	£ / R On 14-December-09	15.05	Call	Currency Future	14	18	14	18	0.00
23/10/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2761	2590	2761	2590	0.00
23/10/2009	£ / R On 14-December-09	17.05	Call	Currency Future	3	5	3	5	0.00
23/10/2009	£ / R On 14-December-09	17.05	Put	Currency Future	4750	4577	4750	4577	0.00
23/10/2009	£ / R On 14-December-09	19.05	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	19.05	Put	Currency Future	6748	6574	6748	6574	0.00
23/10/2009	£ / R On 14-December-09	21.05	Call	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	21.05	Put	Currency Future	8747	8573	8747	8573	0.00
23/10/2009	£ / R On 14-June-10	9.45	Call	Currency Future	3305	3478	3305	3478	0.00
23/10/2009	£ / R On 14-June-10	9.45	Put	Currency Future	36	33	36	33	0.00
23/10/2009	£ / R On 14-June-10	10.45	Call	Currency Future	2330	2502	2330	2502	0.00
23/10/2009	£ / R On 14-June-10	10.45	Put	Currency Future	61	57	61	57	0.00
23/10/2009	£ / R On 14-June-10	11.45	Call	Currency Future	1452	1600	1452	1600	0.00
23/10/2009	£ / R On 14-June-10	11.45	Put	Currency Future	183	155	183	155	0.00
23/10/2009	£ / R On 14-June-10	19.45	Call	Currency Future	26	28	26	28	0.00
23/10/2009	£ / R On 14-June-10	19.45	Put	Currency Future	6757	6583	6757	6583	0.00
23/10/2009	£ / R On 14-June-10	21.45	Call	Currency Future	13	15	13	15	0.00
23/10/2009	£ / R On 14-June-10	21.45	Put	Currency Future	8744	8570	8744	8570	0.00
23/10/2009	£ / R On 15-March-10	9.25	Call	Currency Future	3279	3452	3279	3452	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 15-March-10	9.25	Put	Currency Future	18	16	18	16	0.00
23/10/2009	£ / R On 15-March-10	10.25	Call	Currency Future	2301	2473	2301	2473	0.00
23/10/2009	£ / R On 15-March-10	10.25	Put	Currency Future	40	36	40	36	0.00
23/10/2009	£ / R On 15-March-10	11.25	Call	Currency Future	1368	1527	1368	1527	0.00
23/10/2009	£ / R On 15-March-10	11.25	Put	Currency Future	107	90	107	90	0.00
23/10/2009	£ / R On 15-March-10	12.25	Call	Currency Future	665	771	665	771	0.00
23/10/2009	£ / R On 15-March-10	12.25	Put	Currency Future	403	334	403	334	0.00
23/10/2009	£ / R On 15-March-10	15.25	Call	Currency Future	78	92	78	92	0.00
23/10/2009	£ / R On 15-March-10	15.25	Put	Currency Future	2817	2656	2817	2656	0.00
23/10/2009	£ / R On 15-March-10	17.25	Call	Currency Future	24	27	24	27	0.00
23/10/2009	£ / R On 15-March-10	17.25	Put	Currency Future	4763	4590	4763	4590	0.00
23/10/2009	£ / R On 15-March-10	19.25	Call	Currency Future	12	14	12	14	0.00
23/10/2009	£ / R On 15-March-10	19.25	Put	Currency Future	6751	6578	6751	6578	0.00
23/10/2009	£ / R On 15-March-10	21.25	Call	Currency Future	5	6	5	6	0.00
23/10/2009	£ / R On 15-March-10	21.25	Put	Currency Future	8744	8569	8744	8569	0.00
23/10/2009	£ / R On 14-December-09	9.00	Call	Currency Future	3306	3480	3306	3480	0.00
23/10/2009	£ / R On 14-December-09	9.00	Put	Currency Future	3	2	3	2	0.00
23/10/2009	£ / R On 14-December-09	10.00	Call	Currency Future	2314	2486	2314	2486	0.00
23/10/2009	£ / R On 14-December-09	10.00	Put	Currency Future	10	9	10	9	0.00
23/10/2009	£ / R On 14-December-09	11.00	Call	Currency Future	1336	1505	1336	1505	0.00
23/10/2009	£ / R On 14-December-09	11.00	Put	Currency Future	33	28	33	28	0.00
23/10/2009	£ / R On 14-December-09	17.00	Call	Currency Future	4	5	4	5	0.00
23/10/2009	£ / R On 14-December-09	17.00	Put	Currency Future	4700	4527	4700	4527	0.00
23/10/2009	£ / R On 14-December-09	19.00	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	19.00	Put	Currency Future	6698	6524	6698	6524	0.00
23/10/2009	£ / R On 14-December-09	21.00	Call	Currency Future	0	1	0	1	0.00
23/10/2009	£ / R On 14-December-09	21.00	Put	Currency Future	8697	8523	8697	8523	0.00
23/10/2009	£ / R On 14-June-10	19.40	Call	Currency Future	26	28	26	28	0.00
23/10/2009	£ / R On 14-June-10	19.40	Put	Currency Future	6707	6534	6707	6534	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-June-10	21.40	Call	Currency Future	13	15	13	15	0.00
23/10/2009	£ / R On 14-June-10	21.40	Put	Currency Future	8694	8520	8694	8520	0.00
23/10/2009	£ / R On 15-March-10	9.20	Call	Currency Future	3328	3502	3328	3502	0.00
23/10/2009	£ / R On 15-March-10	9.20	Put	Currency Future	17	15	17	15	0.00
23/10/2009	£ / R On 15-March-10	10.20	Call	Currency Future	2350	2522	2350	2522	0.00
23/10/2009	£ / R On 15-March-10	10.20	Put	Currency Future	39	35	39	35	0.00
23/10/2009	£ / R On 15-March-10	11.20	Call	Currency Future	1412	1572	1412	1572	0.00
23/10/2009	£ / R On 15-March-10	11.20	Put	Currency Future	101	86	101	86	0.00
23/10/2009	£ / R On 15-March-10	15.20	Call	Currency Future	81	96	81	96	0.00
23/10/2009	£ / R On 15-March-10	15.20	Put	Currency Future	2770	2609	2770	2609	0.00
23/10/2009	£ / R On 15-March-10	17.20	Call	Currency Future	24	27	24	27	0.00
23/10/2009	£ / R On 15-March-10	17.20	Put	Currency Future	4713	4540	4713	4540	0.00
23/10/2009	£ / R On 15-March-10	19.20	Call	Currency Future	13	14	13	14	0.00
23/10/2009	£ / R On 15-March-10	19.20	Put	Currency Future	6701	6528	6701	6528	0.00
23/10/2009	£ / R On 15-March-10	21.20	Call	Currency Future	5	6	5	6	0.00
23/10/2009	£ / R On 15-March-10	21.20	Put	Currency Future	8694	8519	8694	8519	0.00
23/10/2009	£ / R On 15-March-10	9.35	Call	Currency Future	3181	3354	3181	3354	0.00
23/10/2009	£ / R On 15-March-10	9.35	Put	Currency Future	20	18	20	18	0.00
23/10/2009	£ / R On 15-March-10	10.35	Call	Currency Future	2205	2376	2205	2376	0.00
23/10/2009	£ / R On 15-March-10	10.35	Put	Currency Future	44	39	44	39	0.00
23/10/2009	£ / R On 15-March-10	11.35	Call	Currency Future	1279	1436	1279	1436	0.00
23/10/2009	£ / R On 15-March-10	11.35	Put	Currency Future	118	99	118	99	0.00
23/10/2009	£ / R On 15-March-10	15.35	Call	Currency Future	73	86	73	86	0.00
23/10/2009	£ / R On 15-March-10	15.35	Put	Currency Future	2911	2749	2911	2749	0.00
23/10/2009	£ / R On 15-March-10	17.35	Call	Currency Future	23	26	23	26	0.00
23/10/2009	£ / R On 15-March-10	17.35	Put	Currency Future	4862	4689	4862	4689	0.00
23/10/2009	£ / R On 15-March-10	19.35	Call	Currency Future	12	14	12	14	0.00
23/10/2009	£ / R On 15-March-10	19.35	Put	Currency Future	6851	6677	6851	6677	0.00
23/10/2009	£ / R On 15-March-10	21.35	Call	Currency Future	4	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 15-March-10	21.35	Put	Currency Future	8843	8669	8843	8669	0.00
23/10/2009	£ / R On 14-December-09	9.15	Call	Currency Future	3157	3330	3157	3330	0.00
23/10/2009	£ / R On 14-December-09	9.15	Put	Currency Future	3	3	3	3	0.00
23/10/2009	£ / R On 14-December-09	10.15	Call	Currency Future	2167	2338	2167	2338	0.00
23/10/2009	£ / R On 14-December-09	10.15	Put	Currency Future	13	11	13	11	0.00
23/10/2009	£ / R On 14-December-09	11.15	Call	Currency Future	1192	1360	1192	1360	0.00
23/10/2009	£ / R On 14-December-09	11.15	Put	Currency Future	39	33	39	33	0.00
23/10/2009	£ / R On 14-December-09	15.15	Call	Currency Future	13	16	13	16	0.00
23/10/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2860	2689	2860	2689	0.00
23/10/2009	£ / R On 14-December-09	17.15	Call	Currency Future	3	4	3	4	0.00
23/10/2009	£ / R On 14-December-09	17.15	Put	Currency Future	4850	4677	4850	4677	0.00
23/10/2009	£ / R On 14-December-09	19.15	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	19.15	Put	Currency Future	6848	6674	6848	6674	0.00
23/10/2009	£ / R On 14-December-09	21.15	Call	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	21.15	Put	Currency Future	8847	8673	8847	8673	0.00
23/10/2009	£ / R On 14-June-10	9.60	Call	Currency Future	3158	3331	3158	3331	0.00
23/10/2009	£ / R On 14-June-10	9.60	Put	Currency Future	40	37	40	37	0.00
23/10/2009	£ / R On 14-June-10	10.60	Call	Currency Future	2185	2356	2185	2356	0.00
23/10/2009	£ / R On 14-June-10	10.60	Put	Currency Future	66	61	66	61	0.00
23/10/2009	£ / R On 14-June-10	19.60	Call	Currency Future	25	27	25	27	0.00
23/10/2009	£ / R On 14-June-10	19.60	Put	Currency Future	6906	6732	6906	6732	0.00
23/10/2009	£ / R On 14-June-10	21.60	Call	Currency Future	12	13	12	13	0.00
23/10/2009	£ / R On 14-June-10	21.60	Put	Currency Future	8893	8718	8893	8718	0.00
23/10/2009	£ / R On 14-December-09	9.25	Call	Currency Future	3057	3231	3057	3231	0.00
23/10/2009	£ / R On 14-December-09	9.25	Put	Currency Future	3	3	3	3	0.00
23/10/2009	£ / R On 14-December-09	10.25	Call	Currency Future	2069	2240	2069	2240	0.00
23/10/2009	£ / R On 14-December-09	10.25	Put	Currency Future	15	13	15	13	0.00
23/10/2009	£ / R On 14-December-09	11.25	Call	Currency Future	1097	1264	1097	1264	0.00
23/10/2009	£ / R On 14-December-09	11.25	Put	Currency Future	44	37	44	37	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-December-09	15.25	Call	Currency Future	12	15	12	15	0.00
23/10/2009	£ / R On 14-December-09	15.25	Put	Currency Future	2959	2788	2959	2788	0.00
23/10/2009	£ / R On 14-December-09	17.25	Call	Currency Future	3	4	3	4	0.00
23/10/2009	£ / R On 14-December-09	17.25	Put	Currency Future	4949	4776	4949	4776	0.00
23/10/2009	£ / R On 14-December-09	19.25	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	19.25	Put	Currency Future	6948	6774	6948	6774	0.00
23/10/2009	£ / R On 14-December-09	21.25	Call	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	21.25	Put	Currency Future	8947	8773	8947	8773	0.00
23/10/2009	£ / R On 14-June-10	15.70	Call	Currency Future	165	186	165	186	0.00
23/10/2009	£ / R On 14-June-10	15.70	Put	Currency Future	3146	2991	3146	2991	0.00
23/10/2009	£ / R On 14-June-10	17.70	Call	Currency Future	59	67	59	67	0.00
23/10/2009	£ / R On 14-June-10	17.70	Put	Currency Future	5040	4872	5040	4872	0.00
23/10/2009	£ / R On 14-June-10	19.70	Call	Currency Future	24	26	24	26	0.00
23/10/2009	£ / R On 14-June-10	19.70	Put	Currency Future	7006	6832	7006	6832	0.00
23/10/2009	£ / R On 14-June-10	21.70	Call	Currency Future	11	13	11	13	0.00
23/10/2009	£ / R On 14-June-10	21.70	Put	Currency Future	8992	8818	8992	8818	0.00
23/10/2009	£ / R On 15-March-10	19.50	Call	Currency Future	11	13	11	13	0.00
23/10/2009	£ / R On 15-March-10	19.50	Put	Currency Future	7000	6826	7000	6826	0.00
23/10/2009	£ / R On 15-March-10	21.50	Call	Currency Future	4	5	4	5	0.00
23/10/2009	£ / R On 15-March-10	21.50	Put	Currency Future	8993	8818	8993	8818	0.00
23/10/2009	£ / R On 14-December-09	9.40	Call	Currency Future	2908	3081	2908	3081	0.00
23/10/2009	£ / R On 14-December-09	9.40	Put	Currency Future	4	4	4	4	0.00
23/10/2009	£ / R On 14-December-09	10.40	Call	Currency Future	1921	2093	1921	2093	0.00
23/10/2009	£ / R On 14-December-09	10.40	Put	Currency Future	18	16	18	16	0.00
23/10/2009	£ / R On 14-December-09	11.40	Call	Currency Future	962	1121	962	1121	0.00
23/10/2009	£ / R On 14-December-09	11.40	Put	Currency Future	58	43	58	43	0.00
23/10/2009	£ / R On 14-December-09	15.40	Call	Currency Future	11	14	11	14	0.00
23/10/2009	£ / R On 14-December-09	15.40	Put	Currency Future	3107	2936	3107	2936	0.00
23/10/2009	£ / R On 14-December-09	17.40	Call	Currency Future	3	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-December-09	17.40	Put	Currency Future	5099	4926	5099	4926	0.00
23/10/2009	£ / R On 14-December-09	19.40	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	19.40	Put	Currency Future	7097	6924	7097	6924	0.00
23/10/2009	£ / R On 14-December-09	21.40	Call	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	21.40	Put	Currency Future	9097	8923	9097	8923	0.00
23/10/2009	£ / R On 14-December-09	9.60	Call	Currency Future	2709	2882	2709	2882	0.00
23/10/2009	£ / R On 14-December-09	9.60	Put	Currency Future	6	5	6	5	0.00
23/10/2009	£ / R On 14-December-09	11.60	Call	Currency Future	793	944	793	944	0.00
23/10/2009	£ / R On 14-December-09	11.60	Put	Currency Future	89	67	89	67	0.00
23/10/2009	£ / R On 14-December-09	17.60	Call	Currency Future	2	3	2	3	0.00
23/10/2009	£ / R On 14-December-09	17.60	Put	Currency Future	5299	5126	5299	5126	0.00
23/10/2009	£ / R On 14-December-09	21.60	Call	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	21.60	Put	Currency Future	9297	9123	9297	9123	0.00
23/10/2009	£ / R On 14-June-10	15.85	Call	Currency Future	154	174	154	174	0.00
23/10/2009	£ / R On 14-June-10	15.85	Put	Currency Future	3285	3129	3285	3129	0.00
23/10/2009	£ / R On 14-June-10	17.85	Call	Currency Future	54	61	54	61	0.00
23/10/2009	£ / R On 14-June-10	17.85	Put	Currency Future	5185	5016	5185	5016	0.00
23/10/2009	£ / R On 14-June-10	19.85	Call	Currency Future	23	26	23	26	0.00
23/10/2009	£ / R On 14-June-10	19.85	Put	Currency Future	7155	6981	7155	6981	0.00
23/10/2009	£ / R On 14-June-10	21.85	Call	Currency Future	10	11	10	11	0.00
23/10/2009	£ / R On 14-June-10	21.85	Put	Currency Future	9141	8967	9141	8967	0.00
23/10/2009	£ / R On 15-March-10	10.10	Call	Currency Future	2447	2619	2447	2619	0.00
23/10/2009	£ / R On 15-March-10	10.10	Put	Currency Future	36	32	36	32	0.00
23/10/2009	£ / R On 15-March-10	11.10	Call	Currency Future	1502	1664	1502	1664	0.00
23/10/2009	£ / R On 15-March-10	11.10	Put	Currency Future	91	77	91	77	0.00
23/10/2009	£ / R On 15-March-10	16.10	Call	Currency Future	42	49	42	49	0.00
23/10/2009	£ / R On 15-March-10	16.10	Put	Currency Future	3631	3462	3631	3462	0.00
23/10/2009	£ / R On 15-March-10	18.10	Call	Currency Future	18	21	18	21	0.00
23/10/2009	£ / R On 15-March-10	18.10	Put	Currency Future	5607	5434	5607	5434	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 15-March-10	20.10	Call	Currency Future	9	11	9	11	0.00
23/10/2009	£ / R On 15-March-10	20.10	Put	Currency Future	7598	7424	7598	7424	0.00
23/10/2009	£ / R On 15-March-10	22.10	Call	Currency Future	3	3	3	3	0.00
23/10/2009	£ / R On 15-March-10	22.10	Put	Currency Future	9591	9417	9591	9417	0.00
23/10/2009	£ / R On 14-December-09	9.90	Call	Currency Future	2413	2585	2413	2585	0.00
23/10/2009	£ / R On 14-December-09	9.90	Put	Currency Future	9	8	9	8	0.00
23/10/2009	£ / R On 14-December-09	10.90	Call	Currency Future	1433	1603	1433	1603	0.00
23/10/2009	£ / R On 14-December-09	10.90	Put	Currency Future	29	25	29	25	0.00
23/10/2009	£ / R On 14-December-09	15.90	Call	Currency Future	8	10	8	10	0.00
23/10/2009	£ / R On 14-December-09	15.90	Put	Currency Future	3604	3433	3604	3433	0.00
23/10/2009	£ / R On 14-December-09	17.90	Call	Currency Future	2	2	2	2	0.00
23/10/2009	£ / R On 14-December-09	17.90	Put	Currency Future	5598	5425	5598	5425	0.00
23/10/2009	£ / R On 14-December-09	19.90	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	19.90	Put	Currency Future	7597	7424	7597	7424	0.00
23/10/2009	£ / R On 14-December-09	21.90	Call	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	21.90	Put	Currency Future	9597	9423	9597	9423	0.00
23/10/2009	£ / R On 14-June-10	20.35	Call	Currency Future	21	23	21	23	0.00
23/10/2009	£ / R On 14-June-10	20.35	Put	Currency Future	7652	7478	7652	7478	0.00
23/10/2009	£ / R On 14-June-10	22.35	Call	Currency Future	7	9	7	9	0.00
23/10/2009	£ / R On 14-June-10	22.35	Put	Currency Future	9639	9464	9639	9464	0.00
23/10/2009	£ / R On 15-March-10	10.15	Call	Currency Future	2399	2570	2399	2570	0.00
23/10/2009	£ / R On 15-March-10	10.15	Put	Currency Future	37	34	37	34	0.00
23/10/2009	£ / R On 15-March-10	11.15	Call	Currency Future	1457	1618	1457	1618	0.00
23/10/2009	£ / R On 15-March-10	11.15	Put	Currency Future	96	81	96	81	0.00
23/10/2009	£ / R On 15-March-10	16.15	Call	Currency Future	41	47	41	47	0.00
23/10/2009	£ / R On 15-March-10	16.15	Put	Currency Future	3680	3511	3680	3511	0.00
23/10/2009	£ / R On 15-March-10	18.15	Call	Currency Future	18	20	18	20	0.00
23/10/2009	£ / R On 15-March-10	18.15	Put	Currency Future	5657	5484	5657	5484	0.00
23/10/2009	£ / R On 15-March-10	20.15	Call	Currency Future	9	10	9	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
23/10/2009	£ / R On 15-March-10	20.15	Put	Currency Future	7648	7474	7648	7474	0.00
23/10/2009	£ / R On 15-March-10	22.15	Call	Currency Future	3	3	3	3	0.00
23/10/2009	£ / R On 15-March-10	22.15	Put	Currency Future	9641	9466	9641	9466	0.00
23/10/2009	£ / R On 15-March-10	10.00	Call	Currency Future	2545	2717	2545	2717	0.00
23/10/2009	£ / R On 15-March-10	10.00	Put	Currency Future	34	30	34	30	0.00
23/10/2009	£ / R On 15-March-10	11.00	Call	Currency Future	1593	1757	1593	1757	0.00
23/10/2009	£ / R On 15-March-10	11.00	Put	Currency Future	82	70	82	70	0.00
23/10/2009	£ / R On 15-March-10	13.00	Call	Currency Future	375	438	375	438	0.00
23/10/2009	£ / R On 15-March-10	13.00	Put	Currency Future	864	751	864	751	0.00
23/10/2009	£ / R On 15-March-10	16.00	Call	Currency Future	45	53	45	53	0.00
23/10/2009	£ / R On 15-March-10	16.00	Put	Currency Future	3534	3366	3534	3366	0.00
23/10/2009	£ / R On 15-March-10	18.00	Call	Currency Future	19	21	19	21	0.00
23/10/2009	£ / R On 15-March-10	18.00	Put	Currency Future	5508	5335	5508	5335	0.00
23/10/2009	£ / R On 15-March-10	20.00	Call	Currency Future	10	11	10	11	0.00
23/10/2009	£ / R On 15-March-10	20.00	Put	Currency Future	7498	7324	7498	7324	0.00
23/10/2009	£ / R On 15-March-10	22.00	Call	Currency Future	3	3	3	3	0.00
23/10/2009	£ / R On 15-March-10	22.00	Put	Currency Future	9492	9317	9492	9317	0.00
23/10/2009	£ / R On 14-June-10	20.05	Call	Currency Future	22	24	22	24	0.00
23/10/2009	£ / R On 14-June-10	20.05	Put	Currency Future	7354	7180	7354	7180	0.00
23/10/2009	£ / R On 14-June-10	22.05	Call	Currency Future	9	10	9	10	0.00
23/10/2009	£ / R On 14-June-10	22.05	Put	Currency Future	9340	9165	9340	9165	0.00
23/10/2009	£ / R On 14-December-09	8.95	Call	Currency Future	3356	3530	3356	3530	0.00
23/10/2009	£ / R On 14-December-09	8.95	Put	Currency Future	2	2	2	2	0.00
23/10/2009	£ / R On 14-December-09	9.95	Call	Currency Future	2363	2536	2363	2536	0.00
23/10/2009	£ / R On 14-December-09	9.95	Put	Currency Future	10	8	10	8	0.00
23/10/2009	£ / R On 14-December-09	10.95	Call	Currency Future	1385	1554	1385	1554	0.00
23/10/2009	£ / R On 14-December-09	10.95	Put	Currency Future	31	26	31	26	0.00
23/10/2009	£ / R On 14-December-09	16.95	Call	Currency Future	4	5	4	5	0.00
23/10/2009	£ / R On 14-December-09	16.95	Put	Currency Future	4650	4477	4650	4477	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-December-09	18.95	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	18.95	Put	Currency Future	6648	6474	6648	6474	0.00
23/10/2009	£ / R On 14-December-09	20.95	Call	Currency Future	0	1	0	1	0.00
23/10/2009	£ / R On 14-December-09	20.95	Put	Currency Future	8647	8473	8647	8473	0.00
23/10/2009	£ / R On 14-December-09	8.85	Call	Currency Future	3456	3629	3456	3629	0.00
23/10/2009	£ / R On 14-December-09	8.85	Put	Currency Future	2	2	2	2	0.00
23/10/2009	£ / R On 14-December-09	18.85	Call	Currency Future	1	2	1	2	0.00
23/10/2009	£ / R On 14-December-09	18.85	Put	Currency Future	6548	6374	6548	6374	0.00
23/10/2009	£ / R On 14-December-09	20.85	Call	Currency Future	0	1	0	1	0.00
23/10/2009	£ / R On 14-December-09	20.85	Put	Currency Future	8547	8373	8547	8373	0.00
23/10/2009	£ / R On 14-June-10	9.25	Call	Currency Future	3501	3674	3501	3674	0.00
23/10/2009	£ / R On 14-June-10	9.25	Put	Currency Future	32	30	32	30	0.00
23/10/2009	£ / R On 14-June-10	19.25	Call	Currency Future	27	30	27	30	0.00
23/10/2009	£ / R On 14-June-10	19.25	Put	Currency Future	6558	6385	6558	6385	0.00
23/10/2009	£ / R On 14-June-10	21.25	Call	Currency Future	14	16	14	16	0.00
23/10/2009	£ / R On 14-June-10	21.25	Put	Currency Future	8546	8371	8546	8371	0.00
23/10/2009	£ / R On 14-June-10	19.35	Call	Currency Future	26	29	26	29	0.00
23/10/2009	£ / R On 14-June-10	19.35	Put	Currency Future	6658	6484	6658	6484	0.00
23/10/2009	£ / R On 14-June-10	21.35	Call	Currency Future	13	15	13	15	0.00
23/10/2009	£ / R On 14-June-10	21.35	Put	Currency Future	8645	8471	8645	8471	0.00
23/10/2009	£ / R On 15-March-10	9.05	Call	Currency Future	3476	3649	3476	3649	0.00
23/10/2009	£ / R On 15-March-10	9.05	Put	Currency Future	15	13	15	13	0.00
23/10/2009	£ / R On 15-March-10	15.05	Call	Currency Future	91	108	91	108	0.00
23/10/2009	£ / R On 15-March-10	15.05	Put	Currency Future	2630	2471	2630	2471	0.00
23/10/2009	£ / R On 15-March-10	17.05	Call	Currency Future	26	29	26	29	0.00
23/10/2009	£ / R On 15-March-10	17.05	Put	Currency Future	4565	4392	4565	4392	0.00
23/10/2009	£ / R On 15-March-10	19.05	Call	Currency Future	13	15	13	15	0.00
23/10/2009	£ / R On 15-March-10	19.05	Put	Currency Future	6552	6379	6552	6379	0.00
23/10/2009	£ / R On 15-March-10	21.05	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
23/10/2009	£ / R On 15-March-10	21.05	Put	Currency Future	8544	8370	8544	8370	0.00
23/10/2009	£ / R On 15-March-10	15.15	Call	Currency Future	84	100	84	100	0.00
23/10/2009	£ / R On 15-March-10	15.15	Put	Currency Future	2723	2563	2723	2563	0.00
23/10/2009	£ / R On 15-March-10	17.15	Call	Currency Future	25	28	25	28	0.00
23/10/2009	£ / R On 15-March-10	17.15	Put	Currency Future	4664	4491	4664	4491	0.00
23/10/2009	£ / R On 15-March-10	19.15	Call	Currency Future	13	15	13	15	0.00
23/10/2009	£ / R On 15-March-10	19.15	Put	Currency Future	6652	6478	6652	6478	0.00
23/10/2009	£ / R On 15-March-10	21.15	Call	Currency Future	5	6	5	6	0.00
23/10/2009	£ / R On 15-March-10	21.15	Put	Currency Future	8644	8470	8644	8470	0.00
23/10/2009	£ / R On 15-March-10	9.10	Call	Currency Future	3426	3600	3426	3600	0.00
23/10/2009	£ / R On 15-March-10	9.10	Put	Currency Future	15	14	15	14	0.00
23/10/2009	£ / R On 15-March-10	15.10	Call	Currency Future	87	104	87	104	0.00
23/10/2009	£ / R On 15-March-10	15.10	Put	Currency Future	2676	2517	2676	2517	0.00
23/10/2009	£ / R On 15-March-10	17.10	Call	Currency Future	25	28	25	28	0.00
23/10/2009	£ / R On 15-March-10	17.10	Put	Currency Future	4614	4441	4614	4441	0.00
23/10/2009	£ / R On 15-March-10	19.10	Call	Currency Future	13	15	13	15	0.00
23/10/2009	£ / R On 15-March-10	19.10	Put	Currency Future	6602	6428	6602	6428	0.00
23/10/2009	£ / R On 15-March-10	21.10	Call	Currency Future	5	6	5	6	0.00
23/10/2009	£ / R On 15-March-10	21.10	Put	Currency Future	8594	8420	8594	8420	0.00
23/10/2009	£ / R On 14-December-09	8.90	Call	Currency Future	3406	3579	3406	3579	0.00
23/10/2009	£ / R On 14-December-09	8.90	Put	Currency Future	2	2	2	2	0.00
23/10/2009	£ / R On 14-December-09	16.90	Call	Currency Future	4	5	4	5	0.00
23/10/2009	£ / R On 14-December-09	16.90	Put	Currency Future	4600	4428	4600	4428	0.00
23/10/2009	£ / R On 14-December-09	18.90	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	18.90	Put	Currency Future	6598	6424	6598	6424	0.00
23/10/2009	£ / R On 14-December-09	20.90	Call	Currency Future	0	1	0	1	0.00
23/10/2009	£ / R On 14-December-09	20.90	Put	Currency Future	8597	8423	8597	8423	0.00
23/10/2009	£ / R On 14-June-10	9.30	Call	Currency Future	3452	3625	3452	3625	0.00
23/10/2009	£ / R On 14-June-10	9.30	Put	Currency Future	33	30	33	30	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-June-10	19.30	Call	Currency Future	27	29	27	29	0.00
23/10/2009	£ / R On 14-June-10	19.30	Put	Currency Future	6608	6434	6608	6434	0.00
23/10/2009	£ / R On 14-June-10	21.30	Call	Currency Future	14	16	14	16	0.00
23/10/2009	£ / R On 14-June-10	21.30	Put	Currency Future	8595	8421	8595	8421	0.00
23/10/2009	£ / R On 14-December-09	8.70	Call	Currency Future	3605	3779	3605	3779	0.00
23/10/2009	£ / R On 14-December-09	8.70	Put	Currency Future	2	2	2	2	0.00
23/10/2009	£ / R On 14-December-09	16.70	Call	Currency Future	5	6	5	6	0.00
23/10/2009	£ / R On 14-December-09	16.70	Put	Currency Future	4401	4229	4401	4229	0.00
23/10/2009	£ / R On 14-December-09	18.70	Call	Currency Future	1	2	1	2	0.00
23/10/2009	£ / R On 14-December-09	18.70	Put	Currency Future	6398	6224	6398	6224	0.00
23/10/2009	£ / R On 14-December-09	20.70	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	20.70	Put	Currency Future	8397	8223	8397	8223	0.00
23/10/2009	£ / R On 14-June-10	9.15	Call	Currency Future	3599	3773	3599	3773	0.00
23/10/2009	£ / R On 14-June-10	9.15	Put	Currency Future	30	28	30	28	0.00
23/10/2009	£ / R On 14-June-10	15.15	Call	Currency Future	213	240	213	240	0.00
23/10/2009	£ / R On 14-June-10	15.15	Put	Currency Future	2644	2495	2644	2495	0.00
23/10/2009	£ / R On 14-June-10	19.15	Call	Currency Future	28	30	28	30	0.00
23/10/2009	£ / R On 14-June-10	19.15	Put	Currency Future	6459	6285	6459	6285	0.00
23/10/2009	£ / R On 14-June-10	21.15	Call	Currency Future	15	17	15	17	0.00
23/10/2009	£ / R On 14-June-10	21.15	Put	Currency Future	8446	8272	8446	8272	0.00
23/10/2009	£ / R On 15-March-10	8.95	Call	Currency Future	3574	3748	3574	3748	0.00
23/10/2009	£ / R On 15-March-10	8.95	Put	Currency Future	13	12	13	12	0.00
23/10/2009	£ / R On 15-March-10	18.95	Call	Currency Future	14	16	14	16	0.00
23/10/2009	£ / R On 15-March-10	18.95	Put	Currency Future	6453	6279	6453	6279	0.00
23/10/2009	£ / R On 15-March-10	20.95	Call	Currency Future	6	7	6	7	0.00
23/10/2009	£ / R On 15-March-10	20.95	Put	Currency Future	8445	8270	8445	8270	0.00
23/10/2009	£ / R On 14-December-09	8.65	Call	Currency Future	3655	3829	3655	3829	0.00
23/10/2009	£ / R On 14-December-09	8.65	Put	Currency Future	2	1	2	1	0.00
23/10/2009	£ / R On 14-December-09	16.65	Call	Currency Future	5	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-December-09	16.65	Put	Currency Future	4351	4179	4351	4179	0.00
23/10/2009	£ / R On 14-December-09	18.65	Call	Currency Future	1	2	1	2	0.00
23/10/2009	£ / R On 14-December-09	18.65	Put	Currency Future	6348	6174	6348	6174	0.00
23/10/2009	£ / R On 14-December-09	20.65	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	20.65	Put	Currency Future	8347	8173	8347	8173	0.00
23/10/2009	£ / R On 14-June-10	9.05	Call	Currency Future	3697	3871	3697	3871	0.00
23/10/2009	£ / R On 14-June-10	9.05	Put	Currency Future	28	26	28	26	0.00
23/10/2009	£ / R On 14-June-10	19.05	Call	Currency Future	29	31	29	31	0.00
23/10/2009	£ / R On 14-June-10	19.05	Put	Currency Future	6360	6186	6360	6186	0.00
23/10/2009	£ / R On 14-June-10	21.05	Call	Currency Future	16	18	16	18	0.00
23/10/2009	£ / R On 14-June-10	21.05	Put	Currency Future	8347	8173	8347	8173	0.00
23/10/2009	£ / R On 15-March-10	8.85	Call	Currency Future	3673	3847	3673	3847	0.00
23/10/2009	£ / R On 15-March-10	8.85	Put	Currency Future	12	10	12	10	0.00
23/10/2009	£ / R On 15-March-10	18.85	Call	Currency Future	14	16	14	16	0.00
23/10/2009	£ / R On 15-March-10	18.85	Put	Currency Future	6353	6180	6353	6180	0.00
23/10/2009	£ / R On 15-March-10	20.85	Call	Currency Future	6	8	6	8	0.00
23/10/2009	£ / R On 15-March-10	20.85	Put	Currency Future	8345	8171	8345	8171	0.00
23/10/2009	£ / R On 14-June-10	9.10	Call	Currency Future	3648	3822	3648	3822	0.00
23/10/2009	£ / R On 14-June-10	9.10	Put	Currency Future	29	27	29	27	0.00
23/10/2009	£ / R On 14-June-10	15.10	Call	Currency Future	218	246	218	246	0.00
23/10/2009	£ / R On 14-June-10	15.10	Put	Currency Future	2599	2451	2599	2451	0.00
23/10/2009	£ / R On 14-June-10	17.10	Call	Currency Future	85	98	85	98	0.00
23/10/2009	£ / R On 14-June-10	17.10	Put	Currency Future	4466	4303	4466	4303	0.00
23/10/2009	£ / R On 14-June-10	21.10	Call	Currency Future	16	18	16	18	0.00
23/10/2009	£ / R On 14-June-10	21.10	Put	Currency Future	8397	8223	8397	8223	0.00
23/10/2009	£ / R On 15-March-10	8.90	Call	Currency Future	3624	3798	3624	3798	0.00
23/10/2009	£ / R On 15-March-10	8.90	Put	Currency Future	12	11	12	11	0.00
23/10/2009	£ / R On 15-March-10	18.90	Call	Currency Future	14	16	14	16	0.00
23/10/2009	£ / R On 15-March-10	18.90	Put	Currency Future	6403	6230	6403	6230	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 15-March-10	20.90	Call	Currency Future	6	7	6	7	0.00
23/10/2009	£ / R On 15-March-10	20.90	Put	Currency Future	8395	8221	8395	8221	0.00
23/10/2009	£ / R On 14-December-09	8.60	Call	Currency Future	3705	3879	3705	3879	0.00
23/10/2009	£ / R On 14-December-09	8.60	Put	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	18.60	Call	Currency Future	1	2	1	2	0.00
23/10/2009	£ / R On 14-December-09	18.60	Put	Currency Future	6298	6124	6298	6124	0.00
23/10/2009	£ / R On 14-December-09	20.60	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	20.60	Put	Currency Future	8297	8123	8297	8123	0.00
23/10/2009	£ / R On 14-June-10	9.00	Call	Currency Future	3746	3920	3746	3920	0.00
23/10/2009	£ / R On 14-June-10	9.00	Put	Currency Future	27	25	27	25	0.00
23/10/2009	£ / R On 14-June-10	19.00	Call	Currency Future	29	32	29	32	0.00
23/10/2009	£ / R On 14-June-10	19.00	Put	Currency Future	6310	6137	6310	6137	0.00
23/10/2009	£ / R On 14-June-10	21.00	Call	Currency Future	17	19	17	19	0.00
23/10/2009	£ / R On 14-June-10	21.00	Put	Currency Future	8298	8124	8298	8124	0.00
23/10/2009	£ / R On 15-March-10	8.80	Call	Currency Future	3722	3896	3722	3896	0.00
23/10/2009	£ / R On 15-March-10	8.80	Put	Currency Future	11	10	11	10	0.00
23/10/2009	£ / R On 15-March-10	18.80	Call	Currency Future	15	17	15	17	0.00
23/10/2009	£ / R On 15-March-10	18.80	Put	Currency Future	6304	6130	6304	6130	0.00
23/10/2009	£ / R On 15-March-10	20.80	Call	Currency Future	7	8	7	8	0.00
23/10/2009	£ / R On 15-March-10	20.80	Put	Currency Future	8295	8121	8295	8121	0.00
23/10/2009	£ / R On 14-December-09	8.55	Call	Currency Future	3755	3929	3755	3929	0.00
23/10/2009	£ / R On 14-December-09	8.55	Put	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	16.55	Call	Currency Future	5	7	5	7	0.00
23/10/2009	£ / R On 14-December-09	16.55	Put	Currency Future	4252	4079	4252	4079	0.00
23/10/2009	£ / R On 14-December-09	18.55	Call	Currency Future	1	2	1	2	0.00
23/10/2009	£ / R On 14-December-09	18.55	Put	Currency Future	6248	6074	6248	6074	0.00
23/10/2009	£ / R On 14-December-09	20.55	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	20.55	Put	Currency Future	8247	8073	8247	8073	0.00
23/10/2009	£ / R On 14-December-09	8.35	Call	Currency Future	3955	4128	3955	4128	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-December-09	8.35	Put	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	16.35	Call	Currency Future	6	8	6	8	0.00
23/10/2009	£ / R On 14-December-09	16.35	Put	Currency Future	4053	3880	4053	3880	0.00
23/10/2009	£ / R On 14-December-09	20.35	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	20.35	Put	Currency Future	8047	7873	8047	7873	0.00
23/10/2009	£ / R On 14-June-10	8.75	Call	Currency Future	3992	4166	3992	4166	0.00
23/10/2009	£ / R On 14-June-10	8.75	Put	Currency Future	23	21	23	21	0.00
23/10/2009	£ / R On 14-June-10	18.75	Call	Currency Future	31	34	31	34	0.00
23/10/2009	£ / R On 14-June-10	18.75	Put	Currency Future	6063	5890	6063	5890	0.00
23/10/2009	£ / R On 14-June-10	20.75	Call	Currency Future	19	21	19	21	0.00
23/10/2009	£ / R On 14-June-10	20.75	Put	Currency Future	8050	7876	8050	7876	0.00
23/10/2009	£ / R On 15-March-10	8.55	Call	Currency Future	3970	4144	3970	4144	0.00
23/10/2009	£ / R On 15-March-10	8.55	Put	Currency Future	8	7	8	7	0.00
23/10/2009	£ / R On 15-March-10	18.55	Call	Currency Future	16	18	16	18	0.00
23/10/2009	£ / R On 15-March-10	18.55	Put	Currency Future	6055	5882	6055	5882	0.00
23/10/2009	£ / R On 15-March-10	20.55	Call	Currency Future	8	9	8	9	0.00
23/10/2009	£ / R On 15-March-10	20.55	Put	Currency Future	8047	7873	8047	7873	0.00
23/10/2009	£ / R On 14-December-09	16.30	Call	Currency Future	6	8	6	8	0.00
23/10/2009	£ / R On 14-December-09	16.30	Put	Currency Future	4003	3831	4003	3831	0.00
23/10/2009	£ / R On 14-December-09	18.30	Call	Currency Future	1	2	1	2	0.00
23/10/2009	£ / R On 14-December-09	18.30	Put	Currency Future	5998	5824	5998	5824	0.00
23/10/2009	£ / R On 14-June-10	8.70	Call	Currency Future	4041	4214	4041	4214	0.00
23/10/2009	£ / R On 14-June-10	8.70	Put	Currency Future	23	19	23	19	0.00
23/10/2009	£ / R On 14-June-10	14.70	Call	Currency Future	265	297	265	297	0.00
23/10/2009	£ / R On 14-June-10	14.70	Put	Currency Future	2246	2102	2246	2102	0.00
23/10/2009	£ / R On 14-June-10	16.70	Call	Currency Future	108	122	108	122	0.00
23/10/2009	£ / R On 14-June-10	16.70	Put	Currency Future	4089	3927	4089	3927	0.00
23/10/2009	£ / R On 14-June-10	18.70	Call	Currency Future	32	36	32	36	0.00
23/10/2009	£ / R On 14-June-10	18.70	Put	Currency Future	6013	5841	6013	5841	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-June-10	20.70	Call	Currency Future	20	22	20	22	0.00
23/10/2009	£ / R On 14-June-10	20.70	Put	Currency Future	8001	7827	8001	7827	0.00
23/10/2009	£ / R On 15-March-10	8.50	Call	Currency Future	4019	4193	4019	4193	0.00
23/10/2009	£ / R On 15-March-10	8.50	Put	Currency Future	8	6	8	6	0.00
23/10/2009	£ / R On 15-March-10	18.50	Call	Currency Future	17	19	17	19	0.00
23/10/2009	£ / R On 15-March-10	18.50	Put	Currency Future	6006	5832	6006	5832	0.00
23/10/2009	£ / R On 15-March-10	20.50	Call	Currency Future	8	9	8	9	0.00
23/10/2009	£ / R On 15-March-10	20.50	Put	Currency Future	7997	7823	7997	7823	0.00
23/10/2009	£ / R On 14-December-09	8.40	Call	Currency Future	3905	4079	3905	4079	0.00
23/10/2009	£ / R On 14-December-09	8.40	Put	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	16.40	Call	Currency Future	6	8	6	8	0.00
23/10/2009	£ / R On 14-December-09	16.40	Put	Currency Future	4102	3930	4102	3930	0.00
23/10/2009	£ / R On 14-December-09	18.40	Call	Currency Future	1	2	1	2	0.00
23/10/2009	£ / R On 14-December-09	18.40	Put	Currency Future	6098	5924	6098	5924	0.00
23/10/2009	£ / R On 14-December-09	20.40	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	20.40	Put	Currency Future	8097	7923	8097	7923	0.00
23/10/2009	£ / R On 14-June-10	8.80	Call	Currency Future	3943	4117	3943	4117	0.00
23/10/2009	£ / R On 14-June-10	8.80	Put	Currency Future	24	22	24	22	0.00
23/10/2009	£ / R On 14-June-10	14.80	Call	Currency Future	252	285	252	285	0.00
23/10/2009	£ / R On 14-June-10	14.80	Put	Currency Future	2334	2190	2334	2190	0.00
23/10/2009	£ / R On 14-June-10	16.80	Call	Currency Future	101	117	101	117	0.00
23/10/2009	£ / R On 14-June-10	16.80	Put	Currency Future	4183	4022	4183	4022	0.00
23/10/2009	£ / R On 14-June-10	18.80	Call	Currency Future	31	33	31	33	0.00
23/10/2009	£ / R On 14-June-10	18.80	Put	Currency Future	6112	5938	6112	5938	0.00
23/10/2009	£ / R On 14-June-10	20.80	Call	Currency Future	19	21	19	21	0.00
23/10/2009	£ / R On 14-June-10	20.80	Put	Currency Future	8100	7926	8100	7926	0.00
23/10/2009	£ / R On 15-March-10	8.60	Call	Currency Future	3920	4095	3920	4095	0.00
23/10/2009	£ / R On 15-March-10	8.60	Put	Currency Future	9	8	9	8	0.00
23/10/2009	£ / R On 15-March-10	18.60	Call	Currency Future	16	18	16	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 15-March-10	18.60	Put	Currency Future	6105	5932	6105	5932	0.00
23/10/2009	£ / R On 15-March-10	20.60	Call	Currency Future	8	9	8	9	0.00
23/10/2009	£ / R On 15-March-10	20.60	Put	Currency Future	8096	7922	8096	7922	0.00
23/10/2009	£ / R On 14-December-09	8.25	Call	Currency Future	4054	4228	4054	4228	0.00
23/10/2009	£ / R On 14-December-09	8.25	Put	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	16.25	Call	Currency Future	7	8	7	8	0.00
23/10/2009	£ / R On 14-December-09	16.25	Put	Currency Future	3953	3781	3953	3781	0.00
23/10/2009	£ / R On 14-December-09	18.25	Call	Currency Future	2	2	2	2	0.00
23/10/2009	£ / R On 14-December-09	18.25	Put	Currency Future	5948	5774	5948	5774	0.00
23/10/2009	£ / R On 14-December-09	20.25	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	20.25	Put	Currency Future	7947	7774	7947	7774	0.00
23/10/2009	£ / R On 15-March-10	8.45	Call	Currency Future	4068	4242	4068	4242	0.00
23/10/2009	£ / R On 15-March-10	8.45	Put	Currency Future	7	6	7	6	0.00
23/10/2009	£ / R On 15-March-10	14.45	Call	Currency Future	142	166	142	166	0.00
23/10/2009	£ / R On 15-March-10	14.45	Put	Currency Future	2081	1930	2081	1930	0.00
23/10/2009	£ / R On 15-March-10	16.45	Call	Currency Future	33	38	33	38	0.00
23/10/2009	£ / R On 15-March-10	16.45	Put	Currency Future	3972	3801	3972	3801	0.00
23/10/2009	£ / R On 15-March-10	18.45	Call	Currency Future	17	19	17	19	0.00
23/10/2009	£ / R On 15-March-10	18.45	Put	Currency Future	5956	5782	5956	5782	0.00
23/10/2009	£ / R On 15-March-10	20.45	Call	Currency Future	8	9	8	9	0.00
23/10/2009	£ / R On 15-March-10	20.45	Put	Currency Future	7947	7773	7947	7773	0.00
23/10/2009	£ / R On 14-December-09	8.00	Call	Currency Future	4304	4478	4304	4478	0.00
23/10/2009	£ / R On 14-December-09	8.00	Put	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	16.00	Call	Currency Future	8	10	8	10	0.00
23/10/2009	£ / R On 14-December-09	16.00	Put	Currency Future	3704	3532	3704	3532	0.00
23/10/2009	£ / R On 14-December-09	18.00	Call	Currency Future	2	2	2	2	0.00
23/10/2009	£ / R On 14-December-09	18.00	Put	Currency Future	5698	5525	5698	5525	0.00
23/10/2009	£ / R On 14-December-09	20.00	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	20.00	Put	Currency Future	7697	7524	7697	7524	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-June-10	8.40	Call	Currency Future	4333	4507	4333	4507	0.00
23/10/2009	£ / R On 14-June-10	8.40	Put	Currency Future	14	12	14	12	0.00
23/10/2009	£ / R On 14-June-10	20.40	Call	Currency Future	21	23	21	23	0.00
23/10/2009	£ / R On 14-June-10	20.40	Put	Currency Future	7702	7528	7702	7528	0.00
23/10/2009	£ / R On 15-March-10	8.20	Call	Currency Future	4315	4490	4315	4490	0.00
23/10/2009	£ / R On 15-March-10	8.20	Put	Currency Future	4	3	4	3	0.00
23/10/2009	£ / R On 15-March-10	14.20	Call	Currency Future	165	194	165	194	0.00
23/10/2009	£ / R On 15-March-10	14.20	Put	Currency Future	1854	1707	1854	1707	0.00
23/10/2009	£ / R On 15-March-10	16.20	Call	Currency Future	39	45	39	45	0.00
23/10/2009	£ / R On 15-March-10	16.20	Put	Currency Future	3728	3559	3728	3559	0.00
23/10/2009	£ / R On 15-March-10	18.20	Call	Currency Future	18	20	18	20	0.00
23/10/2009	£ / R On 15-March-10	18.20	Put	Currency Future	5707	5533	5707	5533	0.00
23/10/2009	£ / R On 15-March-10	20.20	Call	Currency Future	9	10	9	10	0.00
23/10/2009	£ / R On 15-March-10	20.20	Put	Currency Future	7698	7524	7698	7524	0.00
23/10/2009	£ / R On 14-December-09	7.90	Call	Currency Future	4404	4578	4404	4578	0.00
23/10/2009	£ / R On 14-December-09	7.90	Put	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-June-10	8.35	Call	Currency Future	4381	4556	4381	4556	0.00
23/10/2009	£ / R On 14-June-10	8.35	Put	Currency Future	13	11	13	11	0.00
23/10/2009	£ / R On 15-March-10	8.15	Call	Currency Future	4365	4540	4365	4540	0.00
23/10/2009	£ / R On 15-March-10	8.15	Put	Currency Future	4	3	4	3	0.00
23/10/2009	£ / R On 14-June-10	8.65	Call	Currency Future	4090	4263	4090	4263	0.00
23/10/2009	£ / R On 14-June-10	8.65	Put	Currency Future	21	18	21	18	0.00
23/10/2009	£ / R On 14-June-10	14.65	Call	Currency Future	271	304	271	304	0.00
23/10/2009	£ / R On 14-June-10	14.65	Put	Currency Future	2202	2059	2202	2059	0.00
23/10/2009	£ / R On 14-June-10	20.65	Call	Currency Future	20	22	20	22	0.00
23/10/2009	£ / R On 14-June-10	20.65	Put	Currency Future	7951	7777	7951	7777	0.00
23/10/2009	£ / R On 14-December-09	8.45	Call	Currency Future	3855	4029	3855	4029	0.00
23/10/2009	£ / R On 14-December-09	8.45	Put	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	16.45	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
23/10/2009	£ / R On 14-December-09	16.45	Put	Currency Future	4152	3980	4152	3980	0.00
23/10/2009	£ / R On 14-December-09	18.45	Call	Currency Future	1	2	1	2	0.00
23/10/2009	£ / R On 14-December-09	18.45	Put	Currency Future	6148	5974	6148	5974	0.00
23/10/2009	£ / R On 14-December-09	20.45	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	20.45	Put	Currency Future	8147	7973	8147	7973	0.00
23/10/2009	£ / R On 14-June-10	8.85	Call	Currency Future	3894	4068	3894	4068	0.00
23/10/2009	£ / R On 14-June-10	8.85	Put	Currency Future	25	23	25	23	0.00
23/10/2009	£ / R On 14-June-10	14.85	Call	Currency Future	246	278	246	278	0.00
23/10/2009	£ / R On 14-June-10	14.85	Put	Currency Future	2377	2233	2377	2233	0.00
23/10/2009	£ / R On 14-June-10	16.85	Call	Currency Future	98	114	98	114	0.00
23/10/2009	£ / R On 14-June-10	16.85	Put	Currency Future	4230	4069	4230	4069	0.00
23/10/2009	£ / R On 14-June-10	18.85	Call	Currency Future	30	33	30	33	0.00
23/10/2009	£ / R On 14-June-10	18.85	Put	Currency Future	6162	5988	6162	5988	0.00
23/10/2009	£ / R On 14-June-10	20.85	Call	Currency Future	18	21	18	21	0.00
23/10/2009	£ / R On 14-June-10	20.85	Put	Currency Future	8149	7976	8149	7976	0.00
23/10/2009	£ / R On 15-March-10	8.65	Call	Currency Future	3871	4045	3871	4045	0.00
23/10/2009	£ / R On 15-March-10	8.65	Put	Currency Future	9	8	9	8	0.00
23/10/2009	£ / R On 15-March-10	18.65	Call	Currency Future	16	18	16	18	0.00
23/10/2009	£ / R On 15-March-10	18.65	Put	Currency Future	6155	5981	6155	5981	0.00
23/10/2009	£ / R On 15-March-10	20.65	Call	Currency Future	7	9	7	9	0.00
23/10/2009	£ / R On 15-March-10	20.65	Put	Currency Future	8146	7972	8146	7972	0.00
23/10/2009	£ / R On 14-December-09	8.20	Call	Currency Future	4104	4278	4104	4278	0.00
23/10/2009	£ / R On 14-December-09	8.20	Put	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	16.20	Call	Currency Future	7	9	7	9	0.00
23/10/2009	£ / R On 14-December-09	16.20	Put	Currency Future	3903	3731	3903	3731	0.00
23/10/2009	£ / R On 14-December-09	18.20	Call	Currency Future	2	2	2	2	0.00
23/10/2009	£ / R On 14-December-09	18.20	Put	Currency Future	5898	5725	5898	5725	0.00
23/10/2009	£ / R On 14-December-09	20.20	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	20.20	Put	Currency Future	7897	7724	7897	7724	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 14-December-09	7.95	Call	Currency Future	4354	4528	4354	4528	0.00
23/10/2009	£ / R On 14-December-09	7.95	Put	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	15.95	Call	Currency Future	8	10	8	10	0.00
23/10/2009	£ / R On 14-December-09	15.95	Put	Currency Future	3654	3482	3654	3482	0.00
23/10/2009	£ / R On 14-December-09	17.95	Call	Currency Future	2	2	2	2	0.00
23/10/2009	£ / R On 14-December-09	17.95	Put	Currency Future	5648	5475	5648	5475	0.00
23/10/2009	£ / R On 14-December-09	19.95	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	19.95	Put	Currency Future	7647	7474	7647	7474	0.00
23/10/2009	£ / R On 14-June-10	8.25	Call	Currency Future	4479	4654	4479	4654	0.00
23/10/2009	£ / R On 14-June-10	8.25	Put	Currency Future	11	9	11	9	0.00
23/10/2009	£ / R On 15-March-10	8.05	Call	Currency Future	4464	4639	4464	4639	0.00
23/10/2009	£ / R On 15-March-10	8.05	Put	Currency Future	3	2	3	2	0.00
23/10/2009	£ / R On 14-December-09	7.65	Call	Currency Future	4654	4828	4654	4828	0.00
23/10/2009	£ / R On 14-December-09	7.65	Put	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-June-10	8.05	Call	Currency Future	4676	4851	4676	4851	0.00
23/10/2009	£ / R On 14-June-10	8.05	Put	Currency Future	7	6	7	6	0.00
23/10/2009	£ / R On 15-March-10	7.85	Call	Currency Future	4663	4838	4663	4838	0.00
23/10/2009	£ / R On 15-March-10	7.85	Put	Currency Future	2	1	2	1	0.00
23/10/2009	£ / R On 14-December-09	7.80	Call	Currency Future	4504	4678	4504	4678	0.00
23/10/2009	£ / R On 14-December-09	7.80	Put	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	8.80	Call	Currency Future	3506	3679	3506	3679	0.00
23/10/2009	£ / R On 14-December-09	8.80	Put	Currency Future	2	2	2	2	0.00
23/10/2009	£ / R On 14-June-10	8.20	Call	Currency Future	4528	4703	4528	4703	0.00
23/10/2009	£ / R On 14-June-10	8.20	Put	Currency Future	10	8	10	8	0.00
23/10/2009	£ / R On 14-June-10	9.20	Call	Currency Future	3550	3724	3550	3724	0.00
23/10/2009	£ / R On 14-June-10	9.20	Put	Currency Future	31	29	31	29	0.00
23/10/2009	£ / R On 15-March-10	8.00	Call	Currency Future	4514	4689	4514	4689	0.00
23/10/2009	£ / R On 15-March-10	8.00	Put	Currency Future	3	2	3	2	0.00
23/10/2009	£ / R On 15-March-10	9.00	Call	Currency Future	3525	3699	3525	3699	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 15-March-10	9.00	Put	Currency Future	14	12	14	12	0.00
23/10/2009	£ / R On 14-December-09	7.75	Call	Currency Future	4554	4728	4554	4728	0.00
23/10/2009	£ / R On 14-December-09	7.75	Put	Currency Future	0	0	0	0	0.00
23/10/2009	£ / R On 14-December-09	8.75	Call	Currency Future	3555	3729	3555	3729	0.00
23/10/2009	£ / R On 14-December-09	8.75	Put	Currency Future	2	2	2	2	0.00
23/10/2009	£ / R On 15-March-10	7.95	Call	Currency Future	4564	4738	4564	4738	0.00
23/10/2009	£ / R On 15-March-10	7.95	Put	Currency Future	2	2	2	2	0.00
23/10/2009	£ / R On 14-December-09	8.15	Call	Currency Future	4154	4328	4154	4328	0.00
23/10/2009	£ / R On 14-December-09	8.15	Put	Currency Future	1	0	1	0	0.00
23/10/2009	£ / R On 14-December-09	16.15	Call	Currency Future	7	9	7	9	0.00
23/10/2009	£ / R On 14-December-09	16.15	Put	Currency Future	3853	3681	3853	3681	0.00
23/10/2009	£ / R On 14-December-09	18.15	Call	Currency Future	2	2	2	2	0.00
23/10/2009	£ / R On 14-December-09	18.15	Put	Currency Future	5848	5675	5848	5675	0.00
23/10/2009	£ / R On 14-December-09	20.15	Call	Currency Future	1	1	1	1	0.00
23/10/2009	£ / R On 14-December-09	20.15	Put	Currency Future	7847	7674	7847	7674	0.00
23/10/2009	£ / R On 14-June-10	8.55	Call	Currency Future	4187	4360	4187	4360	0.00
23/10/2009	£ / R On 14-June-10	8.55	Put	Currency Future	18	15	18	15	0.00
23/10/2009	£ / R On 14-June-10	14.55	Call	Currency Future	283	317	283	317	0.00
23/10/2009	£ / R On 14-June-10	14.55	Put	Currency Future	2114	1973	2114	1973	0.00
23/10/2009	£ / R On 14-June-10	20.55	Call	Currency Future	20	22	20	22	0.00
23/10/2009	£ / R On 14-June-10	20.55	Put	Currency Future	7852	7677	7852	7677	0.00
23/10/2009	£ / R On 15-March-10	8.35	Call	Currency Future	4167	4341	4167	4341	0.00
23/10/2009	£ / R On 15-March-10	8.35	Put	Currency Future	6	5	6	5	0.00
23/10/2009	£ / R On 15-March-10	14.35	Call	Currency Future	151	177	151	177	0.00
23/10/2009	£ / R On 15-March-10	14.35	Put	Currency Future	1990	1840	1990	1840	0.00
23/10/2009	£ / R On 15-March-10	16.35	Call	Currency Future	35	41	35	41	0.00
23/10/2009	£ / R On 15-March-10	16.35	Put	Currency Future	3874	3704	3874	3704	0.00
23/10/2009	£ / R On 15-March-10	18.35	Call	Currency Future	17	19	17	19	0.00
23/10/2009	£ / R On 15-March-10	18.35	Put	Currency Future	5856	5683	5856	5683	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	£ / R On 15-March-10	20.35	Call	Currency Future	9	10	9	10	0.00
23/10/2009	£ / R On 15-March-10	20.35	Put	Currency Future	7847	7673	7847	7673	0.00
23/10/2009	£ / R On 15-March-10	8.40	Call	Currency Future	4118	4292	4118	4292	0.00
23/10/2009	£ / R On 15-March-10	8.40	Put	Currency Future	7	5	7	5	0.00
23/10/2009	£ / R On 15-March-10	14.40	Call	Currency Future	146	171	146	171	0.00
23/10/2009	£ / R On 15-March-10	14.40	Put	Currency Future	2035	1885	2035	1885	0.00
23/10/2009	£ / R On 15-March-10	16.40	Call	Currency Future	34	39	34	39	0.00
23/10/2009	£ / R On 15-March-10	16.40	Put	Currency Future	3923	3753	3923	3753	0.00
23/10/2009	£ / R On 15-March-10	18.40	Call	Currency Future	17	19	17	19	0.00
23/10/2009	£ / R On 15-March-10	18.40	Put	Currency Future	5906	5733	5906	5733	0.00
23/10/2009	£ / R On 15-March-10	20.40	Call	Currency Future	8	10	8	10	0.00
23/10/2009	£ / R On 15-March-10	20.40	Put	Currency Future	7897	7723	7897	7723	0.00
23/10/2009	€ / R On 15-March-10			Currency Future	11.5000	11.4885	11.4996	11.4885	3017.00
23/10/2009	€ / R On 14-June-10			Currency Future	11.6900	11.6748	11.6859	11.6748	808.00
23/10/2009	€ / R On 14-December-09			Currency Future	11.3100	11.2993	11.3096	11.2993	35976.00
23/10/2009	€ / R On 15-March-10	11.50	Call	Currency Future	490	478	490	478	24.00
23/10/2009	€ / R On 15-March-10	11.50	Put	Currency Future	491	490	491	490	0.00
23/10/2009	€ / R On 14-June-10	11.70	Call	Currency Future	636	616	636	616	0.00
23/10/2009	€ / R On 14-June-10	11.70	Put	Currency Future	650	641	650	641	0.00
23/10/2009	€ / R On 14-December-09	11.30	Call	Currency Future	292	285	292	285	0.00
23/10/2009	€ / R On 14-December-09	11.30	Put	Currency Future	282	285	282	285	0.00
23/10/2009	€ / R On 15-March-10	11.35	Call	Currency Future	561	541	561	541	0.00
23/10/2009	€ / R On 15-March-10	11.35	Put	Currency Future	412	403	412	403	0.00
23/10/2009	€ / R On 14-June-10	11.55	Call	Currency Future	702	676	702	676	0.00
23/10/2009	€ / R On 14-June-10	11.55	Put	Currency Future	566	551	566	551	0.00
23/10/2009	€ / R On 14-December-09	11.15	Call	Currency Future	376	354	376	354	0.00
23/10/2009	€ / R On 14-December-09	11.15	Put	Currency Future	216	205	216	205	0.00
23/10/2009	€ / R On 15-March-10	11.30	Call	Currency Future	587	567	587	567	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 15-March-10	11.30	Put	Currency Future	387	378	387	378	0.00
23/10/2009	€ / R On 14-June-10	11.45	Call	Currency Future	749	724	749	724	0.00
23/10/2009	€ / R On 14-June-10	11.45	Put	Currency Future	513	500	513	500	0.00
23/10/2009	€ / R On 14-December-09	11.10	Call	Currency Future	407	386	407	386	0.00
23/10/2009	€ / R On 14-December-09	11.10	Put	Currency Future	197	187	197	187	0.00
23/10/2009	€ / R On 15-March-10	11.25	Call	Currency Future	613	594	613	594	0.00
23/10/2009	€ / R On 15-March-10	11.25	Put	Currency Future	363	355	363	355	0.00
23/10/2009	€ / R On 14-June-10	11.40	Call	Currency Future	774	750	774	750	0.00
23/10/2009	€ / R On 14-June-10	11.40	Put	Currency Future	488	475	488	475	0.00
23/10/2009	€ / R On 14-December-09	11.05	Call	Currency Future	439	420	439	420	0.00
23/10/2009	€ / R On 14-December-09	11.05	Put	Currency Future	179	170	179	170	0.00
23/10/2009	€ / R On 15-March-10	11.15	Call	Currency Future	668	650	668	650	0.00
23/10/2009	€ / R On 15-March-10	11.15	Put	Currency Future	318	311	318	311	0.00
23/10/2009	€ / R On 14-June-10	11.35	Call	Currency Future	799	776	799	776	0.00
23/10/2009	€ / R On 14-June-10	11.35	Put	Currency Future	463	451	463	451	0.00
23/10/2009	€ / R On 14-December-09	10.95	Call	Currency Future	507	490	507	490	0.00
23/10/2009	€ / R On 14-December-09	10.95	Put	Currency Future	147	140	147	140	0.00
23/10/2009	€ / R On 15-March-10	11.20	Call	Currency Future	640	621	640	621	0.00
23/10/2009	€ / R On 15-March-10	11.20	Put	Currency Future	340	333	340	333	0.00
23/10/2009	€ / R On 15-March-10	11.10	Call	Currency Future	697	679	697	679	0.00
23/10/2009	€ / R On 15-March-10	11.10	Put	Currency Future	297	291	297	291	0.00
23/10/2009	€ / R On 14-June-10	11.30	Call	Currency Future	825	802	825	802	0.00
23/10/2009	€ / R On 14-June-10	11.30	Put	Currency Future	439	427	439	427	0.00
23/10/2009	€ / R On 14-December-09	11.00	Call	Currency Future	472	454	472	454	0.00
23/10/2009	€ / R On 14-December-09	11.00	Put	Currency Future	162	155	162	155	0.00
23/10/2009	€ / R On 15-March-10	11.40	Call	Currency Future	537	519	537	519	0.00
23/10/2009	€ / R On 15-March-10	11.40	Put	Currency Future	437	431	437	431	0.00
23/10/2009	€ / R On 14-June-10	11.60	Call	Currency Future	679	655	679	655	0.00
23/10/2009	€ / R On 14-June-10	11.60	Put	Currency Future	593	581	593	581	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 14-December-09	11.20	Call	Currency Future	347	330	347	330	0.00
23/10/2009	€ / R On 14-December-09	11.20	Put	Currency Future	237	230	237	230	0.00
23/10/2009	€ / R On 14-December-09	11.35	Call	Currency Future	271	264	271	264	0.00
23/10/2009	€ / R On 14-December-09	11.35	Put	Currency Future	312	315	312	315	0.00
23/10/2009	€ / R On 14-June-10	11.50	Call	Currency Future	725	700	725	700	0.00
23/10/2009	€ / R On 14-June-10	11.50	Put	Currency Future	539	525	539	525	0.00
23/10/2009	€ / R On 14-June-10	11.90	Call	Currency Future	565	546	565	546	0.00
23/10/2009	€ / R On 14-June-10	11.90	Put	Currency Future	779	771	779	771	0.00
23/10/2009	€ / R On 14-December-09	11.25	Call	Currency Future	319	306	319	306	0.00
23/10/2009	€ / R On 14-December-09	11.25	Put	Currency Future	259	257	259	257	0.00
23/10/2009	€ / R On 14-December-09	12.20	Call	Currency Future	78	74	78	74	13679.00
23/10/2009	€ / R On 14-December-09	12.20	Put	Currency Future	968	975	968	975	0.00
23/10/2009	€ / R On 14-December-09	14.60	Call	Currency Future	5	5	5	5	12744.00
23/10/2009	€ / R On 14-December-09	14.60	Put	Currency Future	3295	3306	3295	3306	0.00
23/10/2009	€ / R On 15-March-10	11.45	Call	Currency Future	513	498	513	498	0.00
23/10/2009	€ / R On 15-March-10	11.45	Put	Currency Future	463	460	463	460	0.00
23/10/2009	€ / R On 15-March-10	11.55	Call	Currency Future	471	459	471	459	0.00
23/10/2009	€ / R On 15-March-10	11.55	Put	Currency Future	521	520	521	520	0.00
23/10/2009	€ / R On 14-December-09	11.40	Call	Currency Future	252	245	252	245	0.00
23/10/2009	€ / R On 14-December-09	11.40	Put	Currency Future	343	346	343	346	0.00
23/10/2009	€ / R On 15-March-10	11.60	Call	Currency Future	452	440	452	440	0.00
23/10/2009	€ / R On 15-March-10	11.60	Put	Currency Future	552	552	552	552	0.00
23/10/2009	€ / R On 14-December-09	12.50	Call	Currency Future	51	49	51	49	80.00
23/10/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1242	1249	1242	1249	0.00
23/10/2009	€ / R On 15-March-10	11.70	Call	Currency Future	417	406	417	406	0.00
23/10/2009	€ / R On 15-March-10	11.70	Put	Currency Future	617	617	617	617	0.00
23/10/2009	€ / R On 14-December-09	11.50	Call	Currency Future	217	211	217	211	0.00
23/10/2009	€ / R On 14-December-09	11.50	Put	Currency Future	408	412	408	412	0.00
23/10/2009	€ / R On 15-March-10	11.85	Call	Currency Future	370	359	370	359	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 15-March-10	11.85	Put	Currency Future	720	721	720	721	0.00
23/10/2009	€ / R On 14-December-09	11.70	Call	Currency Future	161	156	161	156	0.00
23/10/2009	€ / R On 14-December-09	11.70	Put	Currency Future	552	557	552	557	0.00
23/10/2009	€ / R On 15-March-10	11.80	Call	Currency Future	385	374	385	374	0.00
23/10/2009	€ / R On 15-March-10	11.80	Put	Currency Future	685	686	685	686	0.00
23/10/2009	€ / R On 14-December-09	11.60	Call	Currency Future	187	181	187	181	0.00
23/10/2009	€ / R On 14-December-09	11.60	Put	Currency Future	478	482	478	482	0.00
23/10/2009	€ / R On 15-March-10	11.90	Call	Currency Future	355	345	355	345	0.00
23/10/2009	€ / R On 15-March-10	11.90	Put	Currency Future	756	757	756	757	0.00
23/10/2009	€ / R On 15-March-10	11.95	Call	Currency Future	342	332	342	332	0.00
23/10/2009	€ / R On 15-March-10	11.95	Put	Currency Future	792	793	792	793	0.00
23/10/2009	€ / R On 14-December-09	11.75	Call	Currency Future	150	145	150	145	0.00
23/10/2009	€ / R On 14-December-09	11.75	Put	Currency Future	590	595	590	595	0.00
23/10/2009	€ / R On 15-March-10	12.00	Call	Currency Future	328	319	328	319	0.00
23/10/2009	€ / R On 15-March-10	12.00	Put	Currency Future	829	830	829	830	0.00
23/10/2009	€ / R On 14-December-09	11.80	Call	Currency Future	139	134	139	134	0.00
23/10/2009	€ / R On 14-December-09	11.80	Put	Currency Future	630	635	630	635	0.00
23/10/2009	€ / R On 14-December-09	11.65	Call	Currency Future	174	168	174	168	0.00
23/10/2009	€ / R On 14-December-09	11.65	Put	Currency Future	514	519	514	519	0.00
23/10/2009	€ / R On 15-March-10	12.10	Call	Currency Future	304	295	304	295	0.00
23/10/2009	€ / R On 15-March-10	12.10	Put	Currency Future	904	906	904	906	0.00
23/10/2009	€ / R On 14-December-09	11.90	Call	Currency Future	120	115	120	115	0.00
23/10/2009	€ / R On 14-December-09	11.90	Put	Currency Future	710	716	710	716	0.00
23/10/2009	€ / R On 15-March-10	12.60	Call	Currency Future	209	202	209	202	13636.00
23/10/2009	€ / R On 15-March-10	12.60	Put	Currency Future	1309	1313	1309	1313	0.00
23/10/2009	€ / R On 15-March-10	11.00	Call	Currency Future	757	741	757	741	13636.00
23/10/2009	€ / R On 15-March-10	11.00	Put	Currency Future	258	252	258	252	0.00
23/10/2009	€ / R On 14-December-09	11.45	Call	Currency Future	234	227	234	227	0.00
23/10/2009	€ / R On 14-December-09	11.45	Put	Currency Future	375	378	375	378	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 15-March-10	12.05	Call	Currency Future	316	306	316	306	0.00
23/10/2009	€ / R On 15-March-10	12.05	Put	Currency Future	866	868	866	868	0.00
23/10/2009	€ / R On 14-December-09	11.85	Call	Currency Future	129	124	129	124	0.00
23/10/2009	€ / R On 14-December-09	11.85	Put	Currency Future	670	675	670	675	0.00
23/10/2009	€ / R On 15-March-10	11.70	Call	Currency Future	417	406	417	406	0.00
23/10/2009	€ / R On 15-March-10	11.70	Put	Currency Future	617	617	617	617	0.00
23/10/2009	€ / R On 14-December-09	11.55	Call	Currency Future	202	196	202	196	0.00
23/10/2009	€ / R On 14-December-09	11.55	Put	Currency Future	442	446	442	446	0.00
23/10/2009	€ / R On 15-March-10	11.75	Call	Currency Future	401	390	401	390	0.00
23/10/2009	€ / R On 15-March-10	11.75	Put	Currency Future	651	651	651	651	0.00
23/10/2009	€ / R On 15-March-10	12.15	Call	Currency Future	292	283	292	283	0.00
23/10/2009	€ / R On 15-March-10	12.15	Put	Currency Future	943	945	943	945	0.00
23/10/2009	€ / R On 14-December-09	12.00	Call	Currency Future	104	99	104	99	0.00
23/10/2009	€ / R On 14-December-09	12.00	Put	Currency Future	794	800	794	800	0.00
23/10/2009	€ / R On 15-March-10	12.20	Call	Currency Future	281	273	281	273	0.00
23/10/2009	€ / R On 15-March-10	12.20	Put	Currency Future	982	984	982	984	0.00
23/10/2009	€ / R On 14-December-09	12.05	Call	Currency Future	96	92	96	92	0.00
23/10/2009	€ / R On 14-December-09	12.05	Put	Currency Future	837	843	837	843	0.00
23/10/2009	€ / R On 15-March-10	12.25	Call	Currency Future	271	262	271	262	0.00
23/10/2009	€ / R On 15-March-10	12.25	Put	Currency Future	1021	1024	1021	1024	0.00
23/10/2009	€ / R On 14-December-09	12.10	Call	Currency Future	90	86	90	86	0.00
23/10/2009	€ / R On 14-December-09	12.10	Put	Currency Future	880	886	880	886	0.00
23/10/2009	€ / R On 14-December-09	11.95	Call	Currency Future	112	107	112	107	0.00
23/10/2009	€ / R On 14-December-09	11.95	Put	Currency Future	752	758	752	758	0.00
23/10/2009	€ / R On 14-December-09	12.15	Call	Currency Future	83	80	83	80	0.00
23/10/2009	€ / R On 14-December-09	12.15	Put	Currency Future	924	930	924	930	0.00
23/10/2009	€ / R On 14-December-09	12.25	Call	Currency Future	72	69	72	69	0.00
23/10/2009	€ / R On 14-December-09	12.25	Put	Currency Future	1013	1020	1013	1020	0.00
23/10/2009	€ / R On 14-December-09	12.55	Call	Currency Future	48	45	48	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
23/10/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1288	1296	1288	1296	0.00
23/10/2009	€ / R On 14-December-09	12.45	Call	Currency Future	55	52	55	52	0.00
23/10/2009	€ / R On 14-December-09	12.45	Put	Currency Future	1195	1203	1195	1203	0.00
23/10/2009	€ / R On 14-December-09	12.40	Call	Currency Future	59	56	59	56	0.00
23/10/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1149	1156	1149	1156	0.00
23/10/2009	€ / R On 14-December-09	12.65	Call	Currency Future	42	40	42	40	0.00
23/10/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1382	1390	1382	1390	0.00
23/10/2009	€ / R On 14-December-09	12.70	Call	Currency Future	39	37	39	37	0.00
23/10/2009	€ / R On 14-December-09	12.70	Put	Currency Future	1430	1438	1430	1438	0.00
23/10/2009	€ / R On 14-December-09	12.75	Call	Currency Future	37	35	37	35	0.00
23/10/2009	€ / R On 14-December-09	12.75	Put	Currency Future	1477	1485	1477	1485	0.00
23/10/2009	€ / R On 14-December-09	12.80	Call	Currency Future	35	33	35	33	0.00
23/10/2009	€ / R On 14-December-09	12.80	Put	Currency Future	1525	1533	1525	1533	0.00
23/10/2009	€ / R On 14-December-09	13.00	Call	Currency Future	27	25	27	25	0.00
23/10/2009	€ / R On 14-December-09	13.00	Put	Currency Future	1718	1726	1718	1726	0.00
23/10/2009	€ / R On 14-December-09	13.20	Call	Currency Future	21	20	21	20	0.00
23/10/2009	€ / R On 14-December-09	13.20	Put	Currency Future	1912	1921	1912	1921	0.00
23/10/2009	€ / R On 14-December-09	13.40	Call	Currency Future	17	16	17	16	0.00
23/10/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2107	2116	2107	2116	0.00
23/10/2009	€ / R On 14-December-09	13.30	Call	Currency Future	19	18	19	18	0.00
23/10/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2010	2018	2010	2018	0.00
23/10/2009	€ / R On 14-December-09	13.35	Call	Currency Future	18	17	18	17	0.00
23/10/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2058	2067	2058	2067	0.00
23/10/2009	€ / R On 14-December-09	13.35	Call	Currency Future	18	17	18	17	0.00
23/10/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2058	2067	2058	2067	0.00
23/10/2009	€ / R On 14-December-09	13.65	Call	Currency Future	13	12	13	12	0.00
23/10/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2353	2363	2353	2363	0.00
23/10/2009	€ / R On 14-December-09	13.70	Call	Currency Future	12	11	12	11	0.00
23/10/2009	€ / R On 14-December-09	13.70	Put	Currency Future	2403	2412	2403	2412	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 14-December-09	13.60	Call	Currency Future	14	13	14	13	0.00
23/10/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2304	2313	2304	2313	0.00
23/10/2009	€ / R On 14-December-09	13.55	Call	Currency Future	14	13	14	13	0.00
23/10/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2255	2264	2255	2264	0.00
23/10/2009	€ / R On 14-December-09	13.50	Call	Currency Future	15	14	15	14	0.00
23/10/2009	€ / R On 14-December-09	13.50	Put	Currency Future	2206	2215	2206	2215	0.00
23/10/2009	€ / R On 14-December-09	13.55	Call	Currency Future	14	13	14	13	0.00
23/10/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2255	2264	2255	2264	0.00
23/10/2009	€ / R On 14-December-09	13.45	Call	Currency Future	16	15	16	15	0.00
23/10/2009	€ / R On 14-December-09	13.45	Put	Currency Future	2156	2166	2156	2166	0.00
23/10/2009	€ / R On 14-December-09	13.85	Call	Currency Future	10	10	10	10	0.00
23/10/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2551	2560	2551	2560	0.00
23/10/2009	€ / R On 14-December-09	13.25	Call	Currency Future	20	19	20	19	0.00
23/10/2009	€ / R On 14-December-09	13.25	Put	Currency Future	1961	1969	1961	1969	0.00
23/10/2009	€ / R On 14-December-09	14.85	Call	Currency Future	4	4	4	4	0.00
23/10/2009	€ / R On 14-December-09	14.85	Put	Currency Future	3545	3555	3545	3555	0.00
23/10/2009	€ / R On 14-December-09	13.75	Call	Currency Future	11	11	11	11	0.00
23/10/2009	€ / R On 14-December-09	13.75	Put	Currency Future	2452	2461	2452	2461	0.00
23/10/2009	€ / R On 14-December-09	13.95	Call	Currency Future	9	9	9	9	0.00
23/10/2009	€ / R On 14-December-09	13.95	Put	Currency Future	2650	2659	2650	2659	0.00
23/10/2009	€ / R On 14-December-09	14.05	Call	Currency Future	8	8	8	8	0.00
23/10/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2749	2759	2749	2759	0.00
23/10/2009	€ / R On 14-December-09	14.15	Call	Currency Future	8	7	8	7	0.00
23/10/2009	€ / R On 14-December-09	14.15	Put	Currency Future	2848	2858	2848	2858	0.00
23/10/2009	€ / R On 14-December-09	14.25	Call	Currency Future	7	7	7	7	0.00
23/10/2009	€ / R On 14-December-09	14.25	Put	Currency Future	2947	2957	2947	2957	0.00
23/10/2009	€ / R On 14-December-09	13.30	Call	Currency Future	19	18	19	18	0.00
23/10/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2010	2018	2010	2018	0.00
23/10/2009	€ / R On 14-December-09	13.40	Call	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
23/10/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2107	2116	2107	2116	0.00
23/10/2009	€ / R On 14-December-09	13.80	Call	Currency Future	11	10	11	10	0.00
23/10/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2501	2511	2501	2511	0.00
23/10/2009	€ / R On 14-December-09	13.90	Call	Currency Future	10	9	10	9	0.00
23/10/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2600	2610	2600	2610	0.00
23/10/2009	€ / R On 14-December-09	14.00	Call	Currency Future	9	8	9	8	0.00
23/10/2009	€ / R On 14-December-09	14.00	Put	Currency Future	2699	2709	2699	2709	0.00
23/10/2009	€ / R On 14-December-09	13.05	Call	Currency Future	26	24	26	24	0.00
23/10/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1766	1775	1766	1775	0.00
23/10/2009	€ / R On 14-December-09	13.15	Call	Currency Future	23	21	23	21	0.00
23/10/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1863	1872	1863	1872	0.00
23/10/2009	€ / R On 14-December-09	13.65	Call	Currency Future	13	12	13	12	0.00
23/10/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2353	2363	2353	2363	0.00
23/10/2009	€ / R On 14-December-09	13.15	Call	Currency Future	23	21	23	21	0.00
23/10/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1863	1872	1863	1872	0.00
23/10/2009	€ / R On 14-December-09	13.85	Call	Currency Future	10	10	10	10	0.00
23/10/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2551	2560	2551	2560	0.00
23/10/2009	€ / R On 14-December-09	13.10	Call	Currency Future	24	22	24	22	0.00
23/10/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1814	1823	1814	1823	0.00
23/10/2009	€ / R On 14-December-09	13.80	Call	Currency Future	11	10	11	10	0.00
23/10/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2501	2511	2501	2511	0.00
23/10/2009	€ / R On 14-December-09	13.90	Call	Currency Future	10	9	10	9	0.00
23/10/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2600	2610	2600	2610	0.00
23/10/2009	€ / R On 14-December-09	14.10	Call	Currency Future	8	8	8	8	0.00
23/10/2009	€ / R On 14-December-09	14.10	Put	Currency Future	2798	2808	2798	2808	0.00
23/10/2009	€ / R On 14-December-09	14.05	Call	Currency Future	8	8	8	8	0.00
23/10/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2749	2759	2749	2759	0.00
23/10/2009	€ / R On 14-December-09	12.95	Call	Currency Future	29	27	29	27	0.00
23/10/2009	€ / R On 14-December-09	12.95	Put	Currency Future	1669	1678	1669	1678	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 14-December-09	12.90	Call	Currency Future	31	29	31	29	0.00
23/10/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1621	1629	1621	1629	0.00
23/10/2009	€ / R On 14-December-09	13.10	Call	Currency Future	24	22	24	22	0.00
23/10/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1814	1823	1814	1823	0.00
23/10/2009	€ / R On 14-December-09	13.60	Call	Currency Future	14	13	14	13	0.00
23/10/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2304	2313	2304	2313	0.00
23/10/2009	€ / R On 14-December-09	12.90	Call	Currency Future	31	29	31	29	0.00
23/10/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1621	1629	1621	1629	0.00
23/10/2009	€ / R On 14-December-09	12.85	Call	Currency Future	33	31	33	31	0.00
23/10/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1573	1581	1573	1581	0.00
23/10/2009	€ / R On 14-December-09	13.05	Call	Currency Future	26	24	26	24	0.00
23/10/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1766	1775	1766	1775	0.00
23/10/2009	€ / R On 14-December-09	12.60	Call	Currency Future	45	42	45	42	0.00
23/10/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1335	1343	1335	1343	0.00
23/10/2009	€ / R On 14-December-09	12.35	Call	Currency Future	63	60	63	60	0.00
23/10/2009	€ / R On 14-December-09	12.35	Put	Currency Future	1103	1111	1103	1111	0.00
23/10/2009	€ / R On 14-December-09	12.65	Call	Currency Future	42	40	42	40	0.00
23/10/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1382	1390	1382	1390	0.00
23/10/2009	€ / R On 14-December-09	12.30	Call	Currency Future	68	64	68	64	0.00
23/10/2009	€ / R On 14-December-09	12.30	Put	Currency Future	1058	1065	1058	1065	0.00
23/10/2009	€ / R On 14-December-09	12.40	Call	Currency Future	59	56	59	56	0.00
23/10/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1149	1156	1149	1156	0.00
23/10/2009	€ / R On 14-December-09	12.60	Call	Currency Future	45	42	45	42	0.00
23/10/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1335	1343	1335	1343	0.00
23/10/2009	€ / R On 14-December-09	10.65	Call	Currency Future	736	725	736	725	0.00
23/10/2009	€ / R On 14-December-09	10.65	Put	Currency Future	76	76	76	76	0.00
23/10/2009	€ / R On 14-December-09	14.65	Call	Currency Future	5	5	5	5	0.00
23/10/2009	€ / R On 14-December-09	14.65	Put	Currency Future	3345	3355	3345	3355	0.00
23/10/2009	€ / R On 14-December-09	10.45	Call	Currency Future	906	898	906	898	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 14-December-09	10.45	Put	Currency Future	47	49	47	49	0.00
23/10/2009	€ / R On 14-December-09	14.75	Call	Currency Future	4	4	4	4	0.00
23/10/2009	€ / R On 14-December-09	14.75	Put	Currency Future	3445	3455	3445	3455	0.00
23/10/2009	€ / R On 14-December-09	9.55	Call	Currency Future	1769	1758	1769	1758	0.00
23/10/2009	€ / R On 14-December-09	9.55	Put	Currency Future	10	9	10	9	0.00
23/10/2009	€ / R On 14-December-09	15.55	Call	Currency Future	2	2	2	2	0.00
23/10/2009	€ / R On 14-December-09	15.55	Put	Currency Future	4243	4253	4243	4253	0.00
23/10/2009	€ / R On 14-December-09	17.05	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	17.05	Put	Currency Future	5741	5752	5741	5752	0.00
23/10/2009	€ / R On 14-December-09	18.55	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	18.55	Put	Currency Future	7241	7251	7241	7251	0.00
23/10/2009	€ / R On 14-December-09	9.25	Call	Currency Future	2066	2055	2066	2055	0.00
23/10/2009	€ / R On 14-December-09	9.25	Put	Currency Future	6	6	6	6	0.00
23/10/2009	€ / R On 14-December-09	10.75	Call	Currency Future	655	643	655	643	0.00
23/10/2009	€ / R On 14-December-09	10.75	Put	Currency Future	96	94	96	94	0.00
23/10/2009	€ / R On 14-December-09	15.25	Call	Currency Future	3	3	3	3	0.00
23/10/2009	€ / R On 14-December-09	15.25	Put	Currency Future	3943	3954	3943	3954	0.00
23/10/2009	€ / R On 14-December-09	16.75	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	16.75	Put	Currency Future	5441	5452	5441	5452	0.00
23/10/2009	€ / R On 14-December-09	18.25	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	18.25	Put	Currency Future	6941	6951	6941	6951	0.00
23/10/2009	€ / R On 14-December-09	12.20	Call	Currency Future	78	74	78	74	0.00
23/10/2009	€ / R On 14-December-09	12.20	Put	Currency Future	968	975	968	975	0.00
23/10/2009	€ / R On 14-December-09	9.10	Call	Currency Future	2215	2204	2215	2204	0.00
23/10/2009	€ / R On 14-December-09	9.10	Put	Currency Future	5	5	5	5	0.00
23/10/2009	€ / R On 14-December-09	10.60	Call	Currency Future	777	768	777	768	0.00
23/10/2009	€ / R On 14-December-09	10.60	Put	Currency Future	68	68	68	68	0.00
23/10/2009	€ / R On 14-December-09	15.10	Call	Currency Future	3	3	3	3	0.00
23/10/2009	€ / R On 14-December-09	15.10	Put	Currency Future	3794	3804	3794	3804	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 14-December-09	16.60	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	16.60	Put	Currency Future	5292	5302	5292	5302	0.00
23/10/2009	€ / R On 14-December-09	18.10	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	18.10	Put	Currency Future	6791	6801	6791	6801	0.00
23/10/2009	€ / R On 14-December-09	7.80	Call	Currency Future	3510	3500	3510	3500	0.00
23/10/2009	€ / R On 14-December-09	7.80	Put	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	8.80	Call	Currency Future	2513	2502	2513	2502	0.00
23/10/2009	€ / R On 14-December-09	8.80	Put	Currency Future	3	3	3	3	0.00
23/10/2009	€ / R On 14-December-09	9.80	Call	Currency Future	1524	1513	1524	1513	0.00
23/10/2009	€ / R On 14-December-09	9.80	Put	Currency Future	14	14	14	14	0.00
23/10/2009	€ / R On 14-December-09	10.80	Call	Currency Future	617	603	617	603	0.00
23/10/2009	€ / R On 14-December-09	10.80	Put	Currency Future	107	104	107	104	0.00
23/10/2009	€ / R On 14-December-09	14.80	Call	Currency Future	4	4	4	4	0.00
23/10/2009	€ / R On 14-December-09	14.80	Put	Currency Future	3495	3505	3495	3505	0.00
23/10/2009	€ / R On 14-December-09	15.80	Call	Currency Future	2	2	2	2	0.00
23/10/2009	€ / R On 14-December-09	15.80	Put	Currency Future	4492	4503	4492	4503	0.00
23/10/2009	€ / R On 14-December-09	7.70	Call	Currency Future	3610	3599	3610	3599	0.00
23/10/2009	€ / R On 14-December-09	7.70	Put	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	8.70	Call	Currency Future	2612	2602	2612	2602	0.00
23/10/2009	€ / R On 14-December-09	8.70	Put	Currency Future	3	2	3	2	0.00
23/10/2009	€ / R On 14-December-09	9.70	Call	Currency Future	1622	1611	1622	1611	0.00
23/10/2009	€ / R On 14-December-09	9.70	Put	Currency Future	12	12	12	12	0.00
23/10/2009	€ / R On 14-December-09	10.70	Call	Currency Future	695	684	695	684	0.00
23/10/2009	€ / R On 14-December-09	10.70	Put	Currency Future	86	85	86	85	0.00
23/10/2009	€ / R On 14-December-09	14.70	Call	Currency Future	5	4	5	4	0.00
23/10/2009	€ / R On 14-December-09	14.70	Put	Currency Future	3395	3405	3395	3405	0.00
23/10/2009	€ / R On 14-December-09	15.70	Call	Currency Future	2	2	2	2	0.00
23/10/2009	€ / R On 14-December-09	15.70	Put	Currency Future	4393	4403	4393	4403	0.00
23/10/2009	€ / R On 14-December-09	7.65	Call	Currency Future	3660	3649	3660	3649	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 14-December-09	7.65	Put	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	8.65	Call	Currency Future	2662	2651	2662	2651	0.00
23/10/2009	€ / R On 14-December-09	8.65	Put	Currency Future	2	2	2	2	0.00
23/10/2009	€ / R On 14-December-09	9.65	Call	Currency Future	1671	1660	1671	1660	0.00
23/10/2009	€ / R On 14-December-09	9.65	Put	Currency Future	11	11	11	11	0.00
23/10/2009	€ / R On 14-December-09	15.65	Call	Currency Future	2	2	2	2	0.00
23/10/2009	€ / R On 14-December-09	15.65	Put	Currency Future	4343	4353	4343	4353	0.00
23/10/2009	€ / R On 14-December-09	7.90	Call	Currency Future	3410	3400	3410	3400	0.00
23/10/2009	€ / R On 14-December-09	7.90	Put	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	8.90	Call	Currency Future	2413	2402	2413	2402	0.00
23/10/2009	€ / R On 14-December-09	8.90	Put	Currency Future	4	3	4	3	0.00
23/10/2009	€ / R On 14-December-09	9.90	Call	Currency Future	1426	1415	1426	1415	0.00
23/10/2009	€ / R On 14-December-09	9.90	Put	Currency Future	17	16	17	16	0.00
23/10/2009	€ / R On 14-December-09	10.90	Call	Currency Future	542	527	542	527	0.00
23/10/2009	€ / R On 14-December-09	10.90	Put	Currency Future	133	127	133	127	0.00
23/10/2009	€ / R On 14-December-09	14.90	Call	Currency Future	4	4	4	4	0.00
23/10/2009	€ / R On 14-December-09	14.90	Put	Currency Future	3594	3605	3594	3605	0.00
23/10/2009	€ / R On 14-December-09	15.90	Call	Currency Future	2	2	2	2	0.00
23/10/2009	€ / R On 14-December-09	15.90	Put	Currency Future	4592	4602	4592	4602	0.00
23/10/2009	€ / R On 14-December-09	8.00	Call	Currency Future	3310	3300	3310	3300	0.00
23/10/2009	€ / R On 14-December-09	8.00	Put	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	9.00	Call	Currency Future	2314	2303	2314	2303	0.00
23/10/2009	€ / R On 14-December-09	9.00	Put	Currency Future	4	4	4	4	0.00
23/10/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1329	1318	1329	1318	0.00
23/10/2009	€ / R On 14-December-09	10.00	Put	Currency Future	19	19	19	19	0.00
23/10/2009	€ / R On 14-December-09	15.00	Call	Currency Future	4	4	4	4	0.00
23/10/2009	€ / R On 14-December-09	15.00	Put	Currency Future	3694	3704	3694	3704	0.00
23/10/2009	€ / R On 14-December-09	16.00	Call	Currency Future	2	2	2	2	0.00
23/10/2009	€ / R On 14-December-09	16.00	Put	Currency Future	4692	4702	4692	4702	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 14-December-09	8.10	Call	Currency Future	3210	3200	3210	3200	0.00
23/10/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	10.10	Call	Currency Future	1232	1222	1232	1222	0.00
23/10/2009	€ / R On 14-December-09	10.10	Put	Currency Future	23	22	23	22	0.00
23/10/2009	€ / R On 14-December-09	16.10	Call	Currency Future	2	2	2	2	0.00
23/10/2009	€ / R On 14-December-09	16.10	Put	Currency Future	4792	4802	4792	4802	0.00
23/10/2009	€ / R On 15-March-10	8.25	Call	Currency Future	3260	3248	3260	3248	0.00
23/10/2009	€ / R On 15-March-10	8.25	Put	Currency Future	11	10	11	10	0.00
23/10/2009	€ / R On 15-March-10	9.25	Call	Currency Future	2276	2264	2276	2264	0.00
23/10/2009	€ / R On 15-March-10	9.25	Put	Currency Future	27	26	27	26	0.00
23/10/2009	€ / R On 15-March-10	10.25	Call	Currency Future	1331	1311	1331	1311	0.00
23/10/2009	€ / R On 15-March-10	10.25	Put	Currency Future	82	73	82	73	0.00
23/10/2009	€ / R On 15-March-10	13.25	Call	Currency Future	134	130	134	130	0.00
23/10/2009	€ / R On 15-March-10	13.25	Put	Currency Future	1884	1891	1884	1891	0.00
23/10/2009	€ / R On 15-March-10	14.25	Call	Currency Future	61	57	61	57	0.00
23/10/2009	€ / R On 15-March-10	14.25	Put	Currency Future	2812	2818	2812	2818	0.00
23/10/2009	€ / R On 15-March-10	15.25	Call	Currency Future	27	25	27	25	0.00
23/10/2009	€ / R On 15-March-10	15.25	Put	Currency Future	3778	3787	3778	3787	0.00
23/10/2009	€ / R On 15-March-10	16.25	Call	Currency Future	16	15	16	15	0.00
23/10/2009	€ / R On 15-March-10	16.25	Put	Currency Future	4766	4777	4766	4777	0.00
23/10/2009	€ / R On 14-December-09	8.05	Call	Currency Future	3260	3250	3260	3250	0.00
23/10/2009	€ / R On 14-December-09	8.05	Put	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	9.05	Call	Currency Future	2264	2253	2264	2253	0.00
23/10/2009	€ / R On 14-December-09	9.05	Put	Currency Future	5	4	5	4	0.00
23/10/2009	€ / R On 14-December-09	10.05	Call	Currency Future	1281	1270	1281	1270	0.00
23/10/2009	€ / R On 14-December-09	10.05	Put	Currency Future	21	21	21	21	0.00
23/10/2009	€ / R On 14-December-09	15.05	Call	Currency Future	4	3	4	3	0.00
23/10/2009	€ / R On 14-December-09	15.05	Put	Currency Future	3744	3754	3744	3754	0.00
23/10/2009	€ / R On 14-December-09	16.05	Call	Currency Future	2	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 14-December-09	16.05	Put	Currency Future	4742	4752	4742	4752	0.00
23/10/2009	€ / R On 15-March-10	8.20	Call	Currency Future	3310	3298	3310	3298	0.00
23/10/2009	€ / R On 15-March-10	8.20	Put	Currency Future	10	9	10	9	0.00
23/10/2009	€ / R On 15-March-10	9.20	Call	Currency Future	2325	2313	2325	2313	0.00
23/10/2009	€ / R On 15-March-10	9.20	Put	Currency Future	26	25	26	25	0.00
23/10/2009	€ / R On 15-March-10	10.20	Call	Currency Future	1376	1357	1376	1357	0.00
23/10/2009	€ / R On 15-March-10	10.20	Put	Currency Future	77	69	77	69	0.00
23/10/2009	€ / R On 15-March-10	13.20	Call	Currency Future	138	134	138	134	0.00
23/10/2009	€ / R On 15-March-10	13.20	Put	Currency Future	1839	1845	1839	1845	0.00
23/10/2009	€ / R On 15-March-10	14.20	Call	Currency Future	64	59	64	59	0.00
23/10/2009	€ / R On 15-March-10	14.20	Put	Currency Future	2764	2771	2764	2771	0.00
23/10/2009	€ / R On 15-March-10	15.20	Call	Currency Future	28	26	28	26	0.00
23/10/2009	€ / R On 15-March-10	15.20	Put	Currency Future	3729	3738	3729	3738	0.00
23/10/2009	€ / R On 15-March-10	16.20	Call	Currency Future	16	15	16	15	0.00
23/10/2009	€ / R On 15-March-10	16.20	Put	Currency Future	4716	4727	4716	4727	0.00
23/10/2009	€ / R On 15-March-10	8.10	Call	Currency Future	3408	3397	3408	3397	0.00
23/10/2009	€ / R On 15-March-10	8.10	Put	Currency Future	9	8	9	8	0.00
23/10/2009	€ / R On 15-March-10	9.10	Call	Currency Future	2423	2411	2423	2411	0.00
23/10/2009	€ / R On 15-March-10	9.10	Put	Currency Future	24	22	24	22	0.00
23/10/2009	€ / R On 15-March-10	10.10	Call	Currency Future	1468	1450	1468	1450	0.00
23/10/2009	€ / R On 15-March-10	10.10	Put	Currency Future	68	62	68	62	0.00
23/10/2009	€ / R On 15-March-10	13.10	Call	Currency Future	148	143	148	143	0.00
23/10/2009	€ / R On 15-March-10	13.10	Put	Currency Future	1748	1754	1748	1754	0.00
23/10/2009	€ / R On 15-March-10	14.10	Call	Currency Future	69	64	69	64	0.00
23/10/2009	€ / R On 15-March-10	14.10	Put	Currency Future	2670	2676	2670	2676	0.00
23/10/2009	€ / R On 15-March-10	15.10	Call	Currency Future	31	28	31	28	0.00
23/10/2009	€ / R On 15-March-10	15.10	Put	Currency Future	3631	3640	3631	3640	0.00
23/10/2009	€ / R On 15-March-10	16.10	Call	Currency Future	17	16	17	16	0.00
23/10/2009	€ / R On 15-March-10	16.10	Put	Currency Future	4617	4628	4617	4628	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 14-December-09	7.85	Call	Currency Future	3460	3450	3460	3450	0.00
23/10/2009	€ / R On 14-December-09	7.85	Put	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	8.85	Call	Currency Future	2463	2452	2463	2452	0.00
23/10/2009	€ / R On 14-December-09	8.85	Put	Currency Future	3	3	3	3	0.00
23/10/2009	€ / R On 14-December-09	9.85	Call	Currency Future	1475	1464	1475	1464	0.00
23/10/2009	€ / R On 14-December-09	9.85	Put	Currency Future	15	15	15	15	0.00
23/10/2009	€ / R On 14-December-09	10.85	Call	Currency Future	579	564	579	564	0.00
23/10/2009	€ / R On 14-December-09	10.85	Put	Currency Future	119	115	119	115	0.00
23/10/2009	€ / R On 14-December-09	15.85	Call	Currency Future	2	2	2	2	0.00
23/10/2009	€ / R On 14-December-09	15.85	Put	Currency Future	4542	4553	4542	4553	0.00
23/10/2009	€ / R On 15-March-10	8.05	Call	Currency Future	3458	3446	3458	3446	0.00
23/10/2009	€ / R On 15-March-10	8.05	Put	Currency Future	8	8	8	8	0.00
23/10/2009	€ / R On 15-March-10	9.05	Call	Currency Future	2472	2460	2472	2460	0.00
23/10/2009	€ / R On 15-March-10	9.05	Put	Currency Future	23	21	23	21	0.00
23/10/2009	€ / R On 15-March-10	10.05	Call	Currency Future	1514	1497	1514	1497	0.00
23/10/2009	€ / R On 15-March-10	10.05	Put	Currency Future	64	59	64	59	0.00
23/10/2009	€ / R On 15-March-10	11.05	Call	Currency Future	727	709	727	709	0.00
23/10/2009	€ / R On 15-March-10	11.05	Put	Currency Future	277	271	277	271	0.00
23/10/2009	€ / R On 15-March-10	13.05	Call	Currency Future	153	148	153	148	0.00
23/10/2009	€ / R On 15-March-10	13.05	Put	Currency Future	1703	1709	1703	1709	0.00
23/10/2009	€ / R On 15-March-10	14.05	Call	Currency Future	72	67	72	67	0.00
23/10/2009	€ / R On 15-March-10	14.05	Put	Currency Future	2623	2629	2623	2629	0.00
23/10/2009	€ / R On 15-March-10	15.05	Call	Currency Future	32	29	32	29	0.00
23/10/2009	€ / R On 15-March-10	15.05	Put	Currency Future	3582	3591	3582	3591	0.00
23/10/2009	€ / R On 15-March-10	16.05	Call	Currency Future	17	16	17	16	0.00
23/10/2009	€ / R On 15-March-10	16.05	Put	Currency Future	4568	4578	4568	4578	0.00
23/10/2009	€ / R On 15-March-10	8.15	Call	Currency Future	3359	3347	3359	3347	0.00
23/10/2009	€ / R On 15-March-10	8.15	Put	Currency Future	9	9	9	9	0.00
23/10/2009	€ / R On 15-March-10	9.15	Call	Currency Future	2374	2362	2374	2362	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 15-March-10	9.15	Put	Currency Future	25	23	25	23	0.00
23/10/2009	€ / R On 15-March-10	10.15	Call	Currency Future	1422	1404	1422	1404	0.00
23/10/2009	€ / R On 15-March-10	10.15	Put	Currency Future	72	65	72	65	0.00
23/10/2009	€ / R On 15-March-10	13.15	Call	Currency Future	143	138	143	138	0.00
23/10/2009	€ / R On 15-March-10	13.15	Put	Currency Future	1793	1800	1793	1800	0.00
23/10/2009	€ / R On 15-March-10	14.15	Call	Currency Future	67	62	67	62	0.00
23/10/2009	€ / R On 15-March-10	14.15	Put	Currency Future	2717	2723	2717	2723	0.00
23/10/2009	€ / R On 15-March-10	15.15	Call	Currency Future	29	27	29	27	0.00
23/10/2009	€ / R On 15-March-10	15.15	Put	Currency Future	3680	3689	3680	3689	0.00
23/10/2009	€ / R On 15-March-10	16.15	Call	Currency Future	16	16	16	16	0.00
23/10/2009	€ / R On 15-March-10	16.15	Put	Currency Future	4667	4677	4667	4677	0.00
23/10/2009	€ / R On 15-March-10	7.90	Call	Currency Future	3607	3595	3607	3595	0.00
23/10/2009	€ / R On 15-March-10	7.90	Put	Currency Future	7	7	7	7	0.00
23/10/2009	€ / R On 15-March-10	8.90	Call	Currency Future	2619	2607	2619	2607	0.00
23/10/2009	€ / R On 15-March-10	8.90	Put	Currency Future	20	18	20	18	0.00
23/10/2009	€ / R On 15-March-10	9.90	Call	Currency Future	1653	1638	1653	1638	0.00
23/10/2009	€ / R On 15-March-10	9.90	Put	Currency Future	54	50	54	50	0.00
23/10/2009	€ / R On 15-March-10	10.90	Call	Currency Future	821	805	821	805	0.00
23/10/2009	€ / R On 15-March-10	10.90	Put	Currency Future	221	217	221	217	0.00
23/10/2009	€ / R On 15-March-10	12.90	Call	Currency Future	169	163	169	163	0.00
23/10/2009	€ / R On 15-March-10	12.90	Put	Currency Future	1569	1575	1569	1575	0.00
23/10/2009	€ / R On 15-March-10	13.90	Call	Currency Future	82	76	82	76	0.00
23/10/2009	€ / R On 15-March-10	13.90	Put	Currency Future	2482	2488	2482	2488	0.00
23/10/2009	€ / R On 15-March-10	14.90	Call	Currency Future	36	33	36	33	0.00
23/10/2009	€ / R On 15-March-10	14.90	Put	Currency Future	3436	3445	3436	3445	0.00
23/10/2009	€ / R On 15-March-10	15.90	Call	Currency Future	18	18	18	18	0.00
23/10/2009	€ / R On 15-March-10	15.90	Put	Currency Future	4419	4429	4419	4429	0.00
23/10/2009	€ / R On 15-March-10	7.80	Call	Currency Future	3706	3694	3706	3694	0.00
23/10/2009	€ / R On 15-March-10	7.80	Put	Currency Future	6	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 15-March-10	8.80	Call	Currency Future	2718	2705	2718	2705	0.00
23/10/2009	€ / R On 15-March-10	8.80	Put	Currency Future	18	17	18	17	0.00
23/10/2009	€ / R On 15-March-10	9.80	Call	Currency Future	1747	1733	1747	1733	0.00
23/10/2009	€ / R On 15-March-10	9.80	Put	Currency Future	48	45	48	45	0.00
23/10/2009	€ / R On 15-March-10	10.80	Call	Currency Future	888	874	888	874	0.00
23/10/2009	€ / R On 15-March-10	10.80	Put	Currency Future	188	185	188	185	0.00
23/10/2009	€ / R On 15-March-10	12.80	Call	Currency Future	181	175	181	175	0.00
23/10/2009	€ / R On 15-March-10	12.80	Put	Currency Future	1481	1487	1481	1487	0.00
23/10/2009	€ / R On 15-March-10	13.80	Call	Currency Future	89	83	89	83	0.00
23/10/2009	€ / R On 15-March-10	13.80	Put	Currency Future	2390	2394	2390	2394	0.00
23/10/2009	€ / R On 15-March-10	14.80	Call	Currency Future	39	36	39	36	0.00
23/10/2009	€ / R On 15-March-10	14.80	Put	Currency Future	3339	3347	3339	3347	0.00
23/10/2009	€ / R On 15-March-10	15.80	Call	Currency Future	19	19	19	19	0.00
23/10/2009	€ / R On 15-March-10	15.80	Put	Currency Future	4320	4330	4320	4330	0.00
23/10/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3656	3645	3656	3645	0.00
23/10/2009	€ / R On 15-March-10	7.85	Put	Currency Future	7	6	7	6	0.00
23/10/2009	€ / R On 15-March-10	8.85	Call	Currency Future	2669	2656	2669	2656	0.00
23/10/2009	€ / R On 15-March-10	8.85	Put	Currency Future	19	18	19	18	0.00
23/10/2009	€ / R On 15-March-10	9.85	Call	Currency Future	1700	1686	1700	1686	0.00
23/10/2009	€ / R On 15-March-10	9.85	Put	Currency Future	51	47	51	47	0.00
23/10/2009	€ / R On 15-March-10	10.85	Call	Currency Future	854	839	854	839	0.00
23/10/2009	€ / R On 15-March-10	10.85	Put	Currency Future	204	201	204	201	0.00
23/10/2009	€ / R On 15-March-10	12.85	Call	Currency Future	175	169	175	169	0.00
23/10/2009	€ / R On 15-March-10	12.85	Put	Currency Future	1525	1531	1525	1531	0.00
23/10/2009	€ / R On 15-March-10	13.85	Call	Currency Future	86	79	86	79	0.00
23/10/2009	€ / R On 15-March-10	13.85	Put	Currency Future	2436	2441	2436	2441	0.00
23/10/2009	€ / R On 15-March-10	14.85	Call	Currency Future	37	35	37	35	0.00
23/10/2009	€ / R On 15-March-10	14.85	Put	Currency Future	3388	3396	3388	3396	0.00
23/10/2009	€ / R On 15-March-10	15.85	Call	Currency Future	19	18	19	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
23/10/2009	€ / R On 15-March-10	15.85	Put	Currency Future	4369	4380	4369	4380	0.00
23/10/2009	€ / R On 15-March-10	8.00	Call	Currency Future	3507	3496	3507	3496	0.00
23/10/2009	€ / R On 15-March-10	8.00	Put	Currency Future	8	7	8	7	0.00
23/10/2009	€ / R On 15-March-10	9.00	Call	Currency Future	2521	2509	2521	2509	0.00
23/10/2009	€ / R On 15-March-10	9.00	Put	Currency Future	22	20	22	20	0.00
23/10/2009	€ / R On 15-March-10	10.00	Call	Currency Future	1560	1544	1560	1544	0.00
23/10/2009	€ / R On 15-March-10	10.00	Put	Currency Future	61	55	61	55	0.00
23/10/2009	€ / R On 15-March-10	13.00	Call	Currency Future	158	153	158	153	0.00
23/10/2009	€ / R On 15-March-10	13.00	Put	Currency Future	1658	1664	1658	1664	0.00
23/10/2009	€ / R On 15-March-10	14.00	Call	Currency Future	75	70	75	70	0.00
23/10/2009	€ / R On 15-March-10	14.00	Put	Currency Future	2576	2581	2576	2581	0.00
23/10/2009	€ / R On 15-March-10	15.00	Call	Currency Future	33	31	33	31	0.00
23/10/2009	€ / R On 15-March-10	15.00	Put	Currency Future	3534	3542	3534	3542	0.00
23/10/2009	€ / R On 15-March-10	16.00	Call	Currency Future	18	17	18	17	0.00
23/10/2009	€ / R On 15-March-10	16.00	Put	Currency Future	4518	4528	4518	4528	0.00
23/10/2009	€ / R On 14-December-09	7.75	Call	Currency Future	3560	3549	3560	3549	0.00
23/10/2009	€ / R On 14-December-09	7.75	Put	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	8.75	Call	Currency Future	2562	2552	2562	2552	0.00
23/10/2009	€ / R On 14-December-09	8.75	Put	Currency Future	3	2	3	2	0.00
23/10/2009	€ / R On 14-December-09	9.75	Call	Currency Future	1573	1562	1573	1562	0.00
23/10/2009	€ / R On 14-December-09	9.75	Put	Currency Future	13	13	13	13	0.00
23/10/2009	€ / R On 14-December-09	15.75	Call	Currency Future	2	2	2	2	0.00
23/10/2009	€ / R On 14-December-09	15.75	Put	Currency Future	4442	4453	4442	4453	0.00
23/10/2009	€ / R On 15-March-10	7.95	Call	Currency Future	3557	3545	3557	3545	0.00
23/10/2009	€ / R On 15-March-10	7.95	Put	Currency Future	7	7	7	7	0.00
23/10/2009	€ / R On 15-March-10	8.95	Call	Currency Future	2570	2558	2570	2558	0.00
23/10/2009	€ / R On 15-March-10	8.95	Put	Currency Future	21	19	21	19	0.00
23/10/2009	€ / R On 15-March-10	9.95	Call	Currency Future	1607	1591	1607	1591	0.00
23/10/2009	€ / R On 15-March-10	9.95	Put	Currency Future	57	53	57	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
23/10/2009	€ / R On 15-March-10	10.95	Call	Currency Future	789	773	789	773	0.00
23/10/2009	€ / R On 15-March-10	10.95	Put	Currency Future	239	234	239	234	0.00
23/10/2009	€ / R On 15-March-10	12.95	Call	Currency Future	163	158	163	158	0.00
23/10/2009	€ / R On 15-March-10	12.95	Put	Currency Future	1614	1619	1614	1619	0.00
23/10/2009	€ / R On 15-March-10	13.95	Call	Currency Future	79	73	79	73	0.00
23/10/2009	€ / R On 15-March-10	13.95	Put	Currency Future	2529	2534	2529	2534	0.00
23/10/2009	€ / R On 15-March-10	14.95	Call	Currency Future	35	32	35	32	0.00
23/10/2009	€ / R On 15-March-10	14.95	Put	Currency Future	3485	3493	3485	3493	0.00
23/10/2009	€ / R On 15-March-10	15.95	Call	Currency Future	18	17	18	17	0.00
23/10/2009	€ / R On 15-March-10	15.95	Put	Currency Future	4468	4479	4468	4479	0.00
23/10/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3710	3699	3710	3699	0.00
23/10/2009	€ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	8.60	Call	Currency Future	2712	2701	2712	2701	0.00
23/10/2009	€ / R On 14-December-09	8.60	Put	Currency Future	2	2	2	2	0.00
23/10/2009	€ / R On 14-December-09	9.60	Call	Currency Future	1720	1709	1720	1709	0.00
23/10/2009	€ / R On 14-December-09	9.60	Put	Currency Future	10	10	10	10	0.00
23/10/2009	€ / R On 14-December-09	15.60	Call	Currency Future	2	2	2	2	0.00
23/10/2009	€ / R On 14-December-09	15.60	Put	Currency Future	4293	4303	4293	4303	0.00
23/10/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3710	3699	3710	3699	0.00
23/10/2009	€ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 15-March-10	7.75	Call	Currency Future	3755	3744	3755	3744	0.00
23/10/2009	€ / R On 15-March-10	7.75	Put	Currency Future	6	5	6	5	0.00
23/10/2009	€ / R On 15-March-10	8.75	Call	Currency Future	2767	2755	2767	2755	0.00
23/10/2009	€ / R On 15-March-10	8.75	Put	Currency Future	17	16	17	16	0.00
23/10/2009	€ / R On 15-March-10	9.75	Call	Currency Future	1795	1781	1795	1781	0.00
23/10/2009	€ / R On 15-March-10	9.75	Put	Currency Future	45	43	45	43	0.00
23/10/2009	€ / R On 15-March-10	10.75	Call	Currency Future	923	909	923	909	0.00
23/10/2009	€ / R On 15-March-10	10.75	Put	Currency Future	173	170	173	170	0.00
23/10/2009	€ / R On 15-March-10	12.75	Call	Currency Future	187	181	187	181	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 15-March-10	12.75	Put	Currency Future	1438	1443	1438	1443	0.00
23/10/2009	€ / R On 15-March-10	13.75	Call	Currency Future	93	86	93	86	0.00
23/10/2009	€ / R On 15-March-10	13.75	Put	Currency Future	2343	2348	2343	2348	0.00
23/10/2009	€ / R On 15-March-10	14.75	Call	Currency Future	41	37	41	37	0.00
23/10/2009	€ / R On 15-March-10	14.75	Put	Currency Future	3291	3299	3291	3299	0.00
23/10/2009	€ / R On 15-March-10	15.75	Call	Currency Future	20	19	20	19	0.00
23/10/2009	€ / R On 15-March-10	15.75	Put	Currency Future	4270	4280	4270	4280	0.00
23/10/2009	€ / R On 14-December-09	7.50	Call	Currency Future	3810	3799	3810	3799	0.00
23/10/2009	€ / R On 14-December-09	7.50	Put	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	8.50	Call	Currency Future	2812	2801	2812	2801	0.00
23/10/2009	€ / R On 14-December-09	8.50	Put	Currency Future	2	2	2	2	0.00
23/10/2009	€ / R On 14-December-09	9.50	Call	Currency Future	1819	1808	1819	1808	0.00
23/10/2009	€ / R On 14-December-09	9.50	Put	Currency Future	9	8	9	8	0.00
23/10/2009	€ / R On 14-December-09	10.50	Call	Currency Future	863	854	863	854	0.00
23/10/2009	€ / R On 14-December-09	10.50	Put	Currency Future	53	55	53	55	0.00
23/10/2009	€ / R On 14-December-09	14.50	Call	Currency Future	6	5	6	5	0.00
23/10/2009	€ / R On 14-December-09	14.50	Put	Currency Future	3196	3206	3196	3206	0.00
23/10/2009	€ / R On 14-December-09	15.50	Call	Currency Future	3	2	3	2	0.00
23/10/2009	€ / R On 14-December-09	15.50	Put	Currency Future	4193	4203	4193	4203	0.00
23/10/2009	€ / R On 15-March-10	7.70	Call	Currency Future	3805	3794	3805	3794	0.00
23/10/2009	€ / R On 15-March-10	7.70	Put	Currency Future	5	5	5	5	0.00
23/10/2009	€ / R On 15-March-10	8.70	Call	Currency Future	2816	2804	2816	2804	0.00
23/10/2009	€ / R On 15-March-10	8.70	Put	Currency Future	17	15	17	15	0.00
23/10/2009	€ / R On 15-March-10	9.70	Call	Currency Future	1842	1829	1842	1829	0.00
23/10/2009	€ / R On 15-March-10	9.70	Put	Currency Future	42	40	42	40	0.00
23/10/2009	€ / R On 15-March-10	10.70	Call	Currency Future	959	945	959	945	0.00
23/10/2009	€ / R On 15-March-10	10.70	Put	Currency Future	159	157	159	157	0.00
23/10/2009	€ / R On 15-March-10	12.70	Call	Currency Future	194	188	194	188	0.00
23/10/2009	€ / R On 15-March-10	12.70	Put	Currency Future	1395	1399	1395	1399	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 15-March-10	13.70	Call	Currency Future	97	90	97	90	0.00
23/10/2009	€ / R On 15-March-10	13.70	Put	Currency Future	2297	2302	2297	2302	0.00
23/10/2009	€ / R On 15-March-10	14.70	Call	Currency Future	42	39	42	39	0.00
23/10/2009	€ / R On 15-March-10	14.70	Put	Currency Future	3243	3251	3243	3251	0.00
23/10/2009	€ / R On 15-March-10	15.70	Call	Currency Future	20	19	20	19	0.00
23/10/2009	€ / R On 15-March-10	15.70	Put	Currency Future	4221	4231	4221	4231	0.00
23/10/2009	€ / R On 14-December-09	7.30	Call	Currency Future	4010	3999	4010	3999	0.00
23/10/2009	€ / R On 14-December-09	7.30	Put	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	8.30	Call	Currency Future	3011	3000	3011	3000	0.00
23/10/2009	€ / R On 14-December-09	8.30	Put	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	9.30	Call	Currency Future	2016	2005	2016	2005	0.00
23/10/2009	€ / R On 14-December-09	9.30	Put	Currency Future	7	6	7	6	0.00
23/10/2009	€ / R On 14-December-09	10.30	Call	Currency Future	1041	1034	1041	1034	0.00
23/10/2009	€ / R On 14-December-09	10.30	Put	Currency Future	32	35	32	35	0.00
23/10/2009	€ / R On 14-December-09	14.30	Call	Currency Future	7	6	7	6	0.00
23/10/2009	€ / R On 14-December-09	14.30	Put	Currency Future	2997	3007	2997	3007	0.00
23/10/2009	€ / R On 14-December-09	15.30	Call	Currency Future	3	3	3	3	0.00
23/10/2009	€ / R On 14-December-09	15.30	Put	Currency Future	3993	4004	3993	4004	0.00
23/10/2009	€ / R On 15-March-10	7.50	Call	Currency Future	4004	3993	4004	3993	0.00
23/10/2009	€ / R On 15-March-10	7.50	Put	Currency Future	4	4	4	4	0.00
23/10/2009	€ / R On 15-March-10	8.50	Call	Currency Future	3014	3001	3014	3001	0.00
23/10/2009	€ / R On 15-March-10	8.50	Put	Currency Future	14	13	14	13	0.00
23/10/2009	€ / R On 15-March-10	9.50	Call	Currency Future	2033	2021	2033	2021	0.00
23/10/2009	€ / R On 15-March-10	9.50	Put	Currency Future	33	33	33	33	0.00
23/10/2009	€ / R On 15-March-10	10.50	Call	Currency Future	1109	1098	1109	1098	0.00
23/10/2009	€ / R On 15-March-10	10.50	Put	Currency Future	110	109	110	109	0.00
23/10/2009	€ / R On 15-March-10	12.50	Call	Currency Future	224	217	224	217	0.00
23/10/2009	€ / R On 15-March-10	12.50	Put	Currency Future	1225	1229	1225	1229	0.00
23/10/2009	€ / R On 15-March-10	13.50	Call	Currency Future	115	107	115	107	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 15-March-10	13.50	Put	Currency Future	2115	2119	2115	2119	0.00
23/10/2009	€ / R On 15-March-10	14.50	Call	Currency Future	50	46	50	46	0.00
23/10/2009	€ / R On 15-March-10	14.50	Put	Currency Future	3050	3058	3050	3058	0.00
23/10/2009	€ / R On 15-March-10	15.50	Call	Currency Future	22	21	22	21	0.00
23/10/2009	€ / R On 15-March-10	15.50	Put	Currency Future	4023	4033	4023	4033	0.00
23/10/2009	€ / R On 14-December-09	7.20	Call	Currency Future	4110	4099	4110	4099	0.00
23/10/2009	€ / R On 14-December-09	7.20	Put	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	8.20	Call	Currency Future	3111	3100	3111	3100	0.00
23/10/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	9.20	Call	Currency Future	2115	2105	2115	2105	0.00
23/10/2009	€ / R On 14-December-09	9.20	Put	Currency Future	6	5	6	5	0.00
23/10/2009	€ / R On 14-December-09	10.20	Call	Currency Future	1136	1127	1136	1127	0.00
23/10/2009	€ / R On 14-December-09	10.20	Put	Currency Future	27	28	27	28	0.00
23/10/2009	€ / R On 14-December-09	14.20	Call	Currency Future	7	7	7	7	0.00
23/10/2009	€ / R On 14-December-09	14.20	Put	Currency Future	2898	2908	2898	2908	0.00
23/10/2009	€ / R On 14-December-09	15.20	Call	Currency Future	3	3	3	3	0.00
23/10/2009	€ / R On 14-December-09	15.20	Put	Currency Future	3894	3904	3894	3904	0.00
23/10/2009	€ / R On 15-March-10	7.35	Call	Currency Future	4153	4142	4153	4142	0.00
23/10/2009	€ / R On 15-March-10	7.35	Put	Currency Future	3	3	3	3	0.00
23/10/2009	€ / R On 15-March-10	8.35	Call	Currency Future	3161	3150	3161	3150	0.00
23/10/2009	€ / R On 15-March-10	8.35	Put	Currency Future	12	11	12	11	0.00
23/10/2009	€ / R On 15-March-10	9.35	Call	Currency Future	2179	2167	2179	2167	0.00
23/10/2009	€ / R On 15-March-10	9.35	Put	Currency Future	29	28	29	28	0.00
23/10/2009	€ / R On 15-March-10	10.35	Call	Currency Future	1241	1220	1241	1220	0.00
23/10/2009	€ / R On 15-March-10	10.35	Put	Currency Future	92	81	92	81	0.00
23/10/2009	€ / R On 15-March-10	12.35	Call	Currency Future	251	243	251	243	0.00
23/10/2009	€ / R On 15-March-10	12.35	Put	Currency Future	1101	1104	1101	1104	0.00
23/10/2009	€ / R On 15-March-10	13.35	Call	Currency Future	126	122	126	122	0.00
23/10/2009	€ / R On 15-March-10	13.35	Put	Currency Future	1976	1983	1976	1983	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 15-March-10	14.35	Call	Currency Future	56	52	56	52	0.00
23/10/2009	€ / R On 15-March-10	14.35	Put	Currency Future	2907	2914	2907	2914	0.00
23/10/2009	€ / R On 15-March-10	15.35	Call	Currency Future	25	23	25	23	0.00
23/10/2009	€ / R On 15-March-10	15.35	Put	Currency Future	3876	3885	3876	3885	0.00
23/10/2009	€ / R On 14-December-09	17.20	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	17.20	Put	Currency Future	5891	5902	5891	5902	0.00
23/10/2009	€ / R On 14-December-09	19.20	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	19.20	Put	Currency Future	7891	7901	7891	7901	0.00
23/10/2009	€ / R On 15-March-10	17.35	Call	Currency Future	10	10	10	10	0.00
23/10/2009	€ / R On 15-March-10	17.35	Put	Currency Future	5861	5872	5861	5872	0.00
23/10/2009	€ / R On 15-March-10	19.35	Call	Currency Future	5	5	5	5	0.00
23/10/2009	€ / R On 15-March-10	19.35	Put	Currency Future	7855	7866	7855	7866	0.00
23/10/2009	€ / R On 14-December-09	17.30	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	17.30	Put	Currency Future	5991	6001	5991	6001	0.00
23/10/2009	€ / R On 14-December-09	19.30	Call	Currency Future	1	0	1	0	0.00
23/10/2009	€ / R On 14-December-09	19.30	Put	Currency Future	7991	8001	7991	8001	0.00
23/10/2009	€ / R On 15-March-10	17.50	Call	Currency Future	10	9	10	9	0.00
23/10/2009	€ / R On 15-March-10	17.50	Put	Currency Future	6010	6021	6010	6021	0.00
23/10/2009	€ / R On 15-March-10	19.50	Call	Currency Future	5	4	5	4	0.00
23/10/2009	€ / R On 15-March-10	19.50	Put	Currency Future	8005	8016	8005	8016	0.00
23/10/2009	€ / R On 14-December-09	7.40	Call	Currency Future	3910	3899	3910	3899	0.00
23/10/2009	€ / R On 14-December-09	7.40	Put	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	8.40	Call	Currency Future	2911	2901	2911	2901	0.00
23/10/2009	€ / R On 14-December-09	8.40	Put	Currency Future	2	1	2	1	0.00
23/10/2009	€ / R On 14-December-09	9.40	Call	Currency Future	1917	1907	1917	1907	0.00
23/10/2009	€ / R On 14-December-09	9.40	Put	Currency Future	8	7	8	7	0.00
23/10/2009	€ / R On 14-December-09	10.40	Call	Currency Future	951	943	951	943	0.00
23/10/2009	€ / R On 14-December-09	10.40	Put	Currency Future	41	44	41	44	0.00
23/10/2009	€ / R On 14-December-09	15.40	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
23/10/2009	€ / R On 14-December-09	15.40	Put	Currency Future	4093	4103	4093	4103	0.00
23/10/2009	€ / R On 14-December-09	17.40	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	17.40	Put	Currency Future	6091	6101	6091	6101	0.00
23/10/2009	€ / R On 14-December-09	19.40	Call	Currency Future	1	0	1	0	0.00
23/10/2009	€ / R On 14-December-09	19.40	Put	Currency Future	8091	8101	8091	8101	0.00
23/10/2009	€ / R On 15-March-10	7.60	Call	Currency Future	3904	3893	3904	3893	0.00
23/10/2009	€ / R On 15-March-10	7.60	Put	Currency Future	5	5	5	5	0.00
23/10/2009	€ / R On 15-March-10	8.60	Call	Currency Future	2915	2902	2915	2902	0.00
23/10/2009	€ / R On 15-March-10	8.60	Put	Currency Future	15	14	15	14	0.00
23/10/2009	€ / R On 15-March-10	9.60	Call	Currency Future	1937	1925	1937	1925	0.00
23/10/2009	€ / R On 15-March-10	9.60	Put	Currency Future	38	37	38	37	0.00
23/10/2009	€ / R On 15-March-10	10.60	Call	Currency Future	1032	1020	1032	1020	0.00
23/10/2009	€ / R On 15-March-10	10.60	Put	Currency Future	133	131	133	131	0.00
23/10/2009	€ / R On 15-March-10	13.60	Call	Currency Future	106	98	106	98	0.00
23/10/2009	€ / R On 15-March-10	13.60	Put	Currency Future	2206	2210	2206	2210	0.00
23/10/2009	€ / R On 15-March-10	15.60	Call	Currency Future	21	20	21	20	0.00
23/10/2009	€ / R On 15-March-10	15.60	Put	Currency Future	4122	4132	4122	4132	0.00
23/10/2009	€ / R On 15-March-10	17.60	Call	Currency Future	10	9	10	9	0.00
23/10/2009	€ / R On 15-March-10	17.60	Put	Currency Future	6110	6121	6110	6121	0.00
23/10/2009	€ / R On 15-March-10	19.60	Call	Currency Future	4	4	4	4	0.00
23/10/2009	€ / R On 15-March-10	19.60	Put	Currency Future	8105	8115	8105	8115	0.00
23/10/2009	€ / R On 14-December-09	17.50	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	17.50	Put	Currency Future	6191	6201	6191	6201	0.00
23/10/2009	€ / R On 14-December-09	19.50	Call	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	19.50	Put	Currency Future	8191	8201	8191	8201	0.00
23/10/2009	€ / R On 15-March-10	17.70	Call	Currency Future	9	9	9	9	0.00
23/10/2009	€ / R On 15-March-10	17.70	Put	Currency Future	6209	6220	6209	6220	0.00
23/10/2009	€ / R On 15-March-10	19.70	Call	Currency Future	4	3	4	3	0.00
23/10/2009	€ / R On 15-March-10	19.70	Put	Currency Future	8204	8215	8204	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
23/10/2009	€ / R On 14-December-09	17.65	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	17.65	Put	Currency Future	6341	6351	6341	6351	0.00
23/10/2009	€ / R On 14-December-09	19.65	Call	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	19.65	Put	Currency Future	8341	8351	8341	8351	0.00
23/10/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3656	3645	3656	3645	0.00
23/10/2009	€ / R On 15-March-10	7.85	Put	Currency Future	7	6	7	6	0.00
23/10/2009	€ / R On 15-March-10	17.85	Call	Currency Future	9	8	9	8	0.00
23/10/2009	€ / R On 15-March-10	17.85	Put	Currency Future	6359	6370	6359	6370	0.00
23/10/2009	€ / R On 15-March-10	19.85	Call	Currency Future	4	3	4	3	0.00
23/10/2009	€ / R On 15-March-10	19.85	Put	Currency Future	8354	8365	8354	8365	0.00
23/10/2009	€ / R On 14-December-09	17.75	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	17.75	Put	Currency Future	6441	6451	6441	6451	0.00
23/10/2009	€ / R On 14-December-09	19.75	Call	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	19.75	Put	Currency Future	8441	8451	8441	8451	0.00
23/10/2009	€ / R On 15-March-10	17.95	Call	Currency Future	8	8	8	8	0.00
23/10/2009	€ / R On 15-March-10	17.95	Put	Currency Future	6459	6469	6459	6469	0.00
23/10/2009	€ / R On 15-March-10	19.95	Call	Currency Future	3	3	3	3	0.00
23/10/2009	€ / R On 15-March-10	19.95	Put	Currency Future	8454	8464	8454	8464	0.00
23/10/2009	€ / R On 14-December-09	17.90	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	17.90	Put	Currency Future	6591	6601	6591	6601	0.00
23/10/2009	€ / R On 14-December-09	19.90	Call	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	19.90	Put	Currency Future	8591	8601	8591	8601	0.00
23/10/2009	€ / R On 15-March-10	18.10	Call	Currency Future	8	7	8	7	0.00
23/10/2009	€ / R On 15-March-10	18.10	Put	Currency Future	6608	6619	6608	6619	0.00
23/10/2009	€ / R On 15-March-10	20.10	Call	Currency Future	3	3	3	3	0.00
23/10/2009	€ / R On 15-March-10	20.10	Put	Currency Future	8603	8614	8603	8614	0.00
23/10/2009	€ / R On 14-December-09	17.85	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	17.85	Put	Currency Future	6541	6551	6541	6551	0.00
23/10/2009	€ / R On 14-December-09	19.85	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 14-December-09	19.85	Put	Currency Future	8541	8551	8541	8551	0.00
23/10/2009	€ / R On 15-March-10	18.05	Call	Currency Future	8	7	8	7	0.00
23/10/2009	€ / R On 15-March-10	18.05	Put	Currency Future	6558	6569	6558	6569	0.00
23/10/2009	€ / R On 15-March-10	20.05	Call	Currency Future	3	3	3	3	0.00
23/10/2009	€ / R On 15-March-10	20.05	Put	Currency Future	8553	8564	8553	8564	0.00
23/10/2009	€ / R On 14-December-09	17.60	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	17.60	Put	Currency Future	6291	6301	6291	6301	0.00
23/10/2009	€ / R On 14-December-09	19.60	Call	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	19.60	Put	Currency Future	8291	8301	8291	8301	0.00
23/10/2009	€ / R On 15-March-10	17.80	Call	Currency Future	9	8	9	8	0.00
23/10/2009	€ / R On 15-March-10	17.80	Put	Currency Future	6309	6320	6309	6320	0.00
23/10/2009	€ / R On 15-March-10	19.80	Call	Currency Future	4	3	4	3	0.00
23/10/2009	€ / R On 15-March-10	19.80	Put	Currency Future	8304	8315	8304	8315	0.00
23/10/2009	€ / R On 14-December-09	7.25	Call	Currency Future	4060	4049	4060	4049	0.00
23/10/2009	€ / R On 14-December-09	7.25	Put	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	8.25	Call	Currency Future	3061	3050	3061	3050	0.00
23/10/2009	€ / R On 14-December-09	8.25	Put	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	10.25	Call	Currency Future	1089	1080	1089	1080	0.00
23/10/2009	€ / R On 14-December-09	10.25	Put	Currency Future	29	31	29	31	0.00
23/10/2009	€ / R On 14-December-09	17.25	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	17.25	Put	Currency Future	5941	5952	5941	5952	0.00
23/10/2009	€ / R On 14-December-09	19.25	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	19.25	Put	Currency Future	7941	7951	7941	7951	0.00
23/10/2009	€ / R On 15-March-10	7.45	Call	Currency Future	4053	4042	4053	4042	0.00
23/10/2009	€ / R On 15-March-10	7.45	Put	Currency Future	4	4	4	4	0.00
23/10/2009	€ / R On 15-March-10	8.45	Call	Currency Future	3063	3051	3063	3051	0.00
23/10/2009	€ / R On 15-March-10	8.45	Put	Currency Future	13	12	13	12	0.00
23/10/2009	€ / R On 15-March-10	9.45	Call	Currency Future	2082	2070	2082	2070	0.00
23/10/2009	€ / R On 15-March-10	9.45	Put	Currency Future	32	31	32	31	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 15-March-10	10.45	Call	Currency Future	1153	1138	1153	1138	0.00
23/10/2009	€ / R On 15-March-10	10.45	Put	Currency Future	103	99	103	99	0.00
23/10/2009	€ / R On 15-March-10	13.45	Call	Currency Future	118	112	118	112	0.00
23/10/2009	€ / R On 15-March-10	13.45	Put	Currency Future	2069	2073	2069	2073	0.00
23/10/2009	€ / R On 15-March-10	15.45	Call	Currency Future	23	22	23	22	0.00
23/10/2009	€ / R On 15-March-10	15.45	Put	Currency Future	3974	3984	3974	3984	0.00
23/10/2009	€ / R On 15-March-10	17.45	Call	Currency Future	10	10	10	10	0.00
23/10/2009	€ / R On 15-March-10	17.45	Put	Currency Future	5960	5971	5960	5971	0.00
23/10/2009	€ / R On 15-March-10	19.45	Call	Currency Future	5	4	5	4	0.00
23/10/2009	€ / R On 15-March-10	19.45	Put	Currency Future	7955	7966	7955	7966	0.00
23/10/2009	€ / R On 14-December-09	7.35	Call	Currency Future	3960	3949	3960	3949	0.00
23/10/2009	€ / R On 14-December-09	7.35	Put	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	8.35	Call	Currency Future	2961	2950	2961	2950	0.00
23/10/2009	€ / R On 14-December-09	8.35	Put	Currency Future	2	1	2	1	0.00
23/10/2009	€ / R On 14-December-09	9.35	Call	Currency Future	1967	1956	1967	1956	0.00
23/10/2009	€ / R On 14-December-09	9.35	Put	Currency Future	7	7	7	7	0.00
23/10/2009	€ / R On 14-December-09	10.35	Call	Currency Future	996	988	996	988	0.00
23/10/2009	€ / R On 14-December-09	10.35	Put	Currency Future	36	39	36	39	0.00
23/10/2009	€ / R On 14-December-09	15.35	Call	Currency Future	3	3	3	3	0.00
23/10/2009	€ / R On 14-December-09	15.35	Put	Currency Future	4043	4053	4043	4053	0.00
23/10/2009	€ / R On 14-December-09	17.35	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	17.35	Put	Currency Future	6041	6051	6041	6051	0.00
23/10/2009	€ / R On 14-December-09	19.35	Call	Currency Future	1	0	1	0	0.00
23/10/2009	€ / R On 14-December-09	19.35	Put	Currency Future	8041	8051	8041	8051	0.00
23/10/2009	€ / R On 15-March-10	7.40	Call	Currency Future	4103	4092	4103	4092	0.00
23/10/2009	€ / R On 15-March-10	7.40	Put	Currency Future	3	4	3	4	0.00
23/10/2009	€ / R On 15-March-10	8.40	Call	Currency Future	3112	3100	3112	3100	0.00
23/10/2009	€ / R On 15-March-10	8.40	Put	Currency Future	13	12	13	12	0.00
23/10/2009	€ / R On 15-March-10	9.40	Call	Currency Future	2130	2118	2130	2118	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 15-March-10	9.40	Put	Currency Future	31	30	31	30	0.00
23/10/2009	€ / R On 15-March-10	10.40	Call	Currency Future	1197	1178	1197	1178	0.00
23/10/2009	€ / R On 15-March-10	10.40	Put	Currency Future	98	90	98	90	0.00
23/10/2009	€ / R On 15-March-10	13.40	Call	Currency Future	122	117	122	117	0.00
23/10/2009	€ / R On 15-March-10	13.40	Put	Currency Future	2022	2028	2022	2028	0.00
23/10/2009	€ / R On 15-March-10	15.40	Call	Currency Future	24	23	24	23	0.00
23/10/2009	€ / R On 15-March-10	15.40	Put	Currency Future	3925	3934	3925	3934	0.00
23/10/2009	€ / R On 15-March-10	17.40	Call	Currency Future	10	10	10	10	0.00
23/10/2009	€ / R On 15-March-10	17.40	Put	Currency Future	5911	5921	5911	5921	0.00
23/10/2009	€ / R On 15-March-10	19.40	Call	Currency Future	5	4	5	4	0.00
23/10/2009	€ / R On 15-March-10	19.40	Put	Currency Future	7905	7916	7905	7916	0.00
23/10/2009	€ / R On 15-March-10	7.55	Call	Currency Future	3954	3943	3954	3943	0.00
23/10/2009	€ / R On 15-March-10	7.55	Put	Currency Future	4	4	4	4	0.00
23/10/2009	€ / R On 15-March-10	8.55	Call	Currency Future	2964	2952	2964	2952	0.00
23/10/2009	€ / R On 15-March-10	8.55	Put	Currency Future	15	13	15	13	0.00
23/10/2009	€ / R On 15-March-10	9.55	Call	Currency Future	1985	1973	1985	1973	0.00
23/10/2009	€ / R On 15-March-10	9.55	Put	Currency Future	36	35	36	35	0.00
23/10/2009	€ / R On 15-March-10	10.55	Call	Currency Future	1071	1058	1071	1058	0.00
23/10/2009	€ / R On 15-March-10	10.55	Put	Currency Future	121	120	121	120	0.00
23/10/2009	€ / R On 15-March-10	13.55	Call	Currency Future	110	103	110	103	0.00
23/10/2009	€ / R On 15-March-10	13.55	Put	Currency Future	2161	2164	2161	2164	0.00
23/10/2009	€ / R On 15-March-10	15.55	Call	Currency Future	22	21	22	21	0.00
23/10/2009	€ / R On 15-March-10	15.55	Put	Currency Future	4072	4082	4072	4082	0.00
23/10/2009	€ / R On 15-March-10	17.55	Call	Currency Future	10	9	10	9	0.00
23/10/2009	€ / R On 15-March-10	17.55	Put	Currency Future	6060	6071	6060	6071	0.00
23/10/2009	€ / R On 15-March-10	19.55	Call	Currency Future	4	4	4	4	0.00
23/10/2009	€ / R On 15-March-10	19.55	Put	Currency Future	8055	8065	8055	8065	0.00
23/10/2009	€ / R On 14-December-09	7.45	Call	Currency Future	3860	3849	3860	3849	0.00
23/10/2009	€ / R On 14-December-09	7.45	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
23/10/2009	€ / R On 14-December-09	8.45	Call	Currency Future	2861	2851	2861	2851	0.00
23/10/2009	€ / R On 14-December-09	8.45	Put	Currency Future	2	1	2	1	0.00
23/10/2009	€ / R On 14-December-09	9.45	Call	Currency Future	1868	1857	1868	1857	0.00
23/10/2009	€ / R On 14-December-09	9.45	Put	Currency Future	8	8	8	8	0.00
23/10/2009	€ / R On 14-December-09	15.45	Call	Currency Future	3	3	3	3	0.00
23/10/2009	€ / R On 14-December-09	15.45	Put	Currency Future	4143	4153	4143	4153	0.00
23/10/2009	€ / R On 14-December-09	17.45	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	17.45	Put	Currency Future	6141	6151	6141	6151	0.00
23/10/2009	€ / R On 14-December-09	19.45	Call	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	19.45	Put	Currency Future	8141	8151	8141	8151	0.00
23/10/2009	€ / R On 15-March-10	17.75	Call	Currency Future	9	8	9	8	0.00
23/10/2009	€ / R On 15-March-10	17.75	Put	Currency Future	6259	6270	6259	6270	0.00
23/10/2009	€ / R On 15-March-10	19.75	Call	Currency Future	4	3	4	3	0.00
23/10/2009	€ / R On 15-March-10	19.75	Put	Currency Future	8254	8265	8254	8265	0.00
23/10/2009	€ / R On 14-December-09	17.80	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	17.80	Put	Currency Future	6491	6501	6491	6501	0.00
23/10/2009	€ / R On 14-December-09	19.80	Call	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	19.80	Put	Currency Future	8491	8501	8491	8501	0.00
23/10/2009	€ / R On 15-March-10	18.00	Call	Currency Future	8	8	8	8	0.00
23/10/2009	€ / R On 15-March-10	18.00	Put	Currency Future	6508	6519	6508	6519	0.00
23/10/2009	€ / R On 15-March-10	20.00	Call	Currency Future	3	3	3	3	0.00
23/10/2009	€ / R On 15-March-10	20.00	Put	Currency Future	8504	8514	8504	8514	0.00
23/10/2009	€ / R On 14-December-09	17.70	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	17.70	Put	Currency Future	6391	6401	6391	6401	0.00
23/10/2009	€ / R On 14-December-09	19.70	Call	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	19.70	Put	Currency Future	8391	8401	8391	8401	0.00
23/10/2009	€ / R On 15-March-10	17.90	Call	Currency Future	8	8	8	8	0.00
23/10/2009	€ / R On 15-March-10	17.90	Put	Currency Future	6409	6419	6409	6419	0.00
23/10/2009	€ / R On 15-March-10	19.90	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
23/10/2009	€ / R On 15-March-10	19.90	Put	Currency Future	8404	8414	8404	8414	0.00
23/10/2009	€ / R On 15-March-10	7.65	Call	Currency Future	3855	3843	3855	3843	0.00
23/10/2009	€ / R On 15-March-10	7.65	Put	Currency Future	5	5	5	5	0.00
23/10/2009	€ / R On 15-March-10	8.65	Call	Currency Future	2866	2853	2866	2853	0.00
23/10/2009	€ / R On 15-March-10	8.65	Put	Currency Future	16	15	16	15	0.00
23/10/2009	€ / R On 15-March-10	9.65	Call	Currency Future	1890	1877	1890	1877	0.00
23/10/2009	€ / R On 15-March-10	9.65	Put	Currency Future	40	38	40	38	0.00
23/10/2009	€ / R On 15-March-10	10.65	Call	Currency Future	995	982	995	982	0.00
23/10/2009	€ / R On 15-March-10	10.65	Put	Currency Future	146	144	146	144	0.00
23/10/2009	€ / R On 15-March-10	11.65	Call	Currency Future	434	423	434	423	0.00
23/10/2009	€ / R On 15-March-10	11.65	Put	Currency Future	585	584	585	584	0.00
23/10/2009	€ / R On 15-March-10	13.65	Call	Currency Future	101	94	101	94	0.00
23/10/2009	€ / R On 15-March-10	13.65	Put	Currency Future	2252	2256	2252	2256	0.00
23/10/2009	€ / R On 15-March-10	15.65	Call	Currency Future	21	20	21	20	0.00
23/10/2009	€ / R On 15-March-10	15.65	Put	Currency Future	4171	4181	4171	4181	0.00
23/10/2009	€ / R On 15-March-10	17.65	Call	Currency Future	9	9	9	9	0.00
23/10/2009	€ / R On 15-March-10	17.65	Put	Currency Future	6160	6170	6160	6170	0.00
23/10/2009	€ / R On 15-March-10	19.65	Call	Currency Future	4	4	4	4	0.00
23/10/2009	€ / R On 15-March-10	19.65	Put	Currency Future	8155	8165	8155	8165	0.00
23/10/2009	€ / R On 14-December-09	7.10	Call	Currency Future	4210	4199	4210	4199	0.00
23/10/2009	€ / R On 14-December-09	7.10	Put	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	17.10	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	17.10	Put	Currency Future	5791	5802	5791	5802	0.00
23/10/2009	€ / R On 14-December-09	19.10	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	19.10	Put	Currency Future	7791	7801	7791	7801	0.00
23/10/2009	€ / R On 15-March-10	7.25	Call	Currency Future	4252	4241	4252	4241	0.00
23/10/2009	€ / R On 15-March-10	7.25	Put	Currency Future	2	3	2	3	0.00
23/10/2009	€ / R On 15-March-10	17.25	Call	Currency Future	11	10	11	10	0.00
23/10/2009	€ / R On 15-March-10	17.25	Put	Currency Future	5761	5772	5761	5772	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 15-March-10	19.25	Call	Currency Future	5	5	5	5	0.00
23/10/2009	€ / R On 15-March-10	19.25	Put	Currency Future	7755	7766	7755	7766	0.00
23/10/2009	€ / R On 14-December-09	7.15	Call	Currency Future	4160	4149	4160	4149	0.00
23/10/2009	€ / R On 14-December-09	7.15	Put	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	8.15	Call	Currency Future	3160	3150	3160	3150	0.00
23/10/2009	€ / R On 14-December-09	8.15	Put	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	9.15	Call	Currency Future	2165	2154	2165	2154	0.00
23/10/2009	€ / R On 14-December-09	9.15	Put	Currency Future	5	5	5	5	0.00
23/10/2009	€ / R On 14-December-09	10.15	Call	Currency Future	1184	1174	1184	1174	0.00
23/10/2009	€ / R On 14-December-09	10.15	Put	Currency Future	25	24	25	24	0.00
23/10/2009	€ / R On 14-December-09	15.15	Call	Currency Future	3	3	3	3	0.00
23/10/2009	€ / R On 14-December-09	15.15	Put	Currency Future	3844	3854	3844	3854	0.00
23/10/2009	€ / R On 14-December-09	17.15	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	17.15	Put	Currency Future	5841	5852	5841	5852	0.00
23/10/2009	€ / R On 14-December-09	19.15	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	19.15	Put	Currency Future	7841	7851	7841	7851	0.00
23/10/2009	€ / R On 15-March-10	7.30	Call	Currency Future	4202	4191	4202	4191	0.00
23/10/2009	€ / R On 15-March-10	7.30	Put	Currency Future	3	3	3	3	0.00
23/10/2009	€ / R On 15-March-10	8.30	Call	Currency Future	3211	3199	3211	3199	0.00
23/10/2009	€ / R On 15-March-10	8.30	Put	Currency Future	11	10	11	10	0.00
23/10/2009	€ / R On 15-March-10	9.30	Call	Currency Future	2228	2215	2228	2215	0.00
23/10/2009	€ / R On 15-March-10	9.30	Put	Currency Future	28	27	28	27	0.00
23/10/2009	€ / R On 15-March-10	10.30	Call	Currency Future	1286	1265	1286	1265	0.00
23/10/2009	€ / R On 15-March-10	10.30	Put	Currency Future	87	77	87	77	0.00
23/10/2009	€ / R On 15-March-10	13.30	Call	Currency Future	130	126	130	126	0.00
23/10/2009	€ / R On 15-March-10	13.30	Put	Currency Future	1930	1937	1930	1937	0.00
23/10/2009	€ / R On 15-March-10	15.30	Call	Currency Future	26	24	26	24	0.00
23/10/2009	€ / R On 15-March-10	15.30	Put	Currency Future	3827	3836	3827	3836	0.00
23/10/2009	€ / R On 15-March-10	17.30	Call	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
23/10/2009	€ / R On 15-March-10	17.30	Put	Currency Future	5811	5822	5811	5822	0.00
23/10/2009	€ / R On 15-March-10	19.30	Call	Currency Future	5	5	5	5	0.00
23/10/2009	€ / R On 15-March-10	19.30	Put	Currency Future	7805	7816	7805	7816	0.00
23/10/2009	€ / R On 14-June-10	12.00	Call	Currency Future	532	514	532	514	0.00
23/10/2009	€ / R On 14-June-10	12.00	Put	Currency Future	846	839	846	839	0.00
23/10/2009	€ / R On 14-June-10	12.10	Call	Currency Future	502	484	502	484	0.00
23/10/2009	€ / R On 14-June-10	12.10	Put	Currency Future	916	909	916	909	0.00
23/10/2009	€ / R On 14-December-09	7.05	Call	Currency Future	4260	4249	4260	4249	0.00
23/10/2009	€ / R On 14-December-09	7.05	Put	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	19.05	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	19.05	Put	Currency Future	7741	7751	7741	7751	0.00
23/10/2009	€ / R On 14-December-09	7.00	Call	Currency Future	4310	4299	4310	4299	0.00
23/10/2009	€ / R On 14-December-09	7.00	Put	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	17.00	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	17.00	Put	Currency Future	5691	5702	5691	5702	0.00
23/10/2009	€ / R On 14-December-09	19.00	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	19.00	Put	Currency Future	7691	7701	7691	7701	0.00
23/10/2009	€ / R On 15-March-10	7.15	Call	Currency Future	4351	4341	4351	4341	0.00
23/10/2009	€ / R On 15-March-10	7.15	Put	Currency Future	2	2	2	2	0.00
23/10/2009	€ / R On 15-March-10	17.15	Call	Currency Future	11	11	11	11	0.00
23/10/2009	€ / R On 15-March-10	17.15	Put	Currency Future	5662	5672	5662	5672	0.00
23/10/2009	€ / R On 15-March-10	19.15	Call	Currency Future	5	5	5	5	0.00
23/10/2009	€ / R On 15-March-10	19.15	Put	Currency Future	7656	7666	7656	7666	0.00
23/10/2009	€ / R On 14-December-09	6.95	Call	Currency Future	4360	4349	4360	4349	0.00
23/10/2009	€ / R On 14-December-09	6.95	Put	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	7.95	Call	Currency Future	3360	3350	3360	3350	0.00
23/10/2009	€ / R On 14-December-09	7.95	Put	Currency Future	0	0	0	0	0.00
23/10/2009	€ / R On 14-December-09	8.95	Call	Currency Future	2363	2353	2363	2353	0.00
23/10/2009	€ / R On 14-December-09	8.95	Put	Currency Future	4	3	4	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
23/10/2009	€ / R On 14-December-09	9.95	Call	Currency Future	1377	1367	1377	1367	0.00
23/10/2009	€ / R On 14-December-09	9.95	Put	Currency Future	18	17	18	17	0.00
23/10/2009	€ / R On 14-December-09	14.95	Call	Currency Future	4	4	4	4	0.00
23/10/2009	€ / R On 14-December-09	14.95	Put	Currency Future	3644	3654	3644	3654	0.00
23/10/2009	€ / R On 14-December-09	16.95	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	16.95	Put	Currency Future	5641	5652	5641	5652	0.00
23/10/2009	€ / R On 14-December-09	18.95	Call	Currency Future	1	1	1	1	0.00
23/10/2009	€ / R On 14-December-09	18.95	Put	Currency Future	7641	7651	7641	7651	0.00
23/10/2009	€ / R On 14-June-10	7.50	Call	Currency Future	4195	4184	4195	4184	0.00
23/10/2009	€ / R On 14-June-10	7.50	Put	Currency Future	9	9	9	9	0.00
23/10/2009	€ / R On 14-June-10	8.50	Call	Currency Future	3210	3198	3210	3198	0.00
23/10/2009	€ / R On 14-June-10	8.50	Put	Currency Future	24	23	24	23	0.00
23/10/2009	€ / R On 14-June-10	9.50	Call	Currency Future	2231	2218	2231	2218	0.00
23/10/2009	€ / R On 14-June-10	9.50	Put	Currency Future	45	43	45	43	0.00
23/10/2009	€ / R On 14-June-10	10.50	Call	Currency Future	1347	1328	1347	1328	0.00
23/10/2009	€ / R On 14-June-10	10.50	Put	Currency Future	162	153	162	153	0.00
23/10/2009	€ / R On 14-June-10	13.50	Call	Currency Future	242	230	242	230	0.00
23/10/2009	€ / R On 14-June-10	13.50	Put	Currency Future	2056	2056	2056	2056	0.00
23/10/2009	€ / R On 14-June-10	15.50	Call	Currency Future	101	96	101	96	0.00
23/10/2009	€ / R On 14-June-10	15.50	Put	Currency Future	3916	3921	3916	3921	0.00
23/10/2009	€ / R On 14-June-10	17.50	Call	Currency Future	39	34	39	34	0.00
23/10/2009	€ / R On 14-June-10	17.50	Put	Currency Future	5853	5859	5853	5859	0.00
23/10/2009	€ / R On 14-June-10	19.50	Call	Currency Future	13	11	13	11	0.00
23/10/2009	€ / R On 14-June-10	19.50	Put	Currency Future	7827	7837	7827	7837	0.00
23/10/2009	€ / R On 14-June-10	7.45	Call	Currency Future	4244	4233	4244	4233	0.00
23/10/2009	€ / R On 14-June-10	7.45	Put	Currency Future	8	8	8	8	0.00
23/10/2009	€ / R On 14-June-10	8.45	Call	Currency Future	3259	3247	3259	3247	0.00
23/10/2009	€ / R On 14-June-10	8.45	Put	Currency Future	23	22	23	22	0.00
23/10/2009	€ / R On 14-June-10	9.45	Call	Currency Future	2280	2266	2280	2266	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 14-June-10	9.45	Put	Currency Future	44	41	44	41	0.00
23/10/2009	€ / R On 14-June-10	10.45	Call	Currency Future	1387	1369	1387	1369	0.00
23/10/2009	€ / R On 14-June-10	10.45	Put	Currency Future	152	144	152	144	0.00
23/10/2009	€ / R On 14-June-10	13.45	Call	Currency Future	247	236	247	236	0.00
23/10/2009	€ / R On 14-June-10	13.45	Put	Currency Future	2011	2011	2011	2011	0.00
23/10/2009	€ / R On 14-June-10	15.45	Call	Currency Future	103	97	103	97	0.00
23/10/2009	€ / R On 14-June-10	15.45	Put	Currency Future	3867	3872	3867	3872	0.00
23/10/2009	€ / R On 14-June-10	17.45	Call	Currency Future	40	35	40	35	0.00
23/10/2009	€ / R On 14-June-10	17.45	Put	Currency Future	5804	5810	5804	5810	0.00
23/10/2009	€ / R On 14-June-10	19.45	Call	Currency Future	13	12	13	12	0.00
23/10/2009	€ / R On 14-June-10	19.45	Put	Currency Future	7777	7787	7777	7787	0.00
23/10/2009	€ / R On 14-June-10	7.55	Call	Currency Future	4146	4135	4146	4135	0.00
23/10/2009	€ / R On 14-June-10	7.55	Put	Currency Future	10	10	10	10	0.00
23/10/2009	€ / R On 14-June-10	8.55	Call	Currency Future	3161	3149	3161	3149	0.00
23/10/2009	€ / R On 14-June-10	8.55	Put	Currency Future	25	24	25	24	0.00
23/10/2009	€ / R On 14-June-10	9.55	Call	Currency Future	2183	2169	2183	2169	0.00
23/10/2009	€ / R On 14-June-10	9.55	Put	Currency Future	47	44	47	44	0.00
23/10/2009	€ / R On 14-June-10	10.55	Call	Currency Future	1308	1287	1308	1287	0.00
23/10/2009	€ / R On 14-June-10	10.55	Put	Currency Future	172	162	172	162	0.00
23/10/2009	€ / R On 14-June-10	13.55	Call	Currency Future	236	225	236	225	0.00
23/10/2009	€ / R On 14-June-10	13.55	Put	Currency Future	2100	2100	2100	2100	0.00
23/10/2009	€ / R On 14-June-10	15.55	Call	Currency Future	100	94	100	94	0.00
23/10/2009	€ / R On 14-June-10	15.55	Put	Currency Future	3964	3969	3964	3969	0.00
23/10/2009	€ / R On 14-June-10	17.55	Call	Currency Future	38	33	38	33	0.00
23/10/2009	€ / R On 14-June-10	17.55	Put	Currency Future	5902	5908	5902	5908	0.00
23/10/2009	€ / R On 14-June-10	19.55	Call	Currency Future	12	11	12	11	0.00
23/10/2009	€ / R On 14-June-10	19.55	Put	Currency Future	7877	7886	7877	7886	0.00
23/10/2009	€ / R On 14-June-10	7.40	Call	Currency Future	4293	4282	4293	4282	0.00
23/10/2009	€ / R On 14-June-10	7.40	Put	Currency Future	7	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 14-June-10	8.40	Call	Currency Future	3308	3296	3308	3296	0.00
23/10/2009	€ / R On 14-June-10	8.40	Put	Currency Future	22	21	22	21	0.00
23/10/2009	€ / R On 14-June-10	9.40	Call	Currency Future	2328	2315	2328	2315	0.00
23/10/2009	€ / R On 14-June-10	9.40	Put	Currency Future	42	40	42	40	0.00
23/10/2009	€ / R On 14-June-10	10.40	Call	Currency Future	1428	1410	1428	1410	0.00
23/10/2009	€ / R On 14-June-10	10.40	Put	Currency Future	142	136	142	136	0.00
23/10/2009	€ / R On 14-June-10	13.40	Call	Currency Future	253	241	253	241	0.00
23/10/2009	€ / R On 14-June-10	13.40	Put	Currency Future	1967	1967	1967	1967	0.00
23/10/2009	€ / R On 14-June-10	15.40	Call	Currency Future	105	99	105	99	0.00
23/10/2009	€ / R On 14-June-10	15.40	Put	Currency Future	3819	3824	3819	3824	0.00
23/10/2009	€ / R On 14-June-10	17.40	Call	Currency Future	41	35	41	35	0.00
23/10/2009	€ / R On 14-June-10	17.40	Put	Currency Future	5755	5761	5755	5761	0.00
23/10/2009	€ / R On 14-June-10	19.40	Call	Currency Future	14	12	14	12	0.00
23/10/2009	€ / R On 14-June-10	19.40	Put	Currency Future	7728	7737	7728	7737	0.00
23/10/2009	€ / R On 14-June-10	7.35	Call	Currency Future	4342	4332	4342	4332	0.00
23/10/2009	€ / R On 14-June-10	7.35	Put	Currency Future	7	7	7	7	0.00
23/10/2009	€ / R On 14-June-10	8.35	Call	Currency Future	3357	3345	3357	3345	0.00
23/10/2009	€ / R On 14-June-10	8.35	Put	Currency Future	21	20	21	20	0.00
23/10/2009	€ / R On 14-June-10	9.35	Call	Currency Future	2377	2364	2377	2364	0.00
23/10/2009	€ / R On 14-June-10	9.35	Put	Currency Future	41	39	41	39	0.00
23/10/2009	€ / R On 14-June-10	10.35	Call	Currency Future	1469	1452	1469	1452	0.00
23/10/2009	€ / R On 14-June-10	10.35	Put	Currency Future	133	128	133	128	0.00
23/10/2009	€ / R On 14-June-10	13.35	Call	Currency Future	259	247	259	247	0.00
23/10/2009	€ / R On 14-June-10	13.35	Put	Currency Future	1923	1922	1923	1922	0.00
23/10/2009	€ / R On 14-June-10	15.35	Call	Currency Future	107	101	107	101	0.00
23/10/2009	€ / R On 14-June-10	15.35	Put	Currency Future	3771	3776	3771	3776	0.00
23/10/2009	€ / R On 14-June-10	17.35	Call	Currency Future	42	36	42	36	0.00
23/10/2009	€ / R On 14-June-10	17.35	Put	Currency Future	5706	5712	5706	5712	0.00
23/10/2009	€ / R On 14-June-10	19.35	Call	Currency Future	14	12	14	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
23/10/2009	€ / R On 14-June-10	19.35	Put	Currency Future	7678	7688	7678	7688	0.00
23/10/2009	€ / R On 14-June-10	7.70	Call	Currency Future	3999	3986	3999	3986	0.00
23/10/2009	€ / R On 14-June-10	7.70	Put	Currency Future	13	11	13	11	0.00
23/10/2009	€ / R On 14-June-10	8.70	Call	Currency Future	3013	3001	3013	3001	0.00
23/10/2009	€ / R On 14-June-10	8.70	Put	Currency Future	28	26	28	26	0.00
23/10/2009	€ / R On 14-June-10	9.70	Call	Currency Future	2037	2029	2037	2029	0.00
23/10/2009	€ / R On 14-June-10	9.70	Put	Currency Future	52	55	52	55	0.00
23/10/2009	€ / R On 14-June-10	10.70	Call	Currency Future	1193	1177	1193	1177	0.00
23/10/2009	€ / R On 14-June-10	10.70	Put	Currency Future	207	203	207	203	0.00
23/10/2009	€ / R On 14-June-10	13.70	Call	Currency Future	221	209	221	209	0.00
23/10/2009	€ / R On 14-June-10	13.70	Put	Currency Future	2235	2234	2235	2234	0.00
23/10/2009	€ / R On 14-June-10	15.70	Call	Currency Future	94	86	94	86	0.00
23/10/2009	€ / R On 14-June-10	15.70	Put	Currency Future	4109	4112	4109	4112	0.00
23/10/2009	€ / R On 14-June-10	17.70	Call	Currency Future	36	30	36	30	0.00
23/10/2009	€ / R On 14-June-10	17.70	Put	Currency Future	6050	6055	6050	6055	0.00
23/10/2009	€ / R On 14-June-10	19.70	Call	Currency Future	11	10	11	10	0.00
23/10/2009	€ / R On 14-June-10	19.70	Put	Currency Future	8026	8035	8026	8035	0.00
23/10/2009	€ / R On 14-June-10	7.60	Call	Currency Future	4097	4085	4097	4085	0.00
23/10/2009	€ / R On 14-June-10	7.60	Put	Currency Future	11	11	11	11	0.00
23/10/2009	€ / R On 14-June-10	8.60	Call	Currency Future	3112	3099	3112	3099	0.00
23/10/2009	€ / R On 14-June-10	8.60	Put	Currency Future	26	24	26	24	0.00
23/10/2009	€ / R On 14-June-10	9.60	Call	Currency Future	2134	2122	2134	2122	0.00
23/10/2009	€ / R On 14-June-10	9.60	Put	Currency Future	48	47	48	47	0.00
23/10/2009	€ / R On 14-June-10	10.60	Call	Currency Future	1269	1250	1269	1250	0.00
23/10/2009	€ / R On 14-June-10	10.60	Put	Currency Future	183	175	183	175	0.00
23/10/2009	€ / R On 14-June-10	13.60	Call	Currency Future	231	219	231	219	0.00
23/10/2009	€ / R On 14-June-10	13.60	Put	Currency Future	2145	2145	2145	2145	0.00
23/10/2009	€ / R On 14-June-10	15.60	Call	Currency Future	98	91	98	91	0.00
23/10/2009	€ / R On 14-June-10	15.60	Put	Currency Future	4012	4016	4012	4016	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 14-June-10	17.60	Call	Currency Future	37	32	37	32	0.00
23/10/2009	€ / R On 14-June-10	17.60	Put	Currency Future	5952	5957	5952	5957	0.00
23/10/2009	€ / R On 14-June-10	19.60	Call	Currency Future	12	11	12	11	0.00
23/10/2009	€ / R On 14-June-10	19.60	Put	Currency Future	7926	7936	7926	7936	0.00
23/10/2009	€ / R On 15-March-10	7.20	Call	Currency Future	4302	4291	4302	4291	0.00
23/10/2009	€ / R On 15-March-10	7.20	Put	Currency Future	2	2	2	2	0.00
23/10/2009	€ / R On 15-March-10	17.20	Call	Currency Future	11	11	11	11	0.00
23/10/2009	€ / R On 15-March-10	17.20	Put	Currency Future	5711	5722	5711	5722	0.00
23/10/2009	€ / R On 15-March-10	19.20	Call	Currency Future	5	5	5	5	0.00
23/10/2009	€ / R On 15-March-10	19.20	Put	Currency Future	7705	7716	7705	7716	0.00
23/10/2009	€ / R On 15-March-10	7.10	Call	Currency Future	4401	4390	4401	4390	0.00
23/10/2009	€ / R On 15-March-10	7.10	Put	Currency Future	2	2	2	2	0.00
23/10/2009	€ / R On 15-March-10	17.10	Call	Currency Future	11	11	11	11	0.00
23/10/2009	€ / R On 15-March-10	17.10	Put	Currency Future	5612	5622	5612	5622	0.00
23/10/2009	€ / R On 15-March-10	19.10	Call	Currency Future	5	5	5	5	0.00
23/10/2009	€ / R On 15-March-10	19.10	Put	Currency Future	7606	7617	7606	7617	0.00
23/10/2009	€ / R On 14-June-10	7.30	Call	Currency Future	4392	4381	4392	4381	0.00
23/10/2009	€ / R On 14-June-10	7.30	Put	Currency Future	6	6	6	6	0.00
23/10/2009	€ / R On 14-June-10	8.30	Call	Currency Future	3406	3394	3406	3394	0.00
23/10/2009	€ / R On 14-June-10	8.30	Put	Currency Future	20	19	20	19	0.00
23/10/2009	€ / R On 14-June-10	9.30	Call	Currency Future	2426	2412	2426	2412	0.00
23/10/2009	€ / R On 14-June-10	9.30	Put	Currency Future	40	38	40	38	0.00
23/10/2009	€ / R On 14-June-10	10.30	Call	Currency Future	1510	1495	1510	1495	0.00
23/10/2009	€ / R On 14-June-10	10.30	Put	Currency Future	124	120	124	120	0.00
23/10/2009	€ / R On 14-June-10	13.30	Call	Currency Future	265	253	265	253	0.00
23/10/2009	€ / R On 14-June-10	13.30	Put	Currency Future	1879	1878	1879	1878	0.00
23/10/2009	€ / R On 14-June-10	15.30	Call	Currency Future	109	103	109	103	0.00
23/10/2009	€ / R On 14-June-10	15.30	Put	Currency Future	3723	3728	3723	3728	0.00
23/10/2009	€ / R On 14-June-10	17.30	Call	Currency Future	43	37	43	37	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	€ / R On 14-June-10	17.30	Put	Currency Future	5657	5662	5657	5662	0.00
23/10/2009	€ / R On 14-June-10	19.30	Call	Currency Future	14	13	14	13	0.00
23/10/2009	€ / R On 14-June-10	19.30	Put	Currency Future	7628	7638	7628	7638	0.00
23/10/2009	AL13 On 05-November-09			Index Future	249.0200	248.8400	249.0230	248.8400	10.00
23/10/2009	AL7T On 04-February-10			Index Future	314.0700	0.0000	314.0740	0.0000	0.00
23/10/2009	ALBI On 04-February-10			Index Future	297.2200	296.2660	297.2230	296.2660	6.00
23/10/2009	ALBI On 06-May-10			Index Future	302.5700	301.5570	302.5700	301.5570	0.00
23/10/2009	ALBI On 05-August-10			Index Future	308.0700	307.0330	308.0670	307.0330	0.00
23/10/2009	ALBI On 05-November-09			Index Future	291.9500	291.0050	291.9480	291.0050	713.00
23/10/2009	CRD1 On 04-February-10			Index Future	129.4100	129.2010	129.4060	129.2010	0.00
23/10/2009	CRD1 On 06-May-10			Index Future	131.8900	131.6770	131.8860	131.6770	0.00
23/10/2009	CRD1 On 05-November-09			Index Future	127.1100	126.9070	127.1100	126.9070	2.00
23/10/2009	GOVI On 04-February-10			jGovi	298.9800	298.0405	298.9750	298.0405	0.00
23/10/2009	GOVI On 06-May-10			jGovi	304.7000	303.7525	304.7035	303.7525	0.00
23/10/2009	GOVI On 05-August-10			jGovi	309.9800	309.0530	309.9820	309.0530	0.00
23/10/2009	GOVI On 05-November-09			jGovi	293.6700	292.7485	293.6685	292.7485	691.00
23/10/2009	ILBI On 04-February-10			Index Future	371.1900	371.6240	371.1900	371.6240	214.00
23/10/2009	ILBI On 05-November-09			Index Future	364.5800	365.0090	364.5840	365.0090	3.00
23/10/2009	J153 On 31-August-10			jSwap	7.3200	7.3473	0.0017	0.0015	0.00
23/10/2009	J157 On 15-September-15			jSwap	8.8700	8.9010	0.0179	0.0162	0.00
23/10/2009	J186 On 21-December-26			jSwap	8.6400	8.6820	0.1032	0.1071	0.00
23/10/2009	J201 On 22-December-14			jSwap	8.7000	8.7310	0.0533	0.0546	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	J203 On 15-September-17			jSwap	9.0000	9.0350	0.0855	0.0876	0.00
23/10/2009	J204 On 21-December-18			jSwap	8.9600	9.0080	0.0954	0.0982	0.00
23/10/2009	J207 On 15-January-20			jSwap	8.9900	9.0300	0.0684	0.0709	0.00
23/10/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
23/10/2009	JFRA On 04-February-10			jFra	7.1100	7.1010	0.0174	0.0174	0.00
23/10/2009	JFRA On 06-May-10			jFra	7.2600	7.2590	0.0178	0.0178	0.00
23/10/2009	JFRA On 05-August-10			jFra	7.5600	7.5720	0.0185	0.0185	0.00
23/10/2009	JFRA On 05-November-09			jFra	7.3000	7.2930	0.0179	0.0179	0.00
23/10/2009	JFRA On 04-November-10			jFra	7.9100	7.8990	0.0193	0.0193	0.00
23/10/2009	JN02 On 04-February-10			jNote	8.0800	8.0800	0.1480	0.1480	0.00
23/10/2009	JN02 On 05-November-09			jNote	7.8500	7.8460	0.1441	0.1440	0.00
23/10/2009	JN05 On 04-February-10			jNote	8.8500	8.8850	0.3578	0.3591	0.00
23/10/2009	JN05 On 05-November-09			jNote	8.7200	8.7540	0.3540	0.3551	0.00
23/10/2009	JN10 On 04-February-10			jNote	9.0200	9.0660	0.5941	0.5959	0.00
23/10/2009	JN10 On 05-November-09			jNote	8.9600	9.0040	0.5926	0.5944	0.00
23/10/2009	JROD On 30-October-09			jRod	6.8000	6.7990	0.0024	0.0028	0.00
23/10/2009	JROD On 30-November-09			jRod	6.8600	6.8610	0.0023	0.0026	0.00
23/10/2009	JROD On 31-December-09			jRod	7.0500	7.0530	0.0019	0.0022	0.00
23/10/2009	OTH1 On 04-February-10			Index Future	287.5900	286.5210	287.5930	286.5210	0.00
23/10/2009	OTH1 On 06-May-10			Index Future	293.1000	292.0120	293.1040	292.0120	0.00
23/10/2009	OTH1 On 05-November-09			Index Future	282.4900	281.4340	282.4900	281.4340	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	R153 On 05-November-09			Bond Future	7.3800	7.4030	106.8353	106.8130	0.00
23/10/2009	R153 On 05-November-09	6.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2009	R153 On 05-November-09	6.50	Put	Option on Bond Future	702	724	702	724	0.00
23/10/2009	R155 On 05-November-09			Bond Future	7.5900	7.6360	111.4765	111.4027	38.00
23/10/2009	R155 On 05-November-09	7.75	Call	Option on Bond Future	307	254	307	254	0.00
23/10/2009	R155 On 05-November-09	7.75	Put	Option on Bond Future	34	54	34	54	0.00
23/10/2009	R157 On 04-February-10			Bond Future	8.7300	8.7760	126.2115	125.9954	70.00
23/10/2009	R157 On 06-May-10			Bond Future	8.8200	8.8640	121.6835	121.4626	0.00
23/10/2009	R157 On 05-August-10			Bond Future	8.8800	8.9250	124.0755	123.8510	0.00
23/10/2009	R157 On 05-November-09			Bond Future	8.6300	8.6680	124.0720	123.8564	8713.00
23/10/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	157	140	157	140	0.00
23/10/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	5112	5312	5112	5312	0.00
23/10/2009	R157 On 06-May-10	8.50	Call	Option on Bond Future	1218	1140	1218	1140	0.00
23/10/2009	R157 On 06-May-10	8.50	Put	Option on Bond Future	2721	2864	2721	2864	0.00
23/10/2009	R157 On 05-August-10	8.75	Call	Option on Bond Future	2072	1971	2072	1971	0.00
23/10/2009	R157 On 05-August-10	8.75	Put	Option on Bond Future	2635	2760	2635	2760	0.00
23/10/2009	R157 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2009	R157 On 05-November-09	7.50	Put	Option on Bond Future	5969	6184	5969	6184	0.00
23/10/2009	R186 On 04-February-10			Bond Future	9.2700	9.3440	111.8085	111.1377	81.00
23/10/2009	R186 On 06-May-10			Bond Future	9.3200	9.3990	113.8926	113.2131	0.00
23/10/2009	R186 On 05-August-10			Bond Future	9.3600	9.4400	110.8739	110.1849	0.00
23/10/2009	R186 On 05-November-09			Bond Future	9.2100	9.2810	115.0686	114.4063	11682.00
23/10/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	282	231	282	231	0.00
23/10/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	10190	10810	10190	10810	0.00
23/10/2009	R186 On 06-May-10	9.00	Call	Option on Bond Future	2647	2394	2647	2394	0.00
23/10/2009	R186 On 06-May-10	9.00	Put	Option on Bond Future	5607	6034	5607	6034	0.00
23/10/2009	R186 On 05-August-10	9.25	Call	Option on Bond Future	4318	3998	4318	3998	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	R186 On 05-August-10	9.25	Put	Option on Bond Future	5319	5688	5319	5688	0.00
23/10/2009	R186 On 05-November-09	9.00	Call	Option on Bond Future	299	202	299	202	0.00
23/10/2009	R186 On 05-November-09	9.00	Put	Option on Bond Future	2256	2821	2256	2821	5000.00
23/10/2009	R186 On 05-November-09	8.75	Call	Option on Bond Future	39	24	39	24	0.00
23/10/2009	R186 On 05-November-09	8.75	Put	Option on Bond Future	4405	5052	4405	5052	240.00
23/10/2009	R186 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	5000.00
23/10/2009	R186 On 05-November-09	7.50	Put	Option on Bond Future	17641	18304	17641	18304	0.00
23/10/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	0	0	0	0	240.00
23/10/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	14812	15474	14812	15474	0.00
23/10/2009	R201 On 04-February-10			Bond Future	8.7900	8.8350	101.0238	100.8529	0.00
23/10/2009	R201 On 06-May-10			Bond Future	8.8800	8.9220	102.9079	102.7338	0.00
23/10/2009	R201 On 05-August-10			Bond Future	8.9300	8.9820	100.5580	100.3779	0.00
23/10/2009	R201 On 05-November-09			Bond Future	8.7000	8.7360	103.6017	103.4352	488.00
23/10/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	38	34	38	34	0.00
23/10/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	5216	5382	5216	5382	0.00
23/10/2009	R201 On 06-May-10	8.50	Call	Option on Bond Future	911	853	911	853	0.00
23/10/2009	R201 On 06-May-10	8.50	Put	Option on Bond Future	2315	2431	2315	2431	0.00
23/10/2009	R201 On 05-August-10	9.00	Call	Option on Bond Future	1988	1897	1988	1897	0.00
23/10/2009	R201 On 05-August-10	9.00	Put	Option on Bond Future	1744	1834	1744	1834	0.00
23/10/2009	R201 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2009	R201 On 05-November-09	7.50	Put	Option on Bond Future	5007	5173	5007	5173	0.00
23/10/2009	R203 On 04-February-10			Bond Future	9.2500	9.2900	97.9811	97.7584	0.00
23/10/2009	R203 On 06-May-10			Bond Future	9.3200	9.3690	95.6370	95.4103	0.00
23/10/2009	R203 On 05-August-10			Bond Future	9.3800	9.4280	97.5654	97.3301	0.00
23/10/2009	R203 On 05-November-09			Bond Future	9.1500	9.1950	96.2743	96.0558	1570.00
23/10/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	146	131	146	131	0.00
23/10/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	5781	5989	5781	5989	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	R203 On 06-May-10	9.00	Call	Option on Bond Future	1452	1370	1452	1370	0.00
23/10/2009	R203 On 06-May-10	9.00	Put	Option on Bond Future	3105	3250	3105	3250	0.00
23/10/2009	R203 On 05-August-10	9.25	Call	Option on Bond Future	2422	2316	2422	2316	0.00
23/10/2009	R203 On 05-August-10	9.25	Put	Option on Bond Future	3063	3192	3063	3192	0.00
23/10/2009	R203 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2009	R203 On 05-November-09	7.50	Put	Option on Bond Future	9374	9592	9374	9592	0.00
23/10/2009	R204 On 04-February-10			Bond Future	9.2400	9.2850	93.6763	93.4328	0.00
23/10/2009	R204 On 06-May-10			Bond Future	9.3100	9.3570	95.4216	95.1781	0.00
23/10/2009	R204 On 05-August-10			Bond Future	9.3700	9.4120	93.3020	93.0477	0.00
23/10/2009	R204 On 05-November-09			Bond Future	9.1600	9.2030	96.0121	95.7744	3669.00
23/10/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	174	156	174	156	0.00
23/10/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	6338	6564	6338	6564	0.00
23/10/2009	R204 On 06-May-10	9.00	Call	Option on Bond Future	1610	1521	1610	1521	0.00
23/10/2009	R204 On 06-May-10	9.00	Put	Option on Bond Future	3367	3521	3367	3521	0.00
23/10/2009	R204 On 05-August-10	9.25	Call	Option on Bond Future	2728	2612	2728	2612	0.00
23/10/2009	R204 On 05-August-10	9.25	Put	Option on Bond Future	3354	3492	3354	3492	0.00
23/10/2009	R204 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2009	R204 On 05-November-09	7.50	Put	Option on Bond Future	10337	10575	10337	10575	0.00
23/10/2009	R206 On 04-February-10			Bond Future	8.8700	8.9170	96.0374	95.8949	0.00
23/10/2009	R206 On 06-May-10			Bond Future	8.9800	9.0290	97.8295	97.6861	0.00
23/10/2009	R206 On 05-August-10			Bond Future	9.0600	9.1140	96.0254	95.8794	0.00
23/10/2009	R206 On 05-November-09			Bond Future	8.7600	8.7990	98.0648	97.9243	1140.00
23/10/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	69	63	69	63	0.00
23/10/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	4542	4677	4542	4677	0.00
23/10/2009	R206 On 06-May-10	8.75	Call	Option on Bond Future	1167	1110	1167	1110	0.00
23/10/2009	R206 On 06-May-10	8.75	Put	Option on Bond Future	1861	1947	1861	1947	0.00
23/10/2009	R206 On 05-August-10	9.00	Call	Option on Bond Future	1547	1479	1547	1479	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	R206 On 05-August-10	9.00	Put	Option on Bond Future	1721	1799	1721	1799	0.00
23/10/2009	R206 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2009	R206 On 05-November-09	7.50	Put	Option on Bond Future	4324	4465	4324	4465	0.00
23/10/2009	R207 On 04-February-10			Bond Future	9.4000	9.4420	86.8046	86.5622	0.00
23/10/2009	R207 On 06-May-10			Bond Future	9.4700	9.5150	88.4286	88.1797	0.00
23/10/2009	R207 On 05-August-10			Bond Future	9.5300	9.5730	86.5608	86.3055	0.00
23/10/2009	R207 On 05-November-09			Bond Future	9.3200	9.3630	88.8707	88.6292	600.00
23/10/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	137	124	137	124	0.00
23/10/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	7134	7363	7134	7363	0.00
23/10/2009	R207 On 06-May-10	9.25	Call	Option on Bond Future	1886	1786	1886	1786	0.00
23/10/2009	R207 On 06-May-10	9.25	Put	Option on Bond Future	3150	3300	3150	3300	0.00
23/10/2009	R207 On 05-August-10	9.50	Call	Option on Bond Future	3045	2922	3045	2922	0.00
23/10/2009	R207 On 05-August-10	9.50	Put	Option on Bond Future	3195	3327	3195	3327	0.00
23/10/2009	R207 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2009	R207 On 05-November-09	7.50	Put	Option on Bond Future	11681	11922	11681	11922	0.00
23/10/2009	R208 On 04-February-10			Bond Future	9.3800	9.4370	84.4712	84.1549	0.00
23/10/2009	R208 On 06-May-10			Bond Future	9.4500	9.5010	82.6437	82.3268	0.00
23/10/2009	R208 On 05-August-10			Bond Future	9.4900	9.5510	84.3108	83.9815	0.00
23/10/2009	R208 On 05-November-09			Bond Future	9.3100	9.3620	82.9993	82.6897	5008.00
23/10/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	301	266	301	266	0.00
23/10/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	5822	6103	5822	6103	0.00
23/10/2009	R208 On 06-May-10	9.25	Call	Option on Bond Future	2005	1875	2005	1875	0.00
23/10/2009	R208 On 06-May-10	9.25	Put	Option on Bond Future	3175	3361	3175	3361	0.00
23/10/2009	R208 On 05-August-10	9.50	Call	Option on Bond Future	3270	3106	3270	3106	0.00
23/10/2009	R208 On 05-August-10	9.50	Put	Option on Bond Future	3235	3401	3235	3401	0.00
23/10/2009	R208 On 05-November-09	7.75	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2009	R208 On 05-November-09	7.75	Put	Option on Bond Future	10275	10585	10275	10585	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	R209 On 04-February-10			Bond Future	8.8400	8.9160	75.9771	75.4101	0.00
23/10/2009	R209 On 06-May-10			Bond Future	8.8700	8.9480	74.2423	73.6634	0.00
23/10/2009	R209 On 05-August-10			Bond Future	8.8900	8.9680	75.7392	75.1473	0.00
23/10/2009	R209 On 05-November-09			Bond Future	8.8100	8.8770	74.6534	74.0899	3565.00
23/10/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	8587	8080	8587	8080	0.00
23/10/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	288	348	288	348	0.00
23/10/2009	R209 On 06-May-10	8.50	Call	Option on Bond Future	1958	1757	1958	1757	0.00
23/10/2009	R209 On 06-May-10	8.50	Put	Option on Bond Future	5002	5380	5002	5380	0.00
23/10/2009	R209 On 05-August-10	8.75	Call	Option on Bond Future	3580	3308	3580	3308	0.00
23/10/2009	R209 On 05-August-10	8.75	Put	Option on Bond Future	4708	5027	4708	5027	0.00
23/10/2009	R209 On 05-November-09	9.00	Call	Option on Bond Future	1830	1453	1830	1453	0.00
23/10/2009	R209 On 05-November-09	9.00	Put	Option on Bond Future	307	493	307	493	0.00
23/10/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	73	58	73	58	2500.00
23/10/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	12116	12669	12116	12669	0.00
23/10/2009	R209 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2009	R209 On 05-November-09	7.50	Put	Option on Bond Future	11762	12326	11762	12326	0.00
23/10/2009	R209 On 05-November-09	7.00	Call	Option on Bond Future	0	0	0	0	5000.00
23/10/2009	R209 On 05-November-09	7.00	Put	Option on Bond Future	17071	17634	17071	17634	0.00
23/10/2009	R209 On 05-November-09	7.25	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2009	R209 On 05-November-09	7.25	Put	Option on Bond Future	14354	14918	14354	14918	0.00
23/10/2009	R209 On 05-November-09	9.75	Call	Option on Bond Future	6949	6387	6949	6387	0.00
23/10/2009	R209 On 05-November-09	9.75	Put	Option on Bond Future	1	2	1	2	2970.00
23/10/2009	TRT1 On 04-February-10			Index Future	295.2400	294.3180	295.2420	294.3180	0.00
23/10/2009	TRT1 On 06-May-10			Index Future	300.9000	299.9580	300.8990	299.9580	0.00
23/10/2009	TRT1 On 05-November-09			Index Future	290.0000	289.0920	290.0020	289.0920	100.00
23/10/2009	ZAAD On 15-March-10			Currency Future	6.9800	6.9679	6.9787	6.9679	8018.00
23/10/2009	ZAAD On 14-June-10			Currency Future	7.0200	7.0057	7.0175	7.0057	1250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	ZAAD On 14-December-09			Currency Future	6.9300	6.9178	6.9293	6.9178	6610.00
23/10/2009	ZAAD On 15-March-10	6.95	Call	Currency Future	292	285	292	285	0.00
23/10/2009	ZAAD On 15-March-10	6.95	Put	Currency Future	264	267	264	267	0.00
23/10/2009	ZAAD On 14-June-10	6.95	Call	Currency Future	390	384	390	384	0.00
23/10/2009	ZAAD On 14-June-10	6.95	Put	Currency Future	323	328	323	328	0.00
23/10/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	175	172	175	172	0.00
23/10/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	145	155	145	155	0.00
23/10/2009	ZAAD On 15-March-10	6.90	Call	Currency Future	318	306	318	306	0.00
23/10/2009	ZAAD On 15-March-10	6.90	Put	Currency Future	240	238	240	238	0.00
23/10/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	205	196	205	196	0.00
23/10/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	126	128	126	128	0.00
23/10/2009	ZAAD On 14-June-10	6.90	Call	Currency Future	415	408	415	408	0.00
23/10/2009	ZAAD On 14-June-10	6.90	Put	Currency Future	297	302	297	302	0.00
23/10/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	205	196	205	196	0.00
23/10/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	126	128	126	128	0.00
23/10/2009	ZAAD On 15-March-10	6.85	Call	Currency Future	346	334	346	334	0.00
23/10/2009	ZAAD On 15-March-10	6.85	Put	Currency Future	217	217	217	217	0.00
23/10/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	239	228	239	228	0.00
23/10/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	109	111	109	111	0.00
23/10/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	375	364	375	364	0.00
23/10/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	196	196	196	196	0.00
23/10/2009	ZAAD On 14-June-10	6.85	Call	Currency Future	440	433	440	433	0.00
23/10/2009	ZAAD On 14-June-10	6.85	Put	Currency Future	273	278	273	278	0.00
23/10/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	274	263	274	263	0.00
23/10/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	94	95	94	95	0.00
23/10/2009	ZAAD On 15-March-10	6.75	Call	Currency Future	405	395	405	395	0.00
23/10/2009	ZAAD On 15-March-10	6.75	Put	Currency Future	176	177	176	177	0.00
23/10/2009	ZAAD On 14-June-10	6.80	Call	Currency Future	467	460	467	460	0.00
23/10/2009	ZAAD On 14-June-10	6.80	Put	Currency Future	249	254	249	254	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	311	300	311	300	0.00
23/10/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	81	82	81	82	0.00
23/10/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	311	300	311	300	0.00
23/10/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	81	82	81	82	0.00
23/10/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	437	427	437	427	0.00
23/10/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	158	159	158	159	0.00
23/10/2009	ZAAD On 14-June-10	6.75	Call	Currency Future	495	488	495	488	0.00
23/10/2009	ZAAD On 14-June-10	6.75	Put	Currency Future	227	232	227	232	0.00
23/10/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	349	338	349	338	0.00
23/10/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	70	71	70	71	0.00
23/10/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	437	427	437	427	0.00
23/10/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	158	159	158	159	0.00
23/10/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	349	338	349	338	0.00
23/10/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	70	71	70	71	0.00
23/10/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	239	228	239	228	0.00
23/10/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	109	111	109	111	0.00
23/10/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	375	364	375	364	0.00
23/10/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	196	196	196	196	0.00
23/10/2009	ZAAD On 15-March-10	6.55	Call	Currency Future	540	532	540	532	0.00
23/10/2009	ZAAD On 15-March-10	6.55	Put	Currency Future	111	114	111	114	0.00
23/10/2009	ZAAD On 14-June-10	6.60	Call	Currency Future	586	578	586	578	0.00
23/10/2009	ZAAD On 14-June-10	6.60	Put	Currency Future	168	172	168	172	0.00
23/10/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	473	462	473	462	0.00
23/10/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	44	45	44	45	0.00
23/10/2009	ZAAD On 15-March-10	6.50	Call	Currency Future	577	569	577	569	0.00
23/10/2009	ZAAD On 15-March-10	6.50	Put	Currency Future	98	101	98	101	0.00
23/10/2009	ZAAD On 14-June-10	6.55	Call	Currency Future	618	610	618	610	0.00
23/10/2009	ZAAD On 14-June-10	6.55	Put	Currency Future	151	155	151	155	0.00
23/10/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	517	506	517	506	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	38	38	38	38	0.00
23/10/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	504	496	504	496	0.00
23/10/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	125	128	125	128	0.00
23/10/2009	ZAAD On 14-June-10	6.65	Call	Currency Future	554	546	554	546	0.00
23/10/2009	ZAAD On 14-June-10	6.65	Put	Currency Future	187	191	187	191	0.00
23/10/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	431	420	431	420	0.00
23/10/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	51	52	51	52	0.00
23/10/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	504	496	504	496	0.00
23/10/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	125	128	125	128	0.00
23/10/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	517	506	517	506	0.00
23/10/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	38	38	38	38	0.00
23/10/2009	ZAAD On 15-March-10	6.45	Call	Currency Future	615	607	615	607	0.00
23/10/2009	ZAAD On 15-March-10	6.45	Put	Currency Future	86	89	86	89	0.00
23/10/2009	ZAAD On 14-June-10	6.50	Call	Currency Future	652	644	652	644	0.00
23/10/2009	ZAAD On 14-June-10	6.50	Put	Currency Future	135	138	135	138	0.00
23/10/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	561	550	561	550	0.00
23/10/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	32	33	32	33	0.00
23/10/2009	ZAAD On 15-March-10	6.65	Call	Currency Future	470	461	470	461	0.00
23/10/2009	ZAAD On 15-March-10	6.65	Put	Currency Future	141	143	141	143	0.00
23/10/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	389	378	389	378	0.00
23/10/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	60	61	60	61	0.00
23/10/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	431	420	431	420	0.00
23/10/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	51	52	51	52	0.00
23/10/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	175	172	175	172	0.00
23/10/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	145	155	145	155	0.00
23/10/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	561	550	561	550	0.00
23/10/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	32	33	32	33	0.00
23/10/2009	ZAAD On 15-March-10	6.40	Call	Currency Future	654	647	654	647	0.00
23/10/2009	ZAAD On 15-March-10	6.40	Put	Currency Future	75	79	75	79	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	607	596	607	596	0.00
23/10/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	27	28	27	28	0.00
23/10/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	653	641	653	641	0.00
23/10/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	23	24	23	24	0.00
23/10/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	653	641	653	641	0.00
23/10/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	23	24	23	24	0.00
23/10/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	699	688	699	688	0.00
23/10/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	20	20	20	20	0.00
23/10/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	134	133	134	133	0.00
23/10/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	205	216	205	216	0.00
23/10/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	103	103	103	103	0.00
23/10/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	274	285	274	285	0.00
23/10/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	79	79	79	79	0.00
23/10/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	350	361	350	361	0.00
23/10/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	61	61	61	61	0.00
23/10/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	431	443	431	443	0.00
23/10/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	153	152	153	152	0.00
23/10/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	174	184	174	184	0.00
23/10/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	118	117	118	117	0.00
23/10/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	238	249	238	249	0.00
23/10/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	90	90	90	90	0.00
23/10/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	311	322	311	322	0.00
23/10/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	153	152	153	152	0.00
23/10/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	174	184	174	184	0.00
23/10/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	90	90	90	90	0.00
23/10/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	311	322	311	322	0.00
23/10/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	69	70	69	70	0.00
23/10/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	390	402	390	402	0.00
23/10/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	118	117	118	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
23/10/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	238	249	238	249	0.00
23/10/2009	ZAAD On 14-December-09	0.85	Call	Currency Future	6079	6068	6079	6068	0.00
23/10/2009	ZAAD On 14-December-09	0.85	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	2.35	Call	Currency Future	4579	4568	4579	4568	0.00
23/10/2009	ZAAD On 14-December-09	2.35	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	3.85	Call	Currency Future	3079	3068	3079	3068	0.00
23/10/2009	ZAAD On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	1581	1569	1581	1569	0.00
23/10/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	6	6	6	6	0.00
23/10/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	1427	1438	1427	1438	0.00
23/10/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	2921	2933	2921	2933	0.00
23/10/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	4421	4432	4421	4432	0.00
23/10/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	5921	5932	5921	5932	0.00
23/10/2009	ZAAD On 14-December-09	0.60	Call	Currency Future	6329	6318	6329	6318	0.00
23/10/2009	ZAAD On 14-December-09	0.60	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	2.10	Call	Currency Future	4829	4818	4829	4818	0.00
23/10/2009	ZAAD On 14-December-09	2.10	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	3.60	Call	Currency Future	3329	3318	3329	3318	0.00
23/10/2009	ZAAD On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	1830	1819	1830	1819	0.00
23/10/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	9	10	9	10	0.00
23/10/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	1180	1192	1180	1192	0.00
23/10/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	2672	2683	2672	2683	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	4171	4182	4171	4182	0.00
23/10/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	5671	5682	5671	5682	0.00
23/10/2009	ZAAD On 14-December-09	0.55	Call	Currency Future	6379	6368	6379	6368	0.00
23/10/2009	ZAAD On 14-December-09	0.55	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	2.05	Call	Currency Future	4879	4868	4879	4868	0.00
23/10/2009	ZAAD On 14-December-09	2.05	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	3.55	Call	Currency Future	3379	3368	3379	3368	0.00
23/10/2009	ZAAD On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	5.05	Call	Currency Future	1880	1868	1880	1868	0.00
23/10/2009	ZAAD On 14-December-09	5.05	Put	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	10	11	10	11	0.00
23/10/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	1131	1143	1131	1143	0.00
23/10/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	2622	2633	2622	2633	0.00
23/10/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	4121	4132	4121	4132	0.00
23/10/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	5621	5632	5621	5632	0.00
23/10/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	841	830	841	830	0.00
23/10/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	12	12	12	12	0.00
23/10/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	746	735	746	735	0.00
23/10/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	17	17	17	17	0.00
23/10/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	1036	1024	1036	1024	0.00
23/10/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	6	6	6	6	0.00
23/10/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	938	927	938	927	0.00
23/10/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	9	9	9	9	0.00
23/10/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	794	782	794	782	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	14	15	14	15	0.00
23/10/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	746	735	746	735	0.00
23/10/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	17	17	17	17	0.00
23/10/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	890	878	890	878	0.00
23/10/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	10	11	10	11	0.00
23/10/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	607	596	607	596	0.00
23/10/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	27	28	27	28	0.00
23/10/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	735	729	735	729	0.00
23/10/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	57	61	57	61	0.00
23/10/2009	ZAAD On 15-March-10	7.00	Call	Currency Future	268	265	268	265	0.00
23/10/2009	ZAAD On 15-March-10	7.00	Put	Currency Future	289	297	289	297	0.00
23/10/2009	ZAAD On 15-March-10	7.10	Call	Currency Future	231	229	231	229	0.00
23/10/2009	ZAAD On 15-March-10	7.10	Put	Currency Future	352	361	352	361	0.00
23/10/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	821	814	821	814	0.00
23/10/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	42	46	42	46	0.00
23/10/2009	ZAAD On 15-March-10	6.15	Call	Currency Future	864	858	864	858	0.00
23/10/2009	ZAAD On 15-March-10	6.15	Put	Currency Future	36	40	36	40	0.00
23/10/2009	ZAAD On 15-March-10	6.25	Call	Currency Future	777	771	777	771	0.00
23/10/2009	ZAAD On 15-March-10	6.25	Put	Currency Future	49	53	49	53	0.00
23/10/2009	ZAAD On 15-March-10	6.35	Call	Currency Future	694	687	694	687	0.00
23/10/2009	ZAAD On 15-March-10	6.35	Put	Currency Future	65	69	65	69	0.00
23/10/2009	ZAAD On 15-March-10	6.05	Call	Currency Future	954	947	954	947	0.00
23/10/2009	ZAAD On 15-March-10	6.05	Put	Currency Future	26	30	26	30	0.00
23/10/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	987	975	987	975	0.00
23/10/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	7	8	7	8	0.00
23/10/2009	ZAAD On 15-March-10	6.00	Call	Currency Future	1000	993	1000	993	0.00
23/10/2009	ZAAD On 15-March-10	6.00	Put	Currency Future	21	25	21	25	0.00
23/10/2009	ZAAD On 15-March-10	6.10	Call	Currency Future	909	902	909	902	0.00
23/10/2009	ZAAD On 15-March-10	6.10	Put	Currency Future	30	34	30	34	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	821	814	821	814	0.00
23/10/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	42	46	42	46	0.00
23/10/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	735	729	735	729	0.00
23/10/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	57	61	57	61	0.00
23/10/2009	ZAAD On 14-December-09	3.35	Call	Currency Future	3579	3568	3579	3568	0.00
23/10/2009	ZAAD On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	4.35	Call	Currency Future	2579	2568	2579	2568	0.00
23/10/2009	ZAAD On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	3421	3433	3421	3433	0.00
23/10/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	5421	5432	5421	5432	0.00
23/10/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	7421	7432	7421	7432	0.00
23/10/2009	ZAAD On 15-March-10	2.40	Call	Currency Future	4579	4568	4579	4568	0.00
23/10/2009	ZAAD On 15-March-10	2.40	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	3.40	Call	Currency Future	3579	3568	3579	3568	0.00
23/10/2009	ZAAD On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	4.40	Call	Currency Future	2580	2568	2580	2568	0.00
23/10/2009	ZAAD On 15-March-10	4.40	Put	Currency Future	1	0	1	0	0.00
23/10/2009	ZAAD On 15-March-10	5.40	Call	Currency Future	1586	1575	1586	1575	0.00
23/10/2009	ZAAD On 15-March-10	5.40	Put	Currency Future	7	7	7	7	0.00
23/10/2009	ZAAD On 15-March-10	8.40	Call	Currency Future	42	43	42	43	0.00
23/10/2009	ZAAD On 15-March-10	8.40	Put	Currency Future	1463	1475	1463	1475	0.00
23/10/2009	ZAAD On 15-March-10	10.40	Call	Currency Future	5	5	5	5	0.00
23/10/2009	ZAAD On 15-March-10	10.40	Put	Currency Future	3426	3437	3426	3437	0.00
23/10/2009	ZAAD On 15-March-10	12.40	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 15-March-10	12.40	Put	Currency Future	5422	5433	5422	5433	0.00
23/10/2009	ZAAD On 15-March-10	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
23/10/2009	ZAAD On 15-March-10	14.40	Put	Currency Future	7422	7433	7422	7433	0.00
23/10/2009	ZAAD On 14-December-09	2.45	Call	Currency Future	4479	4468	4479	4468	0.00
23/10/2009	ZAAD On 14-December-09	2.45	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	3.45	Call	Currency Future	3479	3468	3479	3468	0.00
23/10/2009	ZAAD On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	4.45	Call	Currency Future	2479	2468	2479	2468	0.00
23/10/2009	ZAAD On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	5.45	Call	Currency Future	1481	1470	1481	1470	0.00
23/10/2009	ZAAD On 14-December-09	5.45	Put	Currency Future	2	2	2	2	0.00
23/10/2009	ZAAD On 14-December-09	8.45	Call	Currency Future	5	5	5	5	0.00
23/10/2009	ZAAD On 14-December-09	8.45	Put	Currency Future	1526	1538	1526	1538	0.00
23/10/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	3521	3533	3521	3533	0.00
23/10/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	5521	5532	5521	5532	0.00
23/10/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	7521	7532	7521	7532	0.00
23/10/2009	ZAAD On 15-March-10	2.50	Call	Currency Future	4479	4468	4479	4468	0.00
23/10/2009	ZAAD On 15-March-10	2.50	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	3.50	Call	Currency Future	3479	3468	3479	3468	0.00
23/10/2009	ZAAD On 15-March-10	3.50	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	4.50	Call	Currency Future	2480	2468	2480	2468	0.00
23/10/2009	ZAAD On 15-March-10	4.50	Put	Currency Future	1	0	1	0	0.00
23/10/2009	ZAAD On 15-March-10	5.50	Call	Currency Future	1487	1477	1487	1477	0.00
23/10/2009	ZAAD On 15-March-10	5.50	Put	Currency Future	9	9	9	9	0.00
23/10/2009	ZAAD On 15-March-10	8.50	Call	Currency Future	38	39	38	39	0.00
23/10/2009	ZAAD On 15-March-10	8.50	Put	Currency Future	1559	1571	1559	1571	0.00
23/10/2009	ZAAD On 15-March-10	10.50	Call	Currency Future	5	5	5	5	0.00
23/10/2009	ZAAD On 15-March-10	10.50	Put	Currency Future	3526	3537	3526	3537	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	ZAAD On 15-March-10	12.50	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 15-March-10	12.50	Put	Currency Future	5522	5533	5522	5533	0.00
23/10/2009	ZAAD On 15-March-10	14.50	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	14.50	Put	Currency Future	7522	7533	7522	7533	0.00
23/10/2009	ZAAD On 15-March-10	2.55	Call	Currency Future	4429	4418	4429	4418	0.00
23/10/2009	ZAAD On 15-March-10	2.55	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	3.55	Call	Currency Future	3429	3418	3429	3418	0.00
23/10/2009	ZAAD On 15-March-10	3.55	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	4.55	Call	Currency Future	2430	2418	2430	2418	0.00
23/10/2009	ZAAD On 15-March-10	4.55	Put	Currency Future	2	0	2	0	0.00
23/10/2009	ZAAD On 15-March-10	5.55	Call	Currency Future	1438	1428	1438	1428	0.00
23/10/2009	ZAAD On 15-March-10	5.55	Put	Currency Future	10	10	10	10	0.00
23/10/2009	ZAAD On 15-March-10	8.55	Call	Currency Future	36	37	36	37	0.00
23/10/2009	ZAAD On 15-March-10	8.55	Put	Currency Future	1607	1619	1607	1619	0.00
23/10/2009	ZAAD On 15-March-10	10.55	Call	Currency Future	4	4	4	4	0.00
23/10/2009	ZAAD On 15-March-10	10.55	Put	Currency Future	3576	3587	3576	3587	0.00
23/10/2009	ZAAD On 15-March-10	12.55	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 15-March-10	12.55	Put	Currency Future	5572	5583	5572	5583	0.00
23/10/2009	ZAAD On 15-March-10	14.55	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	14.55	Put	Currency Future	7572	7583	7572	7583	0.00
23/10/2009	ZAAD On 14-December-09	2.50	Call	Currency Future	4429	4418	4429	4418	0.00
23/10/2009	ZAAD On 14-December-09	2.50	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	3429	3418	3429	3418	0.00
23/10/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	2429	2418	2429	2418	0.00
23/10/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	1431	1420	1431	1420	0.00
23/10/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	2	2	2	2	0.00
23/10/2009	ZAAD On 14-December-09	8.50	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
23/10/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	1575	1587	1575	1587	0.00
23/10/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	3571	3583	3571	3583	0.00
23/10/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	5571	5582	5571	5582	0.00
23/10/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	7571	7582	7571	7582	0.00
23/10/2009	ZAAD On 15-March-10	2.60	Call	Currency Future	4379	4368	4379	4368	0.00
23/10/2009	ZAAD On 15-March-10	2.60	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	3.60	Call	Currency Future	3379	3368	3379	3368	0.00
23/10/2009	ZAAD On 15-March-10	3.60	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	4.60	Call	Currency Future	2380	2368	2380	2368	0.00
23/10/2009	ZAAD On 15-March-10	4.60	Put	Currency Future	2	0	2	0	0.00
23/10/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1389	1378	1389	1378	0.00
23/10/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	10	11	10	11	0.00
23/10/2009	ZAAD On 15-March-10	8.60	Call	Currency Future	34	35	34	35	0.00
23/10/2009	ZAAD On 15-March-10	8.60	Put	Currency Future	1655	1668	1655	1668	0.00
23/10/2009	ZAAD On 15-March-10	10.60	Call	Currency Future	4	4	4	4	0.00
23/10/2009	ZAAD On 15-March-10	10.60	Put	Currency Future	3625	3636	3625	3636	0.00
23/10/2009	ZAAD On 15-March-10	12.60	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 15-March-10	12.60	Put	Currency Future	5622	5633	5622	5633	0.00
23/10/2009	ZAAD On 15-March-10	14.60	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	14.60	Put	Currency Future	7622	7633	7622	7633	0.00
23/10/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1389	1378	1389	1378	0.00
23/10/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	10	11	10	11	0.00
23/10/2009	ZAAD On 14-December-09	2.55	Call	Currency Future	4379	4368	4379	4368	0.00
23/10/2009	ZAAD On 14-December-09	2.55	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	2379	2368	2379	2368	0.00
23/10/2009	ZAAD On 14-December-09	4.55	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
23/10/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	1382	1370	1382	1370	0.00
23/10/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	2	2	2	2	0.00
23/10/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	4	5	4	5	0.00
23/10/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	1625	1637	1625	1637	0.00
23/10/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	3621	3633	3621	3633	0.00
23/10/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	7621	7632	7621	7632	0.00
23/10/2009	ZAAD On 14-December-09	2.60	Call	Currency Future	4329	4318	4329	4318	0.00
23/10/2009	ZAAD On 14-December-09	2.60	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	2329	2318	2329	2318	0.00
23/10/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	1332	1321	1332	1321	0.00
23/10/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	3	3	3	3	0.00
23/10/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	4	4	4	4	0.00
23/10/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	1675	1686	1675	1686	0.00
23/10/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	3671	3683	3671	3683	0.00
23/10/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	7671	7682	7671	7682	0.00
23/10/2009	ZAAD On 15-March-10	2.70	Call	Currency Future	4279	4268	4279	4268	0.00
23/10/2009	ZAAD On 15-March-10	2.70	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	3.70	Call	Currency Future	3279	3268	3279	3268	0.00
23/10/2009	ZAAD On 15-March-10	3.70	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	4.70	Call	Currency Future	2281	2269	2281	2269	0.00
23/10/2009	ZAAD On 15-March-10	4.70	Put	Currency Future	2	1	2	1	0.00
23/10/2009	ZAAD On 15-March-10	5.70	Call	Currency Future	1291	1281	1291	1281	0.00
23/10/2009	ZAAD On 15-March-10	5.70	Put	Currency Future	12	13	12	13	0.00
23/10/2009	ZAAD On 15-March-10	8.70	Call	Currency Future	31	32	31	32	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	ZAAD On 15-March-10	8.70	Put	Currency Future	1752	1764	1752	1764	0.00
23/10/2009	ZAAD On 15-March-10	10.70	Call	Currency Future	4	4	4	4	0.00
23/10/2009	ZAAD On 15-March-10	10.70	Put	Currency Future	3725	3736	3725	3736	0.00
23/10/2009	ZAAD On 15-March-10	12.70	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 15-March-10	12.70	Put	Currency Future	5722	5733	5722	5733	0.00
23/10/2009	ZAAD On 15-March-10	14.70	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	14.70	Put	Currency Future	7722	7733	7722	7733	0.00
23/10/2009	ZAAD On 14-December-09	2.65	Call	Currency Future	4279	4268	4279	4268	0.00
23/10/2009	ZAAD On 14-December-09	2.65	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	3.65	Call	Currency Future	3279	3268	3279	3268	0.00
23/10/2009	ZAAD On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	2279	2268	2279	2268	0.00
23/10/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	1282	1271	1282	1271	0.00
23/10/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	3	3	3	3	0.00
23/10/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	4	4	4	4	0.00
23/10/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	1724	1736	1724	1736	0.00
23/10/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	3721	3733	3721	3733	0.00
23/10/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	5721	5732	5721	5732	0.00
23/10/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	7721	7732	7721	7732	0.00
23/10/2009	ZAAD On 15-March-10	2.65	Call	Currency Future	4329	4318	4329	4318	0.00
23/10/2009	ZAAD On 15-March-10	2.65	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	3.65	Call	Currency Future	3329	3318	3329	3318	0.00
23/10/2009	ZAAD On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	4.65	Call	Currency Future	2331	2318	2331	2318	0.00
23/10/2009	ZAAD On 15-March-10	4.65	Put	Currency Future	2	0	2	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
23/10/2009	ZAAD On 15-March-10	5.65	Call	Currency Future	1340	1329	1340	1329	0.00
23/10/2009	ZAAD On 15-March-10	5.65	Put	Currency Future	11	12	11	12	0.00
23/10/2009	ZAAD On 15-March-10	8.65	Call	Currency Future	32	34	32	34	0.00
23/10/2009	ZAAD On 15-March-10	8.65	Put	Currency Future	1704	1716	1704	1716	0.00
23/10/2009	ZAAD On 15-March-10	10.65	Call	Currency Future	4	4	4	4	0.00
23/10/2009	ZAAD On 15-March-10	10.65	Put	Currency Future	3675	3686	3675	3686	0.00
23/10/2009	ZAAD On 15-March-10	12.65	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 15-March-10	12.65	Put	Currency Future	5672	5683	5672	5683	0.00
23/10/2009	ZAAD On 15-March-10	14.65	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	14.65	Put	Currency Future	7672	7683	7672	7683	0.00
23/10/2009	ZAAD On 14-December-09	2.40	Call	Currency Future	4529	4518	4529	4518	0.00
23/10/2009	ZAAD On 14-December-09	2.40	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	3.40	Call	Currency Future	3529	3518	3529	3518	0.00
23/10/2009	ZAAD On 14-December-09	3.40	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	4.40	Call	Currency Future	2529	2518	2529	2518	0.00
23/10/2009	ZAAD On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	5.40	Call	Currency Future	1531	1519	1531	1519	0.00
23/10/2009	ZAAD On 14-December-09	5.40	Put	Currency Future	2	2	2	2	0.00
23/10/2009	ZAAD On 14-December-09	8.40	Call	Currency Future	5	6	5	6	0.00
23/10/2009	ZAAD On 14-December-09	8.40	Put	Currency Future	1476	1488	1476	1488	0.00
23/10/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	3471	3483	3471	3483	0.00
23/10/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	5471	5482	5471	5482	0.00
23/10/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	7471	7482	7471	7482	0.00
23/10/2009	ZAAD On 15-March-10	2.45	Call	Currency Future	4529	4518	4529	4518	0.00
23/10/2009	ZAAD On 15-March-10	2.45	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	3.45	Call	Currency Future	3529	3518	3529	3518	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	ZAAD On 15-March-10	3.45	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	4.45	Call	Currency Future	2530	2518	2530	2518	0.00
23/10/2009	ZAAD On 15-March-10	4.45	Put	Currency Future	1	0	1	0	0.00
23/10/2009	ZAAD On 15-March-10	5.45	Call	Currency Future	1537	1526	1537	1526	0.00
23/10/2009	ZAAD On 15-March-10	5.45	Put	Currency Future	8	8	8	8	0.00
23/10/2009	ZAAD On 15-March-10	8.45	Call	Currency Future	40	41	40	41	0.00
23/10/2009	ZAAD On 15-March-10	8.45	Put	Currency Future	1511	1523	1511	1523	0.00
23/10/2009	ZAAD On 15-March-10	10.45	Call	Currency Future	5	5	5	5	0.00
23/10/2009	ZAAD On 15-March-10	10.45	Put	Currency Future	3476	3487	3476	3487	0.00
23/10/2009	ZAAD On 15-March-10	12.45	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 15-March-10	12.45	Put	Currency Future	5472	5483	5472	5483	0.00
23/10/2009	ZAAD On 15-March-10	14.45	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	14.45	Put	Currency Future	7472	7483	7472	7483	0.00
23/10/2009	ZAAD On 14-December-09	2.70	Call	Currency Future	4229	4218	4229	4218	0.00
23/10/2009	ZAAD On 14-December-09	2.70	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	3.70	Call	Currency Future	3229	3218	3229	3218	0.00
23/10/2009	ZAAD On 14-December-09	3.70	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	4.70	Call	Currency Future	2229	2218	2229	2218	0.00
23/10/2009	ZAAD On 14-December-09	4.70	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	5.70	Call	Currency Future	1233	1221	1233	1221	0.00
23/10/2009	ZAAD On 14-December-09	5.70	Put	Currency Future	4	4	4	4	0.00
23/10/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	3	4	3	4	0.00
23/10/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	1774	1786	1774	1786	0.00
23/10/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	3771	3783	3771	3783	0.00
23/10/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	5771	5782	5771	5782	0.00
23/10/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	7771	7782	7771	7782	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	ZAAD On 15-March-10	2.75	Call	Currency Future	4229	4218	4229	4218	0.00
23/10/2009	ZAAD On 15-March-10	2.75	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	3.75	Call	Currency Future	3229	3218	3229	3218	0.00
23/10/2009	ZAAD On 15-March-10	3.75	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	4.75	Call	Currency Future	2231	2219	2231	2219	0.00
23/10/2009	ZAAD On 15-March-10	4.75	Put	Currency Future	2	1	2	1	0.00
23/10/2009	ZAAD On 15-March-10	5.75	Call	Currency Future	1242	1232	1242	1232	0.00
23/10/2009	ZAAD On 15-March-10	5.75	Put	Currency Future	14	14	14	14	0.00
23/10/2009	ZAAD On 15-March-10	8.75	Call	Currency Future	29	31	29	31	0.00
23/10/2009	ZAAD On 15-March-10	8.75	Put	Currency Future	1801	1813	1801	1813	0.00
23/10/2009	ZAAD On 15-March-10	10.75	Call	Currency Future	4	4	4	4	0.00
23/10/2009	ZAAD On 15-March-10	10.75	Put	Currency Future	3775	3786	3775	3786	0.00
23/10/2009	ZAAD On 15-March-10	12.75	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 15-March-10	12.75	Put	Currency Future	5772	5783	5772	5783	0.00
23/10/2009	ZAAD On 15-March-10	14.75	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	14.75	Put	Currency Future	7772	7783	7772	7783	0.00
23/10/2009	ZAAD On 14-December-09	2.75	Call	Currency Future	4179	4168	4179	4168	0.00
23/10/2009	ZAAD On 14-December-09	2.75	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	3179	3168	3179	3168	0.00
23/10/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	4.75	Call	Currency Future	2179	2168	2179	2168	0.00
23/10/2009	ZAAD On 14-December-09	4.75	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	1183	1172	1183	1172	0.00
23/10/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	4	4	4	4	0.00
23/10/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	3	3	3	3	0.00
23/10/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	1824	1836	1824	1836	0.00
23/10/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	3821	3833	3821	3833	0.00
23/10/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	5821	5832	5821	5832	0.00
23/10/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	7821	7832	7821	7832	0.00
23/10/2009	ZAAD On 15-March-10	2.85	Call	Currency Future	4129	4118	4129	4118	0.00
23/10/2009	ZAAD On 15-March-10	2.85	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	3.85	Call	Currency Future	3129	3118	3129	3118	0.00
23/10/2009	ZAAD On 15-March-10	3.85	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	4.85	Call	Currency Future	2132	2120	2132	2120	0.00
23/10/2009	ZAAD On 15-March-10	4.85	Put	Currency Future	3	2	3	2	0.00
23/10/2009	ZAAD On 15-March-10	5.85	Call	Currency Future	1145	1135	1145	1135	0.00
23/10/2009	ZAAD On 15-March-10	5.85	Put	Currency Future	16	17	16	17	0.00
23/10/2009	ZAAD On 15-March-10	8.85	Call	Currency Future	27	28	27	28	0.00
23/10/2009	ZAAD On 15-March-10	8.85	Put	Currency Future	1898	1910	1898	1910	0.00
23/10/2009	ZAAD On 15-March-10	10.85	Call	Currency Future	3	3	3	3	0.00
23/10/2009	ZAAD On 15-March-10	10.85	Put	Currency Future	3875	3885	3875	3885	0.00
23/10/2009	ZAAD On 15-March-10	12.85	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 15-March-10	12.85	Put	Currency Future	5872	5883	5872	5883	0.00
23/10/2009	ZAAD On 15-March-10	14.85	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	14.85	Put	Currency Future	7872	7883	7872	7883	0.00
23/10/2009	ZAAD On 14-December-09	2.90	Call	Currency Future	4029	4018	4029	4018	0.00
23/10/2009	ZAAD On 14-December-09	2.90	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	3.90	Call	Currency Future	3029	3018	3029	3018	0.00
23/10/2009	ZAAD On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	2030	2018	2030	2018	0.00
23/10/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	3	3	3	3	0.00
23/10/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	1973	1985	1973	1985	0.00
23/10/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	3971	3983	3971	3983	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	5971	5982	5971	5982	0.00
23/10/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	7971	7982	7971	7982	0.00
23/10/2009	ZAAD On 15-March-10	2.95	Call	Currency Future	4029	4018	4029	4018	0.00
23/10/2009	ZAAD On 15-March-10	2.95	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	3.95	Call	Currency Future	3029	3018	3029	3018	0.00
23/10/2009	ZAAD On 15-March-10	3.95	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	4.95	Call	Currency Future	2032	2021	2032	2021	0.00
23/10/2009	ZAAD On 15-March-10	4.95	Put	Currency Future	3	3	3	3	0.00
23/10/2009	ZAAD On 15-March-10	5.95	Call	Currency Future	1048	1039	1048	1039	0.00
23/10/2009	ZAAD On 15-March-10	5.95	Put	Currency Future	20	22	20	22	0.00
23/10/2009	ZAAD On 15-March-10	8.95	Call	Currency Future	24	25	24	25	0.00
23/10/2009	ZAAD On 15-March-10	8.95	Put	Currency Future	1996	2008	1996	2008	0.00
23/10/2009	ZAAD On 15-March-10	10.95	Call	Currency Future	3	3	3	3	0.00
23/10/2009	ZAAD On 15-March-10	10.95	Put	Currency Future	3974	3985	3974	3985	0.00
23/10/2009	ZAAD On 15-March-10	12.95	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 15-March-10	12.95	Put	Currency Future	5972	5983	5972	5983	0.00
23/10/2009	ZAAD On 15-March-10	14.95	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	14.95	Put	Currency Future	7972	7983	7972	7983	0.00
23/10/2009	ZAAD On 14-December-09	2.80	Call	Currency Future	4129	4118	4129	4118	0.00
23/10/2009	ZAAD On 14-December-09	2.80	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	3.80	Call	Currency Future	3129	3118	3129	3118	0.00
23/10/2009	ZAAD On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	4.80	Call	Currency Future	2130	2118	2130	2118	0.00
23/10/2009	ZAAD On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	1134	1123	1134	1123	0.00
23/10/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	5	5	5	5	0.00
23/10/2009	ZAAD On 14-December-09	8.80	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
23/10/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	1874	1885	1874	1885	0.00
23/10/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	3871	3883	3871	3883	0.00
23/10/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	5871	5882	5871	5882	0.00
23/10/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	7871	7882	7871	7882	0.00
23/10/2009	ZAAD On 14-December-09	2.85	Call	Currency Future	4079	4068	4079	4068	0.00
23/10/2009	ZAAD On 14-December-09	2.85	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	4.85	Call	Currency Future	2080	2068	2080	2068	0.00
23/10/2009	ZAAD On 14-December-09	4.85	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	1085	1073	1085	1073	0.00
23/10/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	5	6	5	6	0.00
23/10/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	3	3	3	3	0.00
23/10/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	1923	1935	1923	1935	0.00
23/10/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	3921	3933	3921	3933	0.00
23/10/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	7921	7932	7921	7932	0.00
23/10/2009	ZAAD On 15-March-10	2.90	Call	Currency Future	4079	4068	4079	4068	0.00
23/10/2009	ZAAD On 15-March-10	2.90	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	3.90	Call	Currency Future	3079	3068	3079	3068	0.00
23/10/2009	ZAAD On 15-March-10	3.90	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	4.90	Call	Currency Future	2082	2071	2082	2071	0.00
23/10/2009	ZAAD On 15-March-10	4.90	Put	Currency Future	3	3	3	3	0.00
23/10/2009	ZAAD On 15-March-10	5.90	Call	Currency Future	1097	1086	1097	1086	0.00
23/10/2009	ZAAD On 15-March-10	5.90	Put	Currency Future	18	18	18	18	0.00
23/10/2009	ZAAD On 15-March-10	8.90	Call	Currency Future	26	27	26	27	0.00
23/10/2009	ZAAD On 15-March-10	8.90	Put	Currency Future	1947	1959	1947	1959	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	ZAAD On 15-March-10	10.90	Call	Currency Future	3	3	3	3	0.00
23/10/2009	ZAAD On 15-March-10	10.90	Put	Currency Future	3925	3935	3925	3935	0.00
23/10/2009	ZAAD On 15-March-10	12.90	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 15-March-10	12.90	Put	Currency Future	5922	5933	5922	5933	0.00
23/10/2009	ZAAD On 15-March-10	14.90	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	14.90	Put	Currency Future	7922	7933	7922	7933	0.00
23/10/2009	ZAAD On 15-March-10	2.80	Call	Currency Future	4179	4168	4179	4168	0.00
23/10/2009	ZAAD On 15-March-10	2.80	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	3.80	Call	Currency Future	3179	3168	3179	3168	0.00
23/10/2009	ZAAD On 15-March-10	3.80	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	4.80	Call	Currency Future	2181	2169	2181	2169	0.00
23/10/2009	ZAAD On 15-March-10	4.80	Put	Currency Future	3	2	3	2	0.00
23/10/2009	ZAAD On 15-March-10	5.80	Call	Currency Future	1194	1183	1194	1183	0.00
23/10/2009	ZAAD On 15-March-10	5.80	Put	Currency Future	15	15	15	15	0.00
23/10/2009	ZAAD On 15-March-10	8.80	Call	Currency Future	28	30	28	30	0.00
23/10/2009	ZAAD On 15-March-10	8.80	Put	Currency Future	1849	1862	1849	1862	0.00
23/10/2009	ZAAD On 15-March-10	10.80	Call	Currency Future	3	4	3	4	0.00
23/10/2009	ZAAD On 15-March-10	10.80	Put	Currency Future	3825	3836	3825	3836	0.00
23/10/2009	ZAAD On 15-March-10	12.80	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 15-March-10	12.80	Put	Currency Future	5822	5833	5822	5833	0.00
23/10/2009	ZAAD On 15-March-10	14.80	Call	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 15-March-10	14.80	Put	Currency Future	7822	7833	7822	7833	0.00
23/10/2009	ZAAD On 14-June-10	6.70	Call	Currency Future	524	516	524	516	0.00
23/10/2009	ZAAD On 14-June-10	6.70	Put	Currency Future	206	211	206	211	0.00
23/10/2009	ZAAD On 14-June-10	2.50	Call	Currency Future	4518	4506	4518	4506	0.00
23/10/2009	ZAAD On 14-June-10	2.50	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-June-10	3.50	Call	Currency Future	3518	3506	3518	3506	0.00
23/10/2009	ZAAD On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-June-10	4.50	Call	Currency Future	2521	2510	2521	2510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	ZAAD On 14-June-10	4.50	Put	Currency Future	4	4	4	4	0.00
23/10/2009	ZAAD On 14-June-10	5.50	Call	Currency Future	1534	1522	1534	1522	0.00
23/10/2009	ZAAD On 14-June-10	5.50	Put	Currency Future	17	16	17	16	0.00
23/10/2009	ZAAD On 14-June-10	8.50	Call	Currency Future	91	92	91	92	0.00
23/10/2009	ZAAD On 14-June-10	8.50	Put	Currency Future	1574	1586	1574	1586	0.00
23/10/2009	ZAAD On 14-June-10	10.50	Call	Currency Future	12	12	12	12	0.00
23/10/2009	ZAAD On 14-June-10	10.50	Put	Currency Future	3495	3506	3495	3506	0.00
23/10/2009	ZAAD On 14-June-10	12.50	Call	Currency Future	3	3	3	3	0.00
23/10/2009	ZAAD On 14-June-10	12.50	Put	Currency Future	5486	5498	5486	5498	0.00
23/10/2009	ZAAD On 14-June-10	14.50	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 14-June-10	14.50	Put	Currency Future	7484	7496	7484	7496	0.00
23/10/2009	ZAAD On 14-June-10	2.55	Call	Currency Future	4468	4456	4468	4456	0.00
23/10/2009	ZAAD On 14-June-10	2.55	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-June-10	3.55	Call	Currency Future	3468	3456	3468	3456	0.00
23/10/2009	ZAAD On 14-June-10	3.55	Put	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 14-June-10	4.55	Call	Currency Future	2472	2460	2472	2460	0.00
23/10/2009	ZAAD On 14-June-10	4.55	Put	Currency Future	4	4	4	4	0.00
23/10/2009	ZAAD On 14-June-10	5.55	Call	Currency Future	1485	1473	1485	1473	0.00
23/10/2009	ZAAD On 14-June-10	5.55	Put	Currency Future	18	17	18	17	0.00
23/10/2009	ZAAD On 14-June-10	8.55	Call	Currency Future	88	89	88	89	0.00
23/10/2009	ZAAD On 14-June-10	8.55	Put	Currency Future	1621	1633	1621	1633	0.00
23/10/2009	ZAAD On 14-June-10	10.55	Call	Currency Future	11	11	11	11	0.00
23/10/2009	ZAAD On 14-June-10	10.55	Put	Currency Future	3544	3556	3544	3556	0.00
23/10/2009	ZAAD On 14-June-10	12.55	Call	Currency Future	3	3	3	3	0.00
23/10/2009	ZAAD On 14-June-10	12.55	Put	Currency Future	5536	5547	5536	5547	0.00
23/10/2009	ZAAD On 14-June-10	14.55	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 14-June-10	14.55	Put	Currency Future	7534	7546	7534	7546	0.00
23/10/2009	ZAAD On 14-June-10	2.60	Call	Currency Future	4418	4406	4418	4406	0.00
23/10/2009	ZAAD On 14-June-10	2.60	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	ZAAD On 14-June-10	3.60	Call	Currency Future	3418	3406	3418	3406	0.00
23/10/2009	ZAAD On 14-June-10	3.60	Put	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 14-June-10	4.60	Call	Currency Future	2422	2410	2422	2410	0.00
23/10/2009	ZAAD On 14-June-10	4.60	Put	Currency Future	5	5	5	5	0.00
23/10/2009	ZAAD On 14-June-10	5.60	Call	Currency Future	1437	1424	1437	1424	0.00
23/10/2009	ZAAD On 14-June-10	5.60	Put	Currency Future	19	18	19	18	0.00
23/10/2009	ZAAD On 14-June-10	8.60	Call	Currency Future	85	86	85	86	0.00
23/10/2009	ZAAD On 14-June-10	8.60	Put	Currency Future	1668	1680	1668	1680	0.00
23/10/2009	ZAAD On 14-June-10	10.60	Call	Currency Future	11	11	11	11	0.00
23/10/2009	ZAAD On 14-June-10	10.60	Put	Currency Future	3593	3605	3593	3605	0.00
23/10/2009	ZAAD On 14-June-10	12.60	Call	Currency Future	3	3	3	3	0.00
23/10/2009	ZAAD On 14-June-10	12.60	Put	Currency Future	5586	5597	5586	5597	0.00
23/10/2009	ZAAD On 14-June-10	14.60	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 14-June-10	14.60	Put	Currency Future	7584	7596	7584	7596	0.00
23/10/2009	ZAAD On 14-June-10	2.65	Call	Currency Future	4368	4356	4368	4356	0.00
23/10/2009	ZAAD On 14-June-10	2.65	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-June-10	3.65	Call	Currency Future	3368	3356	3368	3356	0.00
23/10/2009	ZAAD On 14-June-10	3.65	Put	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 14-June-10	4.65	Call	Currency Future	2372	2361	2372	2361	0.00
23/10/2009	ZAAD On 14-June-10	4.65	Put	Currency Future	5	5	5	5	0.00
23/10/2009	ZAAD On 14-June-10	5.65	Call	Currency Future	1388	1375	1388	1375	0.00
23/10/2009	ZAAD On 14-June-10	5.65	Put	Currency Future	20	19	20	19	0.00
23/10/2009	ZAAD On 14-June-10	8.65	Call	Currency Future	82	83	82	83	0.00
23/10/2009	ZAAD On 14-June-10	8.65	Put	Currency Future	1715	1727	1715	1727	0.00
23/10/2009	ZAAD On 14-June-10	10.65	Call	Currency Future	10	10	10	10	0.00
23/10/2009	ZAAD On 14-June-10	10.65	Put	Currency Future	3643	3654	3643	3654	0.00
23/10/2009	ZAAD On 14-June-10	12.65	Call	Currency Future	3	3	3	3	0.00
23/10/2009	ZAAD On 14-June-10	12.65	Put	Currency Future	5635	5647	5635	5647	0.00
23/10/2009	ZAAD On 14-June-10	14.65	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	ZAAD On 14-June-10	14.65	Put	Currency Future	7634	7646	7634	7646	0.00
23/10/2009	ZAAD On 14-June-10	2.80	Call	Currency Future	4218	4206	4218	4206	0.00
23/10/2009	ZAAD On 14-June-10	2.80	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-June-10	3.80	Call	Currency Future	3218	3207	3218	3207	0.00
23/10/2009	ZAAD On 14-June-10	3.80	Put	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 14-June-10	4.80	Call	Currency Future	2224	2212	2224	2212	0.00
23/10/2009	ZAAD On 14-June-10	4.80	Put	Currency Future	6	7	6	7	0.00
23/10/2009	ZAAD On 14-June-10	5.80	Call	Currency Future	1242	1229	1242	1229	0.00
23/10/2009	ZAAD On 14-June-10	5.80	Put	Currency Future	25	23	25	23	0.00
23/10/2009	ZAAD On 14-June-10	8.80	Call	Currency Future	74	75	74	75	0.00
23/10/2009	ZAAD On 14-June-10	8.80	Put	Currency Future	1857	1869	1857	1869	0.00
23/10/2009	ZAAD On 14-June-10	10.80	Call	Currency Future	9	9	9	9	0.00
23/10/2009	ZAAD On 14-June-10	10.80	Put	Currency Future	3791	3803	3791	3803	0.00
23/10/2009	ZAAD On 14-June-10	12.80	Call	Currency Future	3	3	3	3	0.00
23/10/2009	ZAAD On 14-June-10	12.80	Put	Currency Future	5785	5797	5785	5797	0.00
23/10/2009	ZAAD On 14-June-10	14.80	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 14-June-10	14.80	Put	Currency Future	7784	7795	7784	7795	0.00
23/10/2009	ZAAD On 14-June-10	2.90	Call	Currency Future	4118	4106	4118	4106	0.00
23/10/2009	ZAAD On 14-June-10	2.90	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-June-10	3.90	Call	Currency Future	3119	3107	3119	3107	0.00
23/10/2009	ZAAD On 14-June-10	3.90	Put	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 14-June-10	4.90	Call	Currency Future	2125	2113	2125	2113	0.00
23/10/2009	ZAAD On 14-June-10	4.90	Put	Currency Future	8	8	8	8	0.00
23/10/2009	ZAAD On 14-June-10	5.90	Call	Currency Future	1146	1132	1146	1132	0.00
23/10/2009	ZAAD On 14-June-10	5.90	Put	Currency Future	28	27	28	27	0.00
23/10/2009	ZAAD On 14-June-10	8.90	Call	Currency Future	70	70	70	70	0.00
23/10/2009	ZAAD On 14-June-10	8.90	Put	Currency Future	1952	1965	1952	1965	0.00
23/10/2009	ZAAD On 14-June-10	10.90	Call	Currency Future	8	8	8	8	0.00
23/10/2009	ZAAD On 14-June-10	10.90	Put	Currency Future	3890	3902	3890	3902	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2009	ZAAD On 14-June-10	12.90	Call	Currency Future	3	3	3	3	0.00
23/10/2009	ZAAD On 14-June-10	12.90	Put	Currency Future	5885	5897	5885	5897	0.00
23/10/2009	ZAAD On 14-June-10	14.90	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 14-June-10	14.90	Put	Currency Future	7884	7895	7884	7895	0.00
23/10/2009	ZAAD On 14-June-10	2.75	Call	Currency Future	4268	4256	4268	4256	0.00
23/10/2009	ZAAD On 14-June-10	2.75	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-June-10	3.75	Call	Currency Future	3268	3257	3268	3257	0.00
23/10/2009	ZAAD On 14-June-10	3.75	Put	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 14-June-10	4.75	Call	Currency Future	2273	2262	2273	2262	0.00
23/10/2009	ZAAD On 14-June-10	4.75	Put	Currency Future	6	6	6	6	0.00
23/10/2009	ZAAD On 14-June-10	5.75	Call	Currency Future	1291	1278	1291	1278	0.00
23/10/2009	ZAAD On 14-June-10	5.75	Put	Currency Future	23	22	23	22	0.00
23/10/2009	ZAAD On 14-June-10	8.75	Call	Currency Future	77	77	77	77	0.00
23/10/2009	ZAAD On 14-June-10	8.75	Put	Currency Future	1809	1822	1809	1822	0.00
23/10/2009	ZAAD On 14-June-10	10.75	Call	Currency Future	9	9	9	9	0.00
23/10/2009	ZAAD On 14-June-10	10.75	Put	Currency Future	3742	3753	3742	3753	0.00
23/10/2009	ZAAD On 14-June-10	12.75	Call	Currency Future	3	3	3	3	0.00
23/10/2009	ZAAD On 14-June-10	12.75	Put	Currency Future	5735	5747	5735	5747	0.00
23/10/2009	ZAAD On 14-June-10	14.75	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 14-June-10	14.75	Put	Currency Future	7734	7745	7734	7745	0.00
23/10/2009	ZAAD On 14-June-10	2.85	Call	Currency Future	4168	4156	4168	4156	0.00
23/10/2009	ZAAD On 14-June-10	2.85	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-June-10	3.85	Call	Currency Future	3169	3157	3169	3157	0.00
23/10/2009	ZAAD On 14-June-10	3.85	Put	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 14-June-10	4.85	Call	Currency Future	2174	2163	2174	2163	0.00
23/10/2009	ZAAD On 14-June-10	4.85	Put	Currency Future	7	7	7	7	0.00
23/10/2009	ZAAD On 14-June-10	5.85	Call	Currency Future	1194	1181	1194	1181	0.00
23/10/2009	ZAAD On 14-June-10	5.85	Put	Currency Future	26	25	26	25	0.00
23/10/2009	ZAAD On 14-June-10	8.85	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
23/10/2009	ZAAD On 14-June-10	8.85	Put	Currency Future	1905	1917	1905	1917	0.00
23/10/2009	ZAAD On 14-June-10	10.85	Call	Currency Future	8	8	8	8	0.00
23/10/2009	ZAAD On 14-June-10	10.85	Put	Currency Future	3841	3852	3841	3852	0.00
23/10/2009	ZAAD On 14-June-10	12.85	Call	Currency Future	3	3	3	3	0.00
23/10/2009	ZAAD On 14-June-10	12.85	Put	Currency Future	5835	5847	5835	5847	0.00
23/10/2009	ZAAD On 14-June-10	14.85	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 14-June-10	14.85	Put	Currency Future	7834	7845	7834	7845	0.00
23/10/2009	ZAAD On 14-June-10	2.95	Call	Currency Future	4068	4056	4068	4056	0.00
23/10/2009	ZAAD On 14-June-10	2.95	Put	Currency Future	0	0	0	0	0.00
23/10/2009	ZAAD On 14-June-10	3.95	Call	Currency Future	3069	3057	3069	3057	0.00
23/10/2009	ZAAD On 14-June-10	3.95	Put	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 14-June-10	4.95	Call	Currency Future	2076	2064	2076	2064	0.00
23/10/2009	ZAAD On 14-June-10	4.95	Put	Currency Future	8	8	8	8	0.00
23/10/2009	ZAAD On 14-June-10	5.95	Call	Currency Future	1098	1084	1098	1084	0.00
23/10/2009	ZAAD On 14-June-10	5.95	Put	Currency Future	30	29	30	29	0.00
23/10/2009	ZAAD On 14-June-10	8.95	Call	Currency Future	68	68	68	68	0.00
23/10/2009	ZAAD On 14-June-10	8.95	Put	Currency Future	2000	2013	2000	2013	0.00
23/10/2009	ZAAD On 14-June-10	10.95	Call	Currency Future	7	7	7	7	0.00
23/10/2009	ZAAD On 14-June-10	10.95	Put	Currency Future	3940	3952	3940	3952	0.00
23/10/2009	ZAAD On 14-June-10	12.95	Call	Currency Future	3	3	3	3	0.00
23/10/2009	ZAAD On 14-June-10	12.95	Put	Currency Future	5935	5947	5935	5947	0.00
23/10/2009	ZAAD On 14-June-10	14.95	Call	Currency Future	1	1	1	1	0.00
23/10/2009	ZAAD On 14-June-10	14.95	Put	Currency Future	7934	7945	7934	7945	0.00