



Derivatives Weekly Statistics Report

From 2009/11/09 To 2009/11/13

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 15-March-10			Currency Future	7.6700	7.5987	7.6698	7.5987	36836.00
13/11/2009	\$ / R On 14-June-10			Currency Future	7.8000	7.7279	7.8035	7.7279	19847.00
13/11/2009	\$ / R On 13-September-10			Currency Future	7.9400	7.8588	7.9385	7.8588	1095.00
13/11/2009	\$ / R On 14-December-09			Currency Future	7.5400	7.4709	7.5392	7.4709	354849.00
13/11/2009	\$ / R On 13-December-10			Currency Future	8.0700	7.9849	8.0660	7.9849	416.00
13/11/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	612	565	612	565	0.00
13/11/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	142	167	142	167	110.00
13/11/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	378	345	378	345	27.00
13/11/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	308	346	308	346	0.00
13/11/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	334	307	334	307	350.00
13/11/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	364	408	364	408	0.00
13/11/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	128	118	128	118	0.00
13/11/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1008	1069	1008	1069	0.00
13/11/2009	\$ / R On 14-June-10	7.15	Call	Currency Future	823	774	823	774	0.00
13/11/2009	\$ / R On 14-June-10	7.15	Put	Currency Future	170	196	170	196	0.00
13/11/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	489	457	489	457	233.00
13/11/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	436	479	436	479	0.00
13/11/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	468	438	468	438	200.00
13/11/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	464	510	464	510	300.00
13/11/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	184	173	184	173	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1380	1445	1380	1445	0.00
13/11/2009	\$ / R On 13-September-10	7.85	Call	Currency Future	607	574	607	574	0.00
13/11/2009	\$ / R On 13-September-10	7.85	Put	Currency Future	519	565	519	565	0.00
13/11/2009	\$ / R On 14-December-09	7.25	Call	Currency Future	357	310	357	310	0.00
13/11/2009	\$ / R On 14-December-09	7.25	Put	Currency Future	68	89	68	89	100.00
13/11/2009	\$ / R On 14-December-09	7.40	Call	Currency Future	252	212	252	212	13613.00
13/11/2009	\$ / R On 14-December-09	7.40	Put	Currency Future	113	141	113	141	0.00
13/11/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	221	184	221	184	21.00
13/11/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	132	163	132	163	10.00
13/11/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	166	142	166	142	0.00
13/11/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	177	221	177	221	0.00
13/11/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	54	47	54	47	200.00
13/11/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	465	526	465	526	0.00
13/11/2009	\$ / R On 13-December-10	8.00	Call	Currency Future	701	656	701	656	0.00
13/11/2009	\$ / R On 13-December-10	8.00	Put	Currency Future	635	672	635	672	0.00
13/11/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	429	393	429	393	114.00
13/11/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	259	294	259	294	200.00
13/11/2009	\$ / R On 14-June-10	7.65	Call	Currency Future	535	499	535	499	0.00
13/11/2009	\$ / R On 14-June-10	7.65	Put	Currency Future	382	421	382	421	100.00
13/11/2009	\$ / R On 13-September-10	7.80	Call	Currency Future	629	594	629	594	0.00
13/11/2009	\$ / R On 13-September-10	7.80	Put	Currency Future	490	535	490	535	0.00
13/11/2009	\$ / R On 13-December-10	7.90	Call	Currency Future	742	696	742	696	0.00
13/11/2009	\$ / R On 13-December-10	7.90	Put	Currency Future	576	611	576	611	0.00
13/11/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	758	704	758	704	0.00
13/11/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	88	106	88	106	9005.00
13/11/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	264	243	264	243	5000.00
13/11/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	494	544	494	544	0.00
13/11/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	512	476	512	476	0.00
13/11/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	408	449	408	449	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 13-September-10	7.85	Call	Currency Future	607	574	607	574	409.00
13/11/2009	\$ / R On 13-September-10	7.85	Put	Currency Future	519	565	519	565	0.00
13/11/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	111	95	111	95	1100.00
13/11/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	271	324	271	324	0.00
13/11/2009	\$ / R On 13-December-10	7.95	Call	Currency Future	721	676	721	676	0.00
13/11/2009	\$ / R On 13-December-10	7.95	Put	Currency Future	605	641	605	641	0.00
13/11/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	468	438	468	438	21895.00
13/11/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	464	510	464	510	0.00
13/11/2009	\$ / R On 13-September-10	7.95	Call	Currency Future	566	536	566	536	0.00
13/11/2009	\$ / R On 13-September-10	7.95	Put	Currency Future	578	628	578	628	0.00
13/11/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	166	142	166	142	0.00
13/11/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	177	221	177	221	0.00
13/11/2009	\$ / R On 13-December-10	8.05	Call	Currency Future	682	638	682	638	0.00
13/11/2009	\$ / R On 13-December-10	8.05	Put	Currency Future	666	703	666	703	0.00
13/11/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	315	289	315	289	10.00
13/11/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	395	440	395	440	100.00
13/11/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	297	273	297	273	0.00
13/11/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	427	474	427	474	0.00
13/11/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	121	112	121	112	1.00
13/11/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1051	1113	1051	1113	0.00
13/11/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	758	711	758	711	0.00
13/11/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	204	233	204	233	0.00
13/11/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	430	403	430	403	55.00
13/11/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	527	575	527	575	20.00
13/11/2009	\$ / R On 13-September-10	8.05	Call	Currency Future	530	502	530	502	0.00
13/11/2009	\$ / R On 13-September-10	8.05	Put	Currency Future	641	693	641	693	0.00
13/11/2009	\$ / R On 14-December-09	7.30	Call	Currency Future	320	275	320	275	0.00
13/11/2009	\$ / R On 14-December-09	7.30	Put	Currency Future	81	104	81	104	0.00
13/11/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	145	124	145	124	39.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	206	254	206	254	0.00
13/11/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	127	109	127	109	0.00
13/11/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	238	288	238	288	0.00
13/11/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	40	35	40	35	100.00
13/11/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	551	614	551	614	0.00
13/11/2009	\$ / R On 13-December-10	8.15	Call	Currency Future	645	603	645	603	0.00
13/11/2009	\$ / R On 13-December-10	8.15	Put	Currency Future	729	768	729	768	0.00
13/11/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	280	257	280	257	4000.00
13/11/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	460	508	460	508	0.00
13/11/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	396	371	396	371	0.00
13/11/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	592	643	592	643	0.00
13/11/2009	\$ / R On 13-September-10	8.10	Call	Currency Future	512	485	512	485	0.00
13/11/2009	\$ / R On 13-September-10	8.10	Put	Currency Future	674	727	674	727	0.00
13/11/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	96	82	96	82	0.00
13/11/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	307	361	307	361	200.00
13/11/2009	\$ / R On 13-December-10	8.25	Call	Currency Future	610	571	610	571	0.00
13/11/2009	\$ / R On 13-December-10	8.25	Put	Currency Future	794	836	794	836	0.00
13/11/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	222	204	222	204	5000.00
13/11/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	602	655	602	655	0.00
13/11/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	210	193	210	193	0.00
13/11/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	640	694	640	694	0.00
13/11/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	86	79	86	79	0.00
13/11/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1366	1430	1366	1430	0.00
13/11/2009	\$ / R On 14-June-10	7.50	Call	Currency Future	612	571	612	571	0.00
13/11/2009	\$ / R On 14-June-10	7.50	Put	Currency Future	308	343	308	343	0.00
13/11/2009	\$ / R On 14-June-10	8.20	Call	Currency Future	336	315	336	315	139.00
13/11/2009	\$ / R On 14-June-10	8.20	Put	Currency Future	733	787	733	787	4.00
13/11/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	155	146	155	146	0.00
13/11/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1602	1669	1602	1669	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 13-September-10	8.35	Call	Currency Future	435	413	435	413	0.00
13/11/2009	\$ / R On 13-September-10	8.35	Put	Currency Future	847	904	847	904	0.00
13/11/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	14	13	14	13	247.00
13/11/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	875	942	875	942	0.00
13/11/2009	\$ / R On 13-December-10	8.45	Call	Currency Future	547	512	547	512	0.00
13/11/2009	\$ / R On 13-December-10	8.45	Put	Currency Future	931	977	931	977	0.00
13/11/2009	\$ / R On 14-June-10	8.25	Call	Currency Future	323	303	323	303	0.00
13/11/2009	\$ / R On 14-June-10	8.25	Put	Currency Future	769	825	769	825	0.00
13/11/2009	\$ / R On 13-September-10	8.40	Call	Currency Future	421	400	421	400	585.00
13/11/2009	\$ / R On 13-September-10	8.40	Put	Currency Future	883	941	883	941	0.00
13/11/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	54	47	54	47	0.00
13/11/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	465	526	465	526	0.00
13/11/2009	\$ / R On 13-December-10	8.50	Call	Currency Future	533	498	533	498	0.00
13/11/2009	\$ / R On 13-December-10	8.50	Put	Currency Future	967	1013	967	1013	0.00
13/11/2009	\$ / R On 15-March-10	3.40	Call	Currency Future	4270	4199	4270	4199	0.00
13/11/2009	\$ / R On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-June-10	3.50	Call	Currency Future	4304	4228	4304	4228	0.00
13/11/2009	\$ / R On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	3.30	Call	Currency Future	4239	4171	4239	4171	0.00
13/11/2009	\$ / R On 14-December-09	3.30	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	515	474	515	474	0.00
13/11/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	195	225	195	225	0.00
13/11/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	249	229	249	229	0.00
13/11/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	529	580	529	580	0.00
13/11/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	115	106	115	106	0.00
13/11/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1095	1158	1095	1158	0.00
13/11/2009	\$ / R On 14-June-10	7.35	Call	Currency Future	696	652	696	652	0.00
13/11/2009	\$ / R On 14-June-10	7.35	Put	Currency Future	243	275	243	275	0.00
13/11/2009	\$ / R On 14-June-10	8.05	Call	Currency Future	380	356	380	356	0.00

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13/11/2009	\$ / R On 14-June-10	8.05	Put	Currency Future	626	678	626	678	0.00
13/11/2009	\$ / R On 14-June-10	8.10	Call	Currency Future	365	342	365	342	0.00
13/11/2009	\$ / R On 14-June-10	8.10	Put	Currency Future	661	714	661	714	0.00
13/11/2009	\$ / R On 13-September-10	8.20	Call	Currency Future	480	455	480	455	0.00
13/11/2009	\$ / R On 13-September-10	8.20	Put	Currency Future	741	796	741	796	0.00
13/11/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	221	184	221	184	21.00
13/11/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	132	163	132	163	0.00
13/11/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	192	162	192	162	747.00
13/11/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	153	191	153	191	100.00
13/11/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	84	72	84	72	0.00
13/11/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	344	401	344	401	0.00
13/11/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	30	26	30	26	0.00
13/11/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	641	705	641	705	0.00
13/11/2009	\$ / R On 13-December-10	8.35	Call	Currency Future	577	540	577	540	0.00
13/11/2009	\$ / R On 13-December-10	8.35	Put	Currency Future	861	905	861	905	0.00
13/11/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	9	8	9	8	16608.00
13/11/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3389	3460	3389	3460	0.00
13/11/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	2	2	2	2	27543.00
13/11/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4632	4704	4632	4704	0.00
13/11/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	235	216	235	216	0.00
13/11/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	565	617	565	617	0.00
13/11/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	71	66	71	66	16608.00
13/11/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1551	1617	1551	1617	0.00
13/11/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	37	34	37	34	27543.00
13/11/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	2217	2285	2217	2285	0.00
13/11/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	28	28	28	28	26796.00
13/11/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	4375	4450	4375	4450	0.00
13/11/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	141	133	141	133	3182.00
13/11/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1738	1805	1738	1805	0.00

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13/11/2009	\$ / R On 13-September-10	8.25	Call	Currency Future	464	440	464	440	0.00
13/11/2009	\$ / R On 13-September-10	8.25	Put	Currency Future	776	831	776	831	0.00
13/11/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	84	72	84	72	10.00
13/11/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	344	401	344	401	0.00
13/11/2009	\$ / R On 14-December-09	7.85	Call	Currency Future	72	62	72	62	0.00
13/11/2009	\$ / R On 14-December-09	7.85	Put	Currency Future	383	441	383	441	0.00
13/11/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	0	0	0	0	10191.00
13/11/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	2361	2430	2361	2430	0.00
13/11/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	135	124	135	124	15890.00
13/11/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	965	1026	965	1026	0.00
13/11/2009	\$ / R On 14-June-10	7.20	Call	Currency Future	790	742	790	742	0.00
13/11/2009	\$ / R On 14-June-10	7.20	Put	Currency Future	187	214	187	214	0.00
13/11/2009	\$ / R On 14-June-10	7.85	Call	Currency Future	448	420	448	420	450.00
13/11/2009	\$ / R On 14-June-10	7.85	Put	Currency Future	495	542	495	542	430.00
13/11/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	220	206	220	206	0.00
13/11/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1166	1228	1166	1228	0.00
13/11/2009	\$ / R On 14-June-10	8.85	Call	Currency Future	204	192	204	192	0.00
13/11/2009	\$ / R On 14-June-10	8.85	Put	Currency Future	1251	1314	1251	1314	0.00
13/11/2009	\$ / R On 13-September-10	8.15	Call	Currency Future	496	470	496	470	0.00
13/11/2009	\$ / R On 13-September-10	8.15	Put	Currency Future	707	761	707	761	0.00
13/11/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	47	40	47	40	2670.00
13/11/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	508	569	508	569	0.00
13/11/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	647	598	647	598	0.00
13/11/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	127	150	127	150	0.00
13/11/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	142	131	142	131	0.00
13/11/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	922	982	922	982	0.00
13/11/2009	\$ / R On 14-June-10	8.70	Call	Currency Future	228	214	228	214	0.00
13/11/2009	\$ / R On 14-June-10	8.70	Put	Currency Future	1124	1186	1124	1186	0.00
13/11/2009	\$ / R On 13-September-10	8.00	Call	Currency Future	548	519	548	519	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 13-September-10	8.00	Put	Currency Future	609	660	609	660	0.00
13/11/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	63	54	63	54	1700.00
13/11/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	423	483	423	483	100.00
13/11/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	797	742	797	742	0.00
13/11/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	77	93	77	93	500.00
13/11/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	354	325	354	325	279.00
13/11/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	334	376	334	376	0.00
13/11/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	177	163	177	163	0.00
13/11/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	757	814	757	814	0.00
13/11/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	966	911	966	911	0.00
13/11/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	112	133	112	133	0.00
13/11/2009	\$ / R On 14-June-10	7.60	Call	Currency Future	560	522	560	522	390.00
13/11/2009	\$ / R On 14-June-10	7.60	Put	Currency Future	356	394	356	394	130.00
13/11/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	265	249	265	249	0.00
13/11/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	962	1021	962	1021	0.00
13/11/2009	\$ / R On 13-September-10	7.90	Call	Currency Future	587	555	587	555	0.00
13/11/2009	\$ / R On 13-September-10	7.90	Put	Currency Future	548	596	548	596	0.00
13/11/2009	\$ / R On 14-December-09	7.00	Call	Currency Future	565	507	565	507	0.00
13/11/2009	\$ / R On 14-December-09	7.00	Put	Currency Future	26	36	26	36	100.00
13/11/2009	\$ / R On 14-December-09	7.35	Call	Currency Future	285	243	285	243	0.00
13/11/2009	\$ / R On 14-December-09	7.35	Put	Currency Future	96	122	96	122	0.00
13/11/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	682	633	682	633	0.00
13/11/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	113	134	113	134	0.00
13/11/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	168	154	168	154	0.00
13/11/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	798	855	798	855	0.00
13/11/2009	\$ / R On 14-June-10	7.10	Call	Currency Future	857	807	857	807	0.00
13/11/2009	\$ / R On 14-June-10	7.10	Put	Currency Future	154	179	154	179	0.00
13/11/2009	\$ / R On 14-December-09	7.15	Call	Currency Future	436	384	436	384	0.00
13/11/2009	\$ / R On 14-December-09	7.15	Put	Currency Future	47	63	47	63	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	396	346	396	346	0.00
13/11/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	57	75	57	75	5100.00
13/11/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	403	368	403	368	15890.00
13/11/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	283	319	283	319	0.00
13/11/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	512	476	512	476	0.00
13/11/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	408	449	408	449	0.00
13/11/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	878	820	878	820	0.00
13/11/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	58	72	58	72	5000.00
13/11/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	403	368	403	368	0.00
13/11/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	283	319	283	319	0.00
13/11/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	456	418	456	418	0.00
13/11/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	237	270	237	270	0.00
13/11/2009	\$ / R On 13-September-10	7.70	Call	Currency Future	674	637	674	637	0.00
13/11/2009	\$ / R On 13-September-10	7.70	Put	Currency Future	436	479	436	479	0.00
13/11/2009	\$ / R On 13-December-10	7.85	Call	Currency Future	763	716	763	716	0.00
13/11/2009	\$ / R On 13-December-10	7.85	Put	Currency Future	547	581	547	581	0.00
13/11/2009	\$ / R On 13-September-10	7.75	Call	Currency Future	651	615	651	615	0.00
13/11/2009	\$ / R On 13-September-10	7.75	Put	Currency Future	463	507	463	507	0.00
13/11/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	109	101	109	101	0.00
13/11/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1140	1202	1140	1202	0.00
13/11/2009	\$ / R On 14-June-10	9.10	Call	Currency Future	172	162	172	162	0.00
13/11/2009	\$ / R On 14-June-10	9.10	Put	Currency Future	1468	1534	1468	1534	0.00
13/11/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	22	20	22	20	100.00
13/11/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	733	799	733	799	0.00
13/11/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	413	386	413	386	0.00
13/11/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	559	608	559	608	0.00
13/11/2009	\$ / R On 13-December-10	8.20	Call	Currency Future	627	587	627	587	0.00
13/11/2009	\$ / R On 13-December-10	8.20	Put	Currency Future	761	802	761	802	0.00
13/11/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	96	82	96	82	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	307	361	307	361	0.00
13/11/2009	\$ / R On 13-December-10	8.30	Call	Currency Future	593	555	593	555	0.00
13/11/2009	\$ / R On 13-December-10	8.30	Put	Currency Future	827	870	827	870	0.00
13/11/2009	\$ / R On 13-December-10	8.10	Call	Currency Future	663	620	663	620	0.00
13/11/2009	\$ / R On 13-December-10	8.10	Put	Currency Future	697	735	697	735	0.00
13/11/2009	\$ / R On 14-June-10	8.30	Call	Currency Future	310	291	310	291	140.00
13/11/2009	\$ / R On 14-June-10	8.30	Put	Currency Future	807	863	807	863	0.00
13/11/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	17	15	17	15	50.00
13/11/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	827	894	827	894	0.00
13/11/2009	\$ / R On 13-December-10	8.55	Call	Currency Future	519	485	519	485	0.00
13/11/2009	\$ / R On 13-December-10	8.55	Put	Currency Future	1003	1050	1003	1050	0.00
13/11/2009	\$ / R On 13-December-10	8.60	Call	Currency Future	505	473	505	473	117.00
13/11/2009	\$ / R On 13-December-10	8.60	Put	Currency Future	1039	1088	1039	1088	0.00
13/11/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	198	182	198	182	279.00
13/11/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	678	734	678	734	0.00
13/11/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	413	386	413	386	0.00
13/11/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	559	608	559	608	0.00
13/11/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	111	95	111	95	0.00
13/11/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	271	324	271	324	0.00
13/11/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	2	2	2	2	100.00
13/11/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1662	1731	1662	1731	0.00
13/11/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	334	307	334	307	0.00
13/11/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	364	408	364	408	0.00
13/11/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	11	13	11	13	0.00
13/11/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	5607	5685	5607	5685	0.00
13/11/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	9697	9772	9697	9772	0.00
13/11/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	4661	4729	4661	4729	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	5861	5929	5861	5929	0.00
13/11/2009	\$ / R On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	14.60	Put	Currency Future	7061	7129	7061	7129	0.00
13/11/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	4	3	4	3	15512.00
13/11/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1364	1432	1364	1432	0.00
13/11/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	159	146	159	146	0.00
13/11/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	839	897	839	897	0.00
13/11/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	47	43	47	43	0.00
13/11/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	2027	2094	2027	2094	0.00
13/11/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	98	91	98	91	0.00
13/11/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	2294	2364	2294	2364	0.00
13/11/2009	\$ / R On 14-June-10	8.40	Call	Currency Future	287	269	287	269	0.00
13/11/2009	\$ / R On 14-June-10	8.40	Put	Currency Future	883	941	883	941	0.00
13/11/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	350	328	350	328	0.00
13/11/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	696	750	696	750	0.00
13/11/2009	\$ / R On 13-September-10	8.30	Call	Currency Future	449	426	449	426	0.00
13/11/2009	\$ / R On 13-September-10	8.30	Put	Currency Future	811	867	811	867	0.00
13/11/2009	\$ / R On 13-December-10	8.40	Call	Currency Future	562	526	562	526	0.00
13/11/2009	\$ / R On 13-December-10	8.40	Put	Currency Future	896	941	896	941	0.00
13/11/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	187	172	187	172	0.00
13/11/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	717	774	717	774	0.00
13/11/2009	\$ / R On 14-June-10	8.35	Call	Currency Future	298	280	298	280	0.00
13/11/2009	\$ / R On 14-June-10	8.35	Put	Currency Future	845	902	845	902	0.00
13/11/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	35	30	35	30	0.00
13/11/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	596	659	596	659	0.00
13/11/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	26	23	26	23	87.00
13/11/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	687	752	687	752	0.00
13/11/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	246	231	246	231	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	1042	1103	1042	1103	0.00
13/11/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	150	138	150	138	0.00
13/11/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	880	940	880	940	0.00
13/11/2009	\$ / R On 14-June-10	8.45	Call	Currency Future	276	259	276	259	0.00
13/11/2009	\$ / R On 14-June-10	8.45	Put	Currency Future	922	981	922	981	0.00
13/11/2009	\$ / R On 14-June-10	8.55	Call	Currency Future	255	239	255	239	0.00
13/11/2009	\$ / R On 14-June-10	8.55	Put	Currency Future	1002	1062	1002	1062	0.00
13/11/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	26	23	26	23	0.00
13/11/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	687	752	687	752	0.00
13/11/2009	\$ / R On 14-June-10	8.65	Call	Currency Future	237	222	237	222	0.00
13/11/2009	\$ / R On 14-June-10	8.65	Put	Currency Future	1083	1144	1083	1144	0.00
13/11/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	0	0	0	0	9676.00
13/11/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	5461	5529	5461	5529	0.00
13/11/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	0	0	0	0	260.00
13/11/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	3011	3079	3011	3079	0.00
13/11/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	0	0	0	0	1184.00
13/11/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4761	4829	4761	4829	0.00
13/11/2009	\$ / R On 14-June-10	9.20	Call	Currency Future	161	151	161	151	21795.00
13/11/2009	\$ / R On 14-June-10	9.20	Put	Currency Future	1557	1623	1557	1623	0.00
13/11/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	40	35	40	35	0.00
13/11/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	551	614	551	614	0.00
13/11/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	5	4	5	4	75.00
13/11/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1265	1333	1265	1333	0.00
13/11/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	6	6	6	6	0.00
13/11/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	1167	1235	1167	1235	0.00
13/11/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	19	17	19	17	0.00
13/11/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	780	846	780	846	0.00
13/11/2009	\$ / R On 14-June-10	8.80	Call	Currency Future	212	199	212	199	0.00
13/11/2009	\$ / R On 14-June-10	8.80	Put	Currency Future	1208	1271	1208	1271	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	11	10	11	10	0.00
13/11/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	972	1039	972	1039	0.00
13/11/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	9	8	9	8	0.00
13/11/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	1020	1087	1020	1087	0.00
13/11/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	12	11	12	11	0.00
13/11/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	923	990	923	990	0.00
13/11/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	19	17	19	17	0.00
13/11/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	780	846	780	846	0.00
13/11/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	12	11	12	11	0.00
13/11/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	923	990	923	990	0.00
13/11/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	17	15	17	15	0.00
13/11/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	827	894	827	894	0.00
13/11/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	1	1	1	1	3000.00
13/11/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	1962	2030	1962	2030	0.00
13/11/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	9	8	9	8	0.00
13/11/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	1020	1087	1020	1087	0.00
13/11/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	8	7	8	7	0.00
13/11/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	1069	1136	1069	1136	0.00
13/11/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	104	96	104	96	0.00
13/11/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1184	1247	1184	1247	0.00
13/11/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	8	7	8	7	0.00
13/11/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	1069	1136	1069	1136	0.00
13/11/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	90	83	90	83	0.00
13/11/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1320	1384	1320	1384	0.00
13/11/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	5	5	5	5	0.00
13/11/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	1216	1284	1216	1284	0.00
13/11/2009	\$ / R On 14-June-10	8.90	Call	Currency Future	197	185	197	185	0.00
13/11/2009	\$ / R On 14-June-10	8.90	Put	Currency Future	1294	1357	1294	1357	0.00
13/11/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	7	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	1118	1185	1118	1185	0.00
13/11/2009	\$ / R On 14-June-10	9.05	Call	Currency Future	178	167	178	167	0.00
13/11/2009	\$ / R On 14-June-10	9.05	Put	Currency Future	1424	1489	1424	1489	0.00
13/11/2009	\$ / R On 15-March-10	9.05	Call	Currency Future	78	72	78	72	0.00
13/11/2009	\$ / R On 15-March-10	9.05	Put	Currency Future	1458	1523	1458	1523	0.00
13/11/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	3	3	3	3	0.00
13/11/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1414	1482	1414	1482	0.00
13/11/2009	\$ / R On 14-June-10	9.15	Call	Currency Future	166	156	166	156	21978.00
13/11/2009	\$ / R On 14-June-10	9.15	Put	Currency Future	1512	1578	1512	1578	0.00
13/11/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	4	3	4	3	0.00
13/11/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1364	1432	1364	1432	0.00
13/11/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	86	79	86	79	0.00
13/11/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1366	1430	1366	1430	0.00
13/11/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	4	4	4	4	0.00
13/11/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1315	1383	1315	1383	0.00
13/11/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	94	87	94	87	0.00
13/11/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1274	1338	1274	1338	0.00
13/11/2009	\$ / R On 14-June-10	8.95	Call	Currency Future	190	179	190	179	0.00
13/11/2009	\$ / R On 14-June-10	8.95	Put	Currency Future	1337	1401	1337	1401	0.00
13/11/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	6	6	6	6	0.00
13/11/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	1167	1235	1167	1235	0.00
13/11/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	3	3	3	3	0.00
13/11/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1464	1532	1464	1532	0.00
13/11/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	62	58	62	58	0.00
13/11/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1692	1759	1692	1759	0.00
13/11/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	1613	1681	1613	1681	0.00
13/11/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	57	53	57	53	0.00
13/11/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1787	1854	1787	1854	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	133	125	133	125	0.00
13/11/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	1829	1897	1829	1897	0.00
13/11/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1762	1830	1762	1830	0.00
13/11/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	51	47	51	47	0.00
13/11/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	1931	1998	1931	1998	0.00
13/11/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	121	115	121	115	0.00
13/11/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	1968	2037	1968	2037	0.00
13/11/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	1862	1930	1862	1930	0.00
13/11/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1912	1980	1912	1980	0.00
13/11/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	55	51	55	51	0.00
13/11/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1835	1902	1835	1902	0.00
13/11/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	129	122	129	122	0.00
13/11/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1875	1944	1875	1944	0.00
13/11/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1762	1830	1762	1830	0.00
13/11/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	47	43	47	43	0.00
13/11/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	2027	2094	2027	2094	0.00
13/11/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	115	108	115	108	0.00
13/11/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	2061	2130	2061	2130	0.00
13/11/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	2012	2080	2012	2080	0.00
13/11/2009	\$ / R On 14-June-10	9.60	Call	Currency Future	125	118	125	118	0.00
13/11/2009	\$ / R On 14-June-10	9.60	Put	Currency Future	1922	1990	1922	1990	0.00
13/11/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	5	5	5	5	0.00
13/11/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3835	3906	3835	3906	0.00
13/11/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	34	32	34	32	21978.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	4131	4204	4131	4204	0.00
13/11/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	1912	1980	1912	1980	0.00
13/11/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	49	45	49	45	0.00
13/11/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1979	2047	1979	2047	0.00
13/11/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	118	111	118	111	0.00
13/11/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	2014	2084	2014	2084	0.00
13/11/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	35	32	35	32	0.00
13/11/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	2265	2333	2265	2333	0.00
13/11/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	2261	2330	2261	2330	0.00
13/11/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	29	27	29	27	0.00
13/11/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2409	2478	2409	2478	0.00
13/11/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	89	83	89	83	0.00
13/11/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	2435	2505	2435	2505	0.00
13/11/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	21	20	21	20	0.00
13/11/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2652	2721	2652	2721	0.00
13/11/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	76	72	76	72	0.00
13/11/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2673	2744	2673	2744	0.00
13/11/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2611	2679	2611	2679	0.00
13/11/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	27	25	27	25	0.00
13/11/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2457	2526	2457	2526	0.00
13/11/2009	\$ / R On 14-June-10	10.20	Call	Currency Future	86	81	86	81	0.00
13/11/2009	\$ / R On 14-June-10	10.20	Put	Currency Future	2482	2553	2482	2553	0.00
13/11/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	2461	2529	2461	2529	0.00
13/11/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	33	30	33	30	0.00
13/11/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2313	2381	2313	2381	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	95	89	95	89	0.00
13/11/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2341	2411	2341	2411	0.00
13/11/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	2311	2380	2311	2380	0.00
13/11/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	141	133	141	133	26596.00
13/11/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1738	1805	1738	1805	0.00
13/11/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	33	30	33	30	0.00
13/11/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2313	2381	2313	2381	0.00
13/11/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	2311	2380	2311	2380	0.00
13/11/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	26	24	26	24	0.00
13/11/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2506	2575	2506	2575	0.00
13/11/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	2511	2579	2511	2579	0.00
13/11/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	26	24	26	24	0.00
13/11/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2506	2575	2506	2575	0.00
13/11/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	17	16	17	16	0.00
13/11/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	2847	2917	2847	2917	0.00
13/11/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	2811	2879	2811	2879	0.00
13/11/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	16	15	16	15	0.00
13/11/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2896	2966	2896	2966	0.00
13/11/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	2911	2979	2911	2979	0.00
13/11/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	18	17	18	17	0.00
13/11/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	2798	2868	2798	2868	0.00
13/11/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	15	14	15	14	0.00
13/11/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2945	3015	2945	3015	0.00
13/11/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	2961	3029	2961	3029	0.00
13/11/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	12	12	12	12	0.00
13/11/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	3093	3163	3093	3163	0.00
13/11/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	3061	3129	3061	3129	0.00
13/11/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	9	9	9	9	0.00
13/11/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3339	3410	3339	3410	0.00
13/11/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	3261	3329	3261	3329	0.00
13/11/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	7	7	7	7	0.00
13/11/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3587	3658	3587	3658	0.00
13/11/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3511	3579	3511	3579	0.00
13/11/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	7	7	7	7	0.00
13/11/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3538	3608	3538	3608	0.00
13/11/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	3461	3529	3461	3529	0.00
13/11/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	8	8	8	8	0.00
13/11/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3438	3509	3438	3509	0.00
13/11/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	3361	3429	3361	3429	0.00
13/11/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	8	7	8	7	0.00
13/11/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3488	3559	3488	3559	0.00
13/11/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	11	10	11	10	0.00
13/11/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3191	3262	3191	3262	0.00
13/11/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	2761	2829	2761	2829	0.00
13/11/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	2861	2929	2861	2929	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	12	11	12	11	0.00
13/11/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3142	3212	3142	3212	0.00
13/11/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	3111	3179	3111	3179	0.00
13/11/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	3211	3279	3211	3279	0.00
13/11/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	3261	3329	3261	3329	0.00
13/11/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	10	9	10	9	0.00
13/11/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	3290	3361	3290	3361	0.00
13/11/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	9	8	9	8	0.00
13/11/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3389	3460	3389	3460	0.00
13/11/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	10	10	10	10	0.00
13/11/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3241	3311	3241	3311	0.00
13/11/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	13	12	13	12	0.00
13/11/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	3043	3114	3043	3114	0.00
13/11/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2661	2729	2661	2729	0.00
13/11/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	15	14	15	14	0.00
13/11/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	2945	3015	2945	3015	0.00
13/11/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2561	2629	2561	2629	0.00
13/11/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	12	11	12	11	0.00
13/11/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3142	3212	3142	3212	0.00
13/11/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	7	6	7	6	0.00
13/11/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3637	3708	3637	3708	0.00
13/11/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	6	5	6	5	0.00
13/11/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	3776	3847	3776	3847	0.00
13/11/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	6	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3686	3757	3686	3757	0.00
13/11/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	0	0	0	0	9530.00
13/11/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	3011	3079	3011	3079	0.00
13/11/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	6	6	6	6	0.00
13/11/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3686	3757	3686	3757	0.00
13/11/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	3161	3229	3161	3229	0.00
13/11/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	6	6	6	6	0.00
13/11/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3736	3807	3736	3807	0.00
13/11/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	4	4	4	4	0.00
13/11/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	3985	4056	3985	4056	0.00
13/11/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	6	5	6	5	0.00
13/11/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3786	3857	3786	3857	0.00
13/11/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	4	4	4	4	0.00
13/11/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	4084	4155	4084	4155	0.00
13/11/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	5	5	5	5	0.00
13/11/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	3885	3956	3885	3956	0.00
13/11/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	5	5	5	5	0.00
13/11/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3935	4006	3935	4006	0.00
13/11/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2561	2629	2561	2629	0.00
13/11/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	3611	3679	3611	3679	0.00
13/11/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	3561	3629	3561	3629	0.00
13/11/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3761	3829	3761	3829	0.00
13/11/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	3661	3729	3661	3729	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	0	0	0	0	10100.00
13/11/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4761	4829	4761	4829	0.00
13/11/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	4061	4129	4061	4129	0.00
13/11/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	3961	4029	3961	4029	0.00
13/11/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	4461	4529	4461	4529	0.00
13/11/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	4861	4929	4861	4929	0.00
13/11/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	5261	5329	5261	5329	0.00
13/11/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	5661	5729	5661	5729	0.00
13/11/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	4361	4429	4361	4429	0.00
13/11/2009	\$ / R On 14-December-09	12.70	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	5161	5229	5161	5229	0.00
13/11/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5561	5629	5561	5629	0.00
13/11/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1563	1631	1563	1631	0.00
13/11/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	2161	2230	2161	2230	0.00
13/11/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4561	4629	4561	4629	0.00
13/11/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	5761	5829	5761	5829	0.00
13/11/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	2061	2130	2061	2130	0.00
13/11/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2661	2729	2661	2729	0.00
13/11/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	3861	3929	3861	3929	0.00
13/11/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	5061	5129	5061	5129	0.00
13/11/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	5	4	5	4	0.00
13/11/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1265	1333	1265	1333	0.00
13/11/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	4261	4329	4261	4329	0.00
13/11/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	6061	6129	6061	6129	0.00
13/11/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	4961	5029	4961	5029	0.00
13/11/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5561	5629	5561	5629	0.00
13/11/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	6161	6229	6161	6229	0.00
13/11/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	4161	4229	4161	4229	0.00
13/11/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	5361	5429	5361	5429	0.00
13/11/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	5961	6029	5961	6029	0.00
13/11/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	5261	5329	5261	5329	0.00
13/11/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	1812	1880	1812	1880	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2411	2479	2411	2479	0.00
13/11/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	4211	4279	4211	4279	0.00
13/11/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4811	4879	4811	4879	0.00
13/11/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	5411	5479	5411	5479	0.00
13/11/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	6011	6079	6011	6079	0.00
13/11/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	4261	4329	4261	4329	0.00
13/11/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1712	1780	1712	1780	0.00
13/11/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3511	3579	3511	3579	0.00
13/11/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	4111	4179	4111	4179	0.00
13/11/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	4711	4779	4711	4779	0.00
13/11/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	5311	5379	5311	5379	0.00
13/11/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1563	1631	1563	1631	0.00
13/11/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4561	4629	4561	4629	0.00
13/11/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	41	38	41	38	0.00
13/11/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	2122	2189	2122	2189	0.00
13/11/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	29	27	29	27	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2409	2478	2409	2478	0.00
13/11/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	23	21	23	21	0.00
13/11/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	2603	2672	2603	2672	0.00
13/11/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	20	19	20	19	0.00
13/11/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2700	2770	2700	2770	0.00
13/11/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4882	4953	4882	4953	0.00
13/11/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	2211	2280	2211	2280	0.00
13/11/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	3411	3479	3411	3479	0.00
13/11/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	4011	4079	4011	4079	0.00
13/11/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	4611	4679	4611	4679	0.00
13/11/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	5711	5779	5711	5779	0.00
13/11/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	53	49	53	49	0.00
13/11/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	1883	1950	1883	1950	0.00
13/11/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	5	5	5	5	0.00
13/11/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	3935	4006	3935	4006	0.00
13/11/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	6031	6102	6031	6102	0.00
13/11/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3761	3829	3761	3829	0.00
13/11/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	60	55	60	55	0.00
13/11/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1740	1807	1740	1807	0.00
13/11/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	11	10	11	10	0.00
13/11/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3191	3262	3191	3262	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	5881	5952	5881	5952	0.00
13/11/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	65	60	65	60	0.00
13/11/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1645	1712	1645	1712	0.00
13/11/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	5781	5852	5781	5852	0.00
13/11/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	4	4	4	4	0.00
13/11/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1315	1383	1315	1383	0.00
13/11/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	3711	3779	3711	3779	0.00
13/11/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	4311	4379	4311	4379	0.00
13/11/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	68	63	68	63	0.00
13/11/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1598	1664	1598	1664	0.00
13/11/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	8	8	8	8	0.00
13/11/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3438	3509	3438	3509	0.00
13/11/2009	\$ / R On 15-March-10	13.40	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	5731	5802	5731	5802	0.00
13/11/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	74	69	74	69	0.00
13/11/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1505	1570	1505	1570	0.00
13/11/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	5631	5702	5631	5702	0.00
13/11/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1662	1731	1662	1731	0.00
13/11/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	3811	3879	3811	3879	0.00
13/11/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	4411	4479	4411	4479	0.00
13/11/2009	\$ / R On 14-December-09	12.55	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
13/11/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	5011	5079	5011	5079	0.00
13/11/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	6211	6279	6211	6279	0.00
13/11/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	4	4	4	4	0.00
13/11/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	4184	4255	4184	4255	0.00
13/11/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	6281	6352	6281	6352	0.00
13/11/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	4361	4429	4361	4429	0.00
13/11/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	44	40	44	40	0.00
13/11/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	2074	2142	2074	2142	0.00
13/11/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	4	4	4	4	0.00
13/11/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	4034	4105	4034	4105	0.00
13/11/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	4	4	4	4	0.00
13/11/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4134	4205	4134	4205	0.00
13/11/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	6231	6302	6231	6302	0.00
13/11/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	6361	6429	6361	6429	0.00
13/11/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	4	4	4	4	0.00
13/11/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	4184	4255	4184	4255	0.00
13/11/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	3	3	3	3	0.00
13/11/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	4283	4354	4283	4354	0.00
13/11/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	3	3	3	3	0.00
13/11/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	4383	4454	4383	4454	0.00
13/11/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	6481	6552	6481	6552	0.00
13/11/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	6261	6329	6261	6329	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	39	36	39	36	0.00
13/11/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	2169	2237	2169	2237	0.00
13/11/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	7	6	7	6	0.00
13/11/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3637	3708	3637	3708	0.00
13/11/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	4	4	4	4	0.00
13/11/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4134	4205	4134	4205	0.00
13/11/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	3	3	3	3	0.00
13/11/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	4234	4305	4234	4305	0.00
13/11/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	6331	6402	6331	6402	0.00
13/11/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	4311	4379	4311	4379	0.00
13/11/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	4911	4979	4911	4979	0.00
13/11/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	6111	6179	6111	6179	0.00
13/11/2009	\$ / R On 15-March-10	13.80	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	6131	6202	6131	6202	0.00
13/11/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	6461	6529	6461	6529	0.00
13/11/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	62	58	62	58	0.00
13/11/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1692	1759	1692	1759	0.00
13/11/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	5831	5902	5831	5902	0.00
13/11/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	99	91	99	91	0.00
13/11/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1229	1293	1229	1293	0.00
13/11/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	5531	5602	5531	5602	0.00
13/11/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	14	13	14	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
13/11/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2994	3064	2994	3064	0.00
13/11/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	8	7	8	7	0.00
13/11/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3488	3559	3488	3559	0.00
13/11/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	5681	5752	5681	5752	0.00
13/11/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	10	10	10	10	0.00
13/11/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3241	3311	3241	3311	0.00
13/11/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	6	6	6	6	0.00
13/11/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3736	3807	3736	3807	0.00
13/11/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	5931	6002	5931	6002	0.00
13/11/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	16	15	16	15	0.00
13/11/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	2896	2966	2896	2966	0.00
13/11/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	14	13	14	13	0.00
13/11/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	2994	3064	2994	3064	0.00
13/11/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	5581	5652	5581	5652	0.00
13/11/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	82	76	82	76	0.00
13/11/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1412	1477	1412	1477	0.00
13/11/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	5981	6052	5981	6052	0.00
13/11/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	4111	4179	4111	4179	0.00
13/11/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	5311	5379	5311	5379	0.00
13/11/2009	\$ / R On 14-December-09	14.05	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	14.05	Put	Currency Future	6511	6579	6511	6579	0.00
13/11/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	5481	5552	5481	5552	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	19	18	19	18	0.00
13/11/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	2749	2819	2749	2819	0.00
13/11/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	5331	5402	5331	5402	0.00
13/11/2009	\$ / R On 14-December-09	13.45	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	13.45	Put	Currency Future	5911	5979	5911	5979	0.00
13/11/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	20	19	20	19	0.00
13/11/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2700	2770	2700	2770	0.00
13/11/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	5281	5353	5281	5353	0.00
13/11/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5811	5879	5811	5879	0.00
13/11/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	5182	5253	5182	5253	0.00
13/11/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	24	22	24	22	0.00
13/11/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2554	2624	2554	2624	0.00
13/11/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	21	20	21	20	0.00
13/11/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2652	2721	2652	2721	0.00
13/11/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	5232	5303	5232	5303	0.00
13/11/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	31	28	31	28	0.00
13/11/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	2361	2429	2361	2429	0.00
13/11/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4832	4903	4832	4903	0.00
13/11/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	7	6	7	6	0.00
13/11/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	1118	1185	1118	1185	0.00
13/11/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	5111	5179	5111	5179	0.00
13/11/2009	\$ / R On 14-December-09	13.05	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-December-09	13.05	Put	Currency Future	5511	5579	5511	5579	0.00
13/11/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	39	36	39	36	0.00
13/11/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	2169	2237	2169	2237	0.00
13/11/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	4732	4803	4732	4803	0.00
13/11/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	396	346	396	346	0.00
13/11/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	57	75	57	75	0.00
13/11/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	249	229	249	229	0.00
13/11/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	529	580	529	580	0.00
13/11/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4682	4753	4682	4753	0.00
13/11/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	112	104	112	104	0.00
13/11/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	2108	2176	2108	2176	0.00
13/11/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	104	98	104	98	0.00
13/11/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	2201	2270	2201	2270	0.00
13/11/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	92	86	92	86	0.00
13/11/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	2388	2458	2388	2458	0.00
13/11/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	81	76	81	76	0.00
13/11/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2577	2648	2577	2648	0.00
13/11/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	23	23	23	23	0.00
13/11/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	4620	4696	4620	4696	0.00
13/11/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	108	101	108	101	0.00
13/11/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	2154	2223	2154	2223	0.00
13/11/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	101	94	101	94	0.00
13/11/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2247	2317	2247	2317	0.00
13/11/2009	\$ / R On 14-June-10	10.25	Call	Currency Future	83	78	83	78	0.00
13/11/2009	\$ / R On 14-June-10	10.25	Put	Currency Future	2530	2600	2530	2600	0.00
13/11/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	78	74	78	74	0.00
13/11/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2625	2696	2625	2696	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-June-10	12.45	Call	Currency Future	22	23	22	23	0.00
13/11/2009	\$ / R On 14-June-10	12.45	Put	Currency Future	4669	4745	4669	4745	0.00
13/11/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	104	98	104	98	0.00
13/11/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	2201	2270	2201	2270	0.00
13/11/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	81	76	81	76	0.00
13/11/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2577	2648	2577	2648	0.00
13/11/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	72	67	72	67	0.00
13/11/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	2768	2840	2768	2840	0.00
13/11/2009	\$ / R On 14-June-10	12.60	Call	Currency Future	20	21	20	21	0.00
13/11/2009	\$ / R On 14-June-10	12.60	Put	Currency Future	4816	4893	4816	4893	0.00
13/11/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	3	3	3	3	0.00
13/11/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1414	1482	1414	1482	0.00
13/11/2009	\$ / R On 14-December-09	10.85	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	10.85	Put	Currency Future	3311	3379	3311	3379	0.00
13/11/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	4011	4079	4011	4079	0.00
13/11/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5811	5879	5811	5879	0.00
13/11/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	27	25	27	25	0.00
13/11/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2457	2526	2457	2526	0.00
13/11/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	24	22	24	22	0.00
13/11/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2554	2624	2554	2624	0.00
13/11/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	5032	5103	5032	5103	0.00
13/11/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	95	89	95	89	0.00
13/11/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2341	2411	2341	2411	0.00
13/11/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	78	74	78	74	0.00
13/11/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2625	2696	2625	2696	0.00
13/11/2009	\$ / R On 14-June-10	10.45	Call	Currency Future	74	69	74	69	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-June-10	10.45	Put	Currency Future	2720	2792	2720	2792	0.00
13/11/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	70	66	70	66	0.00
13/11/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	2816	2888	2816	2888	0.00
13/11/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	66	62	66	62	0.00
13/11/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	2912	2984	2912	2984	0.00
13/11/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	18	19	18	19	0.00
13/11/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	4964	5041	4964	5041	0.00
13/11/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	37	34	37	34	0.00
13/11/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	2217	2285	2217	2285	0.00
13/11/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4782	4853	4782	4853	0.00
13/11/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	108	101	108	101	0.00
13/11/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	2154	2223	2154	2223	0.00
13/11/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	21	21	21	21	0.00
13/11/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	4767	4844	4767	4844	0.00
13/11/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	44	40	44	40	0.00
13/11/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	2074	2142	2074	2142	0.00
13/11/2009	\$ / R On 14-December-09	6.90	Call	Currency Future	656	595	656	595	0.00
13/11/2009	\$ / R On 14-December-09	6.90	Put	Currency Future	17	25	17	25	0.00
13/11/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	111	95	111	95	0.00
13/11/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	271	324	271	324	0.00
13/11/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	55	51	55	51	0.00
13/11/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1835	1902	1835	1902	0.00
13/11/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4682	4753	4682	4753	0.00
13/11/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	137	129	137	129	0.00
13/11/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1783	1851	1783	1851	0.00
13/11/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	101	94	101	94	0.00
13/11/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2247	2317	2247	2317	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	112	104	112	104	0.00
13/11/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	2108	2176	2108	2176	0.00
13/11/2009	\$ / R On 14-June-10	12.20	Call	Currency Future	27	27	27	27	0.00
13/11/2009	\$ / R On 14-June-10	12.20	Put	Currency Future	4424	4499	4424	4499	0.00
13/11/2009	\$ / R On 14-December-09	6.85	Call	Currency Future	702	641	702	641	0.00
13/11/2009	\$ / R On 14-December-09	6.85	Put	Currency Future	13	20	13	20	0.00
13/11/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2611	2679	2611	2679	0.00
13/11/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	60	55	60	55	0.00
13/11/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1740	1807	1740	1807	0.00
13/11/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	4583	4654	4583	4654	0.00
13/11/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	146	137	146	137	0.00
13/11/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	1692	1759	1692	1759	0.00
13/11/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	137	129	137	129	0.00
13/11/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1783	1851	1783	1851	0.00
13/11/2009	\$ / R On 14-June-10	12.25	Call	Currency Future	26	26	26	26	0.00
13/11/2009	\$ / R On 14-June-10	12.25	Put	Currency Future	4473	4548	4473	4548	0.00
13/11/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	610	551	610	551	0.00
13/11/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	21	30	21	30	0.00
13/11/2009	\$ / R On 14-December-09	10.25	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	10.25	Put	Currency Future	2711	2779	2711	2779	0.00
13/11/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4811	4879	4811	4879	0.00
13/11/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	610	551	610	551	0.00
13/11/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	21	30	21	30	0.00
13/11/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	750	687	750	687	0.00
13/11/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	10	16	10	16	0.00
13/11/2009	\$ / R On 14-June-10	9.30	Call	Currency Future	150	142	150	142	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-June-10	9.30	Put	Currency Future	1647	1714	1647	1714	0.00
13/11/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	3989	3921	3989	3921	0.00
13/11/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	5.05	Call	Currency Future	2489	2421	2489	2421	0.00
13/11/2009	\$ / R On 14-December-09	5.05	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	992	926	992	926	0.00
13/11/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	3	5	3	5	0.00
13/11/2009	\$ / R On 14-December-09	15.55	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	15.55	Put	Currency Future	8011	8079	8011	8079	0.00
13/11/2009	\$ / R On 15-March-10	3.65	Call	Currency Future	4020	3949	4020	3949	0.00
13/11/2009	\$ / R On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	2521	2451	2521	2451	0.00
13/11/2009	\$ / R On 15-March-10	5.15	Put	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	1051	988	1051	988	0.00
13/11/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	31	39	31	39	0.00
13/11/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	4982	5053	4982	5053	0.00
13/11/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	7980	8052	7980	8052	0.00
13/11/2009	\$ / R On 14-June-10	3.75	Call	Currency Future	4054	3978	4054	3978	0.00
13/11/2009	\$ / R On 14-June-10	3.75	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	5.25	Call	Currency Future	2559	2484	2559	2484	0.00
13/11/2009	\$ / R On 14-June-10	5.25	Put	Currency Future	5	6	5	6	0.00
13/11/2009	\$ / R On 14-June-10	6.75	Call	Currency Future	1126	1063	1126	1063	0.00
13/11/2009	\$ / R On 14-June-10	6.75	Put	Currency Future	72	86	72	86	0.00
13/11/2009	\$ / R On 14-June-10	11.25	Call	Currency Future	48	45	48	45	0.00
13/11/2009	\$ / R On 14-June-10	11.25	Put	Currency Future	3494	3567	3494	3567	0.00
13/11/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	6	6	6	6	0.00
13/11/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	6452	6529	6452	6529	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	2	1	2	1	0.00
13/11/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	7948	8023	7948	8023	0.00
13/11/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	2739	2671	2739	2671	0.00
13/11/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	6.30	Call	Currency Future	1240	1172	1240	1172	0.00
13/11/2009	\$ / R On 14-December-09	6.30	Put	Currency Future	1	2	1	2	0.00
13/11/2009	\$ / R On 14-December-09	15.30	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	15.30	Put	Currency Future	7761	7829	7761	7829	0.00
13/11/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	2771	2700	2771	2700	0.00
13/11/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1289	1221	1289	1221	0.00
13/11/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	19	23	19	23	0.00
13/11/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	7730	7802	7730	7802	0.00
13/11/2009	\$ / R On 14-June-10	5.00	Call	Currency Future	2807	2732	2807	2732	0.00
13/11/2009	\$ / R On 14-June-10	5.00	Put	Currency Future	4	4	4	4	0.00
13/11/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1350	1281	1350	1281	0.00
13/11/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	46	53	46	53	0.00
13/11/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	54	51	54	51	0.00
13/11/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	3251	3323	3251	3323	0.00
13/11/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	21	22	21	22	0.00
13/11/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	4718	4794	4718	4794	0.00
13/11/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	7	8	7	8	0.00
13/11/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	6203	6280	6203	6280	0.00
13/11/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	7699	7774	7699	7774	0.00
13/11/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	5111	5179	5111	5179	0.00
13/11/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	546	503	546	503	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	176	204	176	204	0.00
13/11/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	74	69	74	69	0.00
13/11/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1505	1570	1505	1570	0.00
13/11/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	68	63	68	63	0.00
13/11/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1598	1664	1598	1664	0.00
13/11/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	49	45	49	45	0.00
13/11/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	1979	2047	1979	2047	0.00
13/11/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	3	3	3	3	0.00
13/11/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	4333	4404	4333	4404	0.00
13/11/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	129	122	129	122	0.00
13/11/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1875	1944	1875	1944	0.00
13/11/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	35	33	35	33	0.00
13/11/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	4082	4155	4082	4155	0.00
13/11/2009	\$ / R On 14-December-09	5.00	Call	Currency Future	2539	2471	2539	2471	0.00
13/11/2009	\$ / R On 14-December-09	5.00	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	6.00	Call	Currency Future	1539	1471	1539	1471	0.00
13/11/2009	\$ / R On 14-December-09	6.00	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	5.10	Call	Currency Future	2571	2500	2571	2500	0.00
13/11/2009	\$ / R On 15-March-10	5.10	Put	Currency Future	1	2	1	2	0.00
13/11/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	1580	1511	1580	1511	0.00
13/11/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	11	13	11	13	0.00
13/11/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	3	3	3	3	0.00
13/11/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	4433	4504	4433	4504	0.00
13/11/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	5431	5502	5431	5502	0.00
13/11/2009	\$ / R On 14-June-10	5.20	Call	Currency Future	2609	2533	2609	2533	0.00
13/11/2009	\$ / R On 14-June-10	5.20	Put	Currency Future	5	5	5	5	0.00
13/11/2009	\$ / R On 14-June-10	6.20	Call	Currency Future	1630	1558	1630	1558	0.00
13/11/2009	\$ / R On 14-June-10	6.20	Put	Currency Future	26	30	26	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
13/11/2009	\$ / R On 14-June-10	11.20	Call	Currency Future	49	46	49	46	0.00
13/11/2009	\$ / R On 14-June-10	11.20	Put	Currency Future	3445	3519	3445	3519	0.00
13/11/2009	\$ / R On 14-June-10	13.20	Call	Currency Future	13	15	13	15	0.00
13/11/2009	\$ / R On 14-June-10	13.20	Put	Currency Future	5409	5487	5409	5487	0.00
13/11/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	1739	1671	1739	1671	0.00
13/11/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	2721	2650	2721	2650	0.00
13/11/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	1728	1658	1728	1658	0.00
13/11/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	8	9	8	9	0.00
13/11/2009	\$ / R On 14-June-10	6.00	Call	Currency Future	1821	1748	1821	1748	0.00
13/11/2009	\$ / R On 14-June-10	6.00	Put	Currency Future	18	20	18	20	0.00
13/11/2009	\$ / R On 14-June-10	7.00	Call	Currency Future	929	876	929	876	0.00
13/11/2009	\$ / R On 14-June-10	7.00	Put	Currency Future	125	148	125	148	0.00
13/11/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	32	30	32	30	0.00
13/11/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	4228	4302	4228	4302	0.00
13/11/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	15	16	15	16	0.00
13/11/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	5211	5288	5211	5288	0.00
13/11/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	1777	1707	1777	1707	0.00
13/11/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	7	8	7	8	0.00
13/11/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	837	781	837	781	0.00
13/11/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	67	82	67	82	0.00
13/11/2009	\$ / R On 14-December-09	15.15	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	15.15	Put	Currency Future	7611	7679	7611	7679	0.00
13/11/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	45	43	45	43	0.00
13/11/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	3592	3665	3592	3665	0.00
13/11/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	24	24	24	24	0.00
13/11/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	4571	4646	4571	4646	0.00
13/11/2009	\$ / R On 14-June-10	13.35	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
13/11/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	5558	5635	5558	5635	0.00
13/11/2009	\$ / R On 14-December-09	4.75	Call	Currency Future	2789	2721	2789	2721	0.00
13/11/2009	\$ / R On 14-December-09	4.75	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	5.75	Call	Currency Future	1789	1721	1789	1721	0.00
13/11/2009	\$ / R On 14-December-09	5.75	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	6.75	Call	Currency Future	797	734	797	734	0.00
13/11/2009	\$ / R On 14-December-09	6.75	Put	Currency Future	8	13	8	13	0.00
13/11/2009	\$ / R On 14-December-09	15.25	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	15.25	Put	Currency Future	7711	7779	7711	7779	0.00
13/11/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	2821	2750	2821	2750	0.00
13/11/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	1826	1756	1826	1756	0.00
13/11/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	6	8	6	8	0.00
13/11/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	2857	2782	2857	2782	0.00
13/11/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	4	4	4	4	0.00
13/11/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	1869	1796	1869	1796	0.00
13/11/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	16	18	16	18	0.00
13/11/2009	\$ / R On 14-June-10	11.45	Call	Currency Future	43	41	43	41	0.00
13/11/2009	\$ / R On 14-June-10	11.45	Put	Currency Future	3690	3763	3690	3763	0.00
13/11/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	10	13	10	13	0.00
13/11/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	5657	5735	5657	5735	0.00
13/11/2009	\$ / R On 14-December-09	4.85	Call	Currency Future	2689	2621	2689	2621	0.00
13/11/2009	\$ / R On 14-December-09	4.85	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	5.85	Call	Currency Future	1689	1621	1689	1621	0.00
13/11/2009	\$ / R On 14-December-09	5.85	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	15.35	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	15.35	Put	Currency Future	7811	7879	7811	7879	0.00
13/11/2009	\$ / R On 14-June-10	5.10	Call	Currency Future	2708	2632	2708	2632	0.00
13/11/2009	\$ / R On 14-June-10	5.10	Put	Currency Future	4	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-June-10	6.10	Call	Currency Future	1725	1653	1725	1653	0.00
13/11/2009	\$ / R On 14-June-10	6.10	Put	Currency Future	22	25	22	25	0.00
13/11/2009	\$ / R On 14-June-10	10.60	Call	Currency Future	68	64	68	64	0.00
13/11/2009	\$ / R On 14-June-10	10.60	Put	Currency Future	2864	2936	2864	2936	0.00
13/11/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	40	39	40	39	0.00
13/11/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	3837	3911	3837	3911	0.00
13/11/2009	\$ / R On 14-June-10	13.60	Call	Currency Future	9	12	9	12	0.00
13/11/2009	\$ / R On 14-June-10	13.60	Put	Currency Future	5806	5884	5806	5884	0.00
13/11/2009	\$ / R On 14-December-09	4.90	Call	Currency Future	2639	2571	2639	2571	0.00
13/11/2009	\$ / R On 14-December-09	4.90	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	5.90	Call	Currency Future	1639	1571	1639	1571	0.00
13/11/2009	\$ / R On 14-December-09	5.90	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	15.40	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	15.40	Put	Currency Future	7861	7929	7861	7929	0.00
13/11/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	2621	2550	2621	2550	0.00
13/11/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	1	2	1	2	0.00
13/11/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	1629	1560	1629	1560	0.00
13/11/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	10	11	10	11	0.00
13/11/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	719	668	719	668	0.00
13/11/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	100	119	100	119	0.00
13/11/2009	\$ / R On 14-June-10	5.15	Call	Currency Future	2658	2583	2658	2583	0.00
13/11/2009	\$ / R On 14-June-10	5.15	Put	Currency Future	5	5	5	5	0.00
13/11/2009	\$ / R On 14-June-10	6.15	Call	Currency Future	1677	1605	1677	1605	0.00
13/11/2009	\$ / R On 14-June-10	6.15	Put	Currency Future	24	27	24	27	0.00
13/11/2009	\$ / R On 14-June-10	11.65	Call	Currency Future	39	38	39	38	0.00
13/11/2009	\$ / R On 14-June-10	11.65	Put	Currency Future	3886	3960	3886	3960	0.00
13/11/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	19	20	19	20	0.00
13/11/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	4866	4942	4866	4942	0.00
13/11/2009	\$ / R On 14-June-10	13.65	Call	Currency Future	9	11	9	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-June-10	13.65	Put	Currency Future	5855	5933	5855	5933	0.00
13/11/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	64	60	64	60	0.00
13/11/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2960	3032	2960	3032	0.00
13/11/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	38	37	38	37	0.00
13/11/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	3935	4009	3935	4009	0.00
13/11/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	18	20	18	20	0.00
13/11/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4915	4992	4915	4992	0.00
13/11/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	9	11	9	11	0.00
13/11/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	5905	5983	5905	5983	0.00
13/11/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	42	40	42	40	0.00
13/11/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	3739	3812	3739	3812	0.00
13/11/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	10	12	10	12	0.00
13/11/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	5707	5784	5707	5784	0.00
13/11/2009	\$ / R On 14-December-09	4.65	Call	Currency Future	2889	2821	2889	2821	0.00
13/11/2009	\$ / R On 14-December-09	4.65	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	5.65	Call	Currency Future	1889	1821	1889	1821	0.00
13/11/2009	\$ / R On 14-December-09	5.65	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	6.65	Call	Currency Future	894	829	894	829	0.00
13/11/2009	\$ / R On 14-December-09	6.65	Put	Currency Future	5	8	5	8	0.00
13/11/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	2921	2850	2921	2850	0.00
13/11/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	1925	1855	1925	1855	0.00
13/11/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	5	6	5	6	0.00
13/11/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	963	902	963	902	0.00
13/11/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	43	54	43	54	0.00
13/11/2009	\$ / R On 14-June-10	4.90	Call	Currency Future	2907	2831	2907	2831	0.00
13/11/2009	\$ / R On 14-June-10	4.90	Put	Currency Future	3	3	3	3	0.00
13/11/2009	\$ / R On 14-June-10	5.90	Call	Currency Future	1918	1844	1918	1844	0.00
13/11/2009	\$ / R On 14-June-10	5.90	Put	Currency Future	14	16	14	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-June-10	6.90	Call	Currency Future	1004	948	1004	948	0.00
13/11/2009	\$ / R On 14-June-10	6.90	Put	Currency Future	100	120	100	120	0.00
13/11/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	76	72	76	72	0.00
13/11/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2673	2744	2673	2744	0.00
13/11/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	44	42	44	42	0.00
13/11/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	3641	3714	3641	3714	0.00
13/11/2009	\$ / R On 14-December-09	4.60	Call	Currency Future	2939	2871	2939	2871	0.00
13/11/2009	\$ / R On 14-December-09	4.60	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	5.60	Call	Currency Future	1939	1871	1939	1871	0.00
13/11/2009	\$ / R On 14-December-09	5.60	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	6.60	Call	Currency Future	943	877	943	877	0.00
13/11/2009	\$ / R On 14-December-09	6.60	Put	Currency Future	4	7	4	7	0.00
13/11/2009	\$ / R On 14-December-09	15.10	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	15.10	Put	Currency Future	7561	7629	7561	7629	0.00
13/11/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	2970	2899	2970	2899	0.00
13/11/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	1975	1904	1975	1904	0.00
13/11/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	5	6	5	6	0.00
13/11/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1006	945	1006	945	0.00
13/11/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	36	46	36	46	0.00
13/11/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	3	2	3	2	0.00
13/11/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	4533	4604	4533	4604	0.00
13/11/2009	\$ / R On 14-June-10	4.85	Call	Currency Future	2957	2881	2957	2881	0.00
13/11/2009	\$ / R On 14-June-10	4.85	Put	Currency Future	3	3	3	3	0.00
13/11/2009	\$ / R On 14-June-10	5.85	Call	Currency Future	1966	1893	1966	1893	0.00
13/11/2009	\$ / R On 14-June-10	5.85	Put	Currency Future	13	15	13	15	0.00
13/11/2009	\$ / R On 14-June-10	6.85	Call	Currency Future	1043	986	1043	986	0.00
13/11/2009	\$ / R On 14-June-10	6.85	Put	Currency Future	89	108	89	108	0.00
13/11/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	3006	2931	3006	2931	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	3	3	3	3	0.00
13/11/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2015	1941	2015	1941	0.00
13/11/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	12	13	12	13	0.00
13/11/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1082	1024	1082	1024	0.00
13/11/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	79	96	79	96	0.00
13/11/2009	\$ / R On 14-June-10	11.30	Call	Currency Future	46	44	46	44	0.00
13/11/2009	\$ / R On 14-June-10	11.30	Put	Currency Future	3543	3616	3543	3616	0.00
13/11/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	25	25	25	25	0.00
13/11/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	4522	4597	4522	4597	0.00
13/11/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	12	14	12	14	0.00
13/11/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	5508	5586	5508	5586	0.00
13/11/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3089	3021	3089	3021	0.00
13/11/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2089	2021	2089	2021	0.00
13/11/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1091	1024	1091	1024	0.00
13/11/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	2	3	2	3	0.00
13/11/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2411	2479	2411	2479	0.00
13/11/2009	\$ / R On 14-December-09	14.95	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	14.95	Put	Currency Future	7411	7479	7411	7479	0.00
13/11/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3120	3049	3120	3049	0.00
13/11/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	0	1	0	1	0.00
13/11/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2123	2053	2123	2053	0.00
13/11/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	4	4	4	4	0.00
13/11/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1145	1079	1145	1079	0.00
13/11/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	25	30	25	30	0.00
13/11/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	5381	5452	5381	5452	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-June-10	4.65	Call	Currency Future	3156	3080	3156	3080	0.00
13/11/2009	\$ / R On 14-June-10	4.65	Put	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 14-June-10	5.65	Call	Currency Future	2163	2088	2163	2088	0.00
13/11/2009	\$ / R On 14-June-10	5.65	Put	Currency Future	9	10	9	10	0.00
13/11/2009	\$ / R On 14-June-10	6.65	Call	Currency Future	1214	1147	1214	1147	0.00
13/11/2009	\$ / R On 14-June-10	6.65	Put	Currency Future	61	69	61	69	0.00
13/11/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	50	48	50	48	0.00
13/11/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	3397	3470	3397	3470	0.00
13/11/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	13	15	13	15	0.00
13/11/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	5360	5437	5360	5437	0.00
13/11/2009	\$ / R On 14-December-09	4.35	Call	Currency Future	3189	3121	3189	3121	0.00
13/11/2009	\$ / R On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	5.35	Call	Currency Future	2189	2121	2189	2121	0.00
13/11/2009	\$ / R On 14-December-09	5.35	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	6.35	Call	Currency Future	1190	1123	1190	1123	0.00
13/11/2009	\$ / R On 14-December-09	6.35	Put	Currency Future	1	2	1	2	0.00
13/11/2009	\$ / R On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	14.85	Put	Currency Future	7311	7379	7311	7379	0.00
13/11/2009	\$ / R On 15-March-10	4.50	Call	Currency Future	3170	3099	3170	3099	0.00
13/11/2009	\$ / R On 15-March-10	4.50	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	5.50	Call	Currency Future	2173	2103	2173	2103	0.00
13/11/2009	\$ / R On 15-March-10	5.50	Put	Currency Future	3	4	3	4	0.00
13/11/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1193	1126	1193	1126	0.00
13/11/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	23	28	23	28	0.00
13/11/2009	\$ / R On 14-June-10	4.60	Call	Currency Future	3206	3130	3206	3130	0.00
13/11/2009	\$ / R On 14-June-10	4.60	Put	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 14-June-10	5.60	Call	Currency Future	2212	2137	2212	2137	0.00
13/11/2009	\$ / R On 14-June-10	5.60	Put	Currency Future	9	9	9	9	0.00
13/11/2009	\$ / R On 14-June-10	6.60	Call	Currency Future	1259	1191	1259	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
13/11/2009	\$ / R On 14-June-10	6.60	Put	Currency Future	56	64	56	64	0.00
13/11/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	51	49	51	49	0.00
13/11/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	3348	3421	3348	3421	0.00
13/11/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	29	28	29	28	0.00
13/11/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	4326	4401	4326	4401	0.00
13/11/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	14	15	14	15	0.00
13/11/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	5310	5387	5310	5387	0.00
13/11/2009	\$ / R On 14-December-09	4.30	Call	Currency Future	3239	3171	3239	3171	0.00
13/11/2009	\$ / R On 14-December-09	4.30	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	5.30	Call	Currency Future	2239	2171	2239	2171	0.00
13/11/2009	\$ / R On 14-December-09	5.30	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	14.80	Put	Currency Future	7261	7329	7261	7329	0.00
13/11/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	3270	3199	3270	3199	0.00
13/11/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	2272	2202	2272	2202	0.00
13/11/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	3	3	3	3	0.00
13/11/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	485	445	485	445	0.00
13/11/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	215	247	215	247	0.00
13/11/2009	\$ / R On 14-June-10	4.55	Call	Currency Future	3256	3180	3256	3180	0.00
13/11/2009	\$ / R On 14-June-10	4.55	Put	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 14-June-10	5.55	Call	Currency Future	2262	2187	2262	2187	0.00
13/11/2009	\$ / R On 14-June-10	5.55	Put	Currency Future	8	9	8	9	0.00
13/11/2009	\$ / R On 14-June-10	6.55	Call	Currency Future	1304	1236	1304	1236	0.00
13/11/2009	\$ / R On 14-June-10	6.55	Put	Currency Future	51	58	51	58	0.00
13/11/2009	\$ / R On 14-June-10	7.55	Call	Currency Future	585	546	585	546	0.00
13/11/2009	\$ / R On 14-June-10	7.55	Put	Currency Future	332	368	332	368	0.00
13/11/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	53	50	53	50	0.00
13/11/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	3299	3372	3299	3372	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	30	29	30	29	0.00
13/11/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	4277	4351	4277	4351	0.00
13/11/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	14	16	14	16	0.00
13/11/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	5261	5338	5261	5338	0.00
13/11/2009	\$ / R On 14-December-09	4.25	Call	Currency Future	3289	3221	3289	3221	0.00
13/11/2009	\$ / R On 14-December-09	4.25	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	5.25	Call	Currency Future	2289	2221	2289	2221	0.00
13/11/2009	\$ / R On 14-December-09	5.25	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	6.25	Call	Currency Future	1290	1222	1290	1222	0.00
13/11/2009	\$ / R On 14-December-09	6.25	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	14.75	Put	Currency Future	7211	7279	7211	7279	0.00
13/11/2009	\$ / R On 14-June-10	4.50	Call	Currency Future	3305	3230	3305	3230	0.00
13/11/2009	\$ / R On 14-June-10	4.50	Put	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 14-June-10	5.50	Call	Currency Future	2311	2236	2311	2236	0.00
13/11/2009	\$ / R On 14-June-10	5.50	Put	Currency Future	8	8	8	8	0.00
13/11/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3220	3149	3220	3149	0.00
13/11/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2223	2152	2223	2152	0.00
13/11/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	3	3	3	3	0.00
13/11/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1241	1174	1241	1174	0.00
13/11/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	21	25	21	25	0.00
13/11/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	456	418	456	418	0.00
13/11/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	237	270	237	270	0.00
13/11/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	3070	2999	3070	2999	0.00
13/11/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	2074	2003	2074	2003	0.00
13/11/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	4	5	4	5	0.00
13/11/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1098	1032	1098	1032	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	28	33	28	33	0.00
13/11/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3106	3030	3106	3030	0.00
13/11/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	2	3	2	3	0.00
13/11/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2114	2039	2114	2039	0.00
13/11/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	10	11	10	11	0.00
13/11/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1170	1104	1170	1104	0.00
13/11/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	66	76	66	76	0.00
13/11/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	3320	3249	3320	3249	0.00
13/11/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	2322	2252	2322	2252	0.00
13/11/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	2	3	2	3	0.00
13/11/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1337	1269	1337	1269	0.00
13/11/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	17	21	17	21	0.00
13/11/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	5	5	5	5	0.00
13/11/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	6701	6777	6701	6777	0.00
13/11/2009	\$ / R On 14-June-10	11.55	Call	Currency Future	41	39	41	39	0.00
13/11/2009	\$ / R On 14-June-10	11.55	Put	Currency Future	3788	3861	3788	3861	0.00
13/11/2009	\$ / R On 14-June-10	14.55	Call	Currency Future	4	5	4	5	0.00
13/11/2009	\$ / R On 14-June-10	14.55	Put	Currency Future	6751	6827	6751	6827	0.00
13/11/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	4	5	4	5	0.00
13/11/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	6801	6877	6801	6877	0.00
13/11/2009	\$ / R On 14-December-09	4.40	Call	Currency Future	3139	3071	3139	3071	0.00
13/11/2009	\$ / R On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	5.40	Call	Currency Future	2139	2071	2139	2071	0.00
13/11/2009	\$ / R On 14-December-09	5.40	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	6.40	Call	Currency Future	1141	1073	1141	1073	0.00
13/11/2009	\$ / R On 14-December-09	6.40	Put	Currency Future	1	2	1	2	0.00
13/11/2009	\$ / R On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	14.90	Put	Currency Future	7361	7429	7361	7429	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-December-09	4.05	Call	Currency Future	3489	3421	3489	3421	0.00
13/11/2009	\$ / R On 14-December-09	4.05	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	6.05	Call	Currency Future	1489	1421	1489	1421	0.00
13/11/2009	\$ / R On 14-December-09	6.05	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	7.05	Call	Currency Future	521	465	521	465	0.00
13/11/2009	\$ / R On 14-December-09	7.05	Put	Currency Future	32	44	32	44	0.00
13/11/2009	\$ / R On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	14.55	Put	Currency Future	7011	7079	7011	7079	0.00
13/11/2009	\$ / R On 15-March-10	4.20	Call	Currency Future	3470	3399	3470	3399	0.00
13/11/2009	\$ / R On 15-March-10	4.20	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	5.20	Call	Currency Future	2472	2401	2472	2401	0.00
13/11/2009	\$ / R On 15-March-10	5.20	Put	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1483	1414	1483	1414	0.00
13/11/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	13	15	13	15	0.00
13/11/2009	\$ / R On 14-June-10	4.30	Call	Currency Future	3505	3429	3505	3429	0.00
13/11/2009	\$ / R On 14-June-10	4.30	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	5.30	Call	Currency Future	2509	2434	2509	2434	0.00
13/11/2009	\$ / R On 14-June-10	5.30	Put	Currency Future	6	6	6	6	0.00
13/11/2009	\$ / R On 14-June-10	6.30	Call	Currency Future	1535	1464	1535	1464	0.00
13/11/2009	\$ / R On 14-June-10	6.30	Put	Currency Future	32	37	32	37	0.00
13/11/2009	\$ / R On 14-June-10	7.30	Call	Currency Future	727	681	727	681	0.00
13/11/2009	\$ / R On 14-June-10	7.30	Put	Currency Future	223	253	223	253	0.00
13/11/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	17	18	17	18	0.00
13/11/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	5014	5090	5014	5090	0.00
13/11/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	5	6	5	6	0.00
13/11/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	6502	6578	6502	6578	0.00
13/11/2009	\$ / R On 14-December-09	3.95	Call	Currency Future	3589	3521	3589	3521	0.00
13/11/2009	\$ / R On 14-December-09	3.95	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	4.95	Call	Currency Future	2589	2521	2589	2521	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-December-09	4.95	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	5.95	Call	Currency Future	1589	1521	1589	1521	0.00
13/11/2009	\$ / R On 14-December-09	5.95	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.45	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	11.45	Put	Currency Future	3911	3979	3911	3979	0.00
13/11/2009	\$ / R On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	14.45	Put	Currency Future	6911	6979	6911	6979	0.00
13/11/2009	\$ / R On 15-March-10	4.10	Call	Currency Future	3570	3499	3570	3499	0.00
13/11/2009	\$ / R On 15-March-10	4.10	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	4932	5003	4932	5003	0.00
13/11/2009	\$ / R On 14-June-10	4.25	Call	Currency Future	3555	3479	3555	3479	0.00
13/11/2009	\$ / R On 14-June-10	4.25	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	6.25	Call	Currency Future	1583	1511	1583	1511	0.00
13/11/2009	\$ / R On 14-June-10	6.25	Put	Currency Future	29	33	29	33	0.00
13/11/2009	\$ / R On 14-December-09	13.95	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	13.95	Put	Currency Future	6411	6479	6411	6479	0.00
13/11/2009	\$ / R On 14-December-09	15.95	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	15.95	Put	Currency Future	8411	8479	8411	8479	0.00
13/11/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	1	0	1	0	0.00
13/11/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	6431	6502	6431	6502	0.00
13/11/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	8430	8501	8430	8501	0.00
13/11/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	8448	8523	8448	8523	0.00
13/11/2009	\$ / R On 14-December-09	12.05	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	12.05	Put	Currency Future	4511	4579	4511	4579	0.00
13/11/2009	\$ / R On 14-December-09	16.05	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	16.05	Put	Currency Future	8511	8579	8511	8579	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	6531	6602	6531	6602	0.00
13/11/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	8530	8601	8530	8601	0.00
13/11/2009	\$ / R On 14-June-10	4.35	Call	Currency Future	3455	3379	3455	3379	0.00
13/11/2009	\$ / R On 14-June-10	4.35	Put	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 14-June-10	5.35	Call	Currency Future	2460	2384	2460	2384	0.00
13/11/2009	\$ / R On 14-June-10	5.35	Put	Currency Future	6	7	6	7	0.00
13/11/2009	\$ / R On 14-June-10	6.35	Call	Currency Future	1489	1418	1489	1418	0.00
13/11/2009	\$ / R On 14-June-10	6.35	Put	Currency Future	35	40	35	40	0.00
13/11/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	5	6	5	6	0.00
13/11/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	6552	6628	6552	6628	0.00
13/11/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	8548	8623	8548	8623	0.00
13/11/2009	\$ / R On 14-December-09	4.15	Call	Currency Future	3389	3321	3389	3321	0.00
13/11/2009	\$ / R On 14-December-09	4.15	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	5.15	Call	Currency Future	2389	2321	2389	2321	0.00
13/11/2009	\$ / R On 14-December-09	5.15	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	6.15	Call	Currency Future	1390	1322	1390	1322	0.00
13/11/2009	\$ / R On 14-December-09	6.15	Put	Currency Future	0	1	0	1	0.00
13/11/2009	\$ / R On 14-December-09	14.15	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	14.15	Put	Currency Future	6611	6679	6611	6679	0.00
13/11/2009	\$ / R On 14-December-09	16.15	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	16.15	Put	Currency Future	8611	8679	8611	8679	0.00
13/11/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	3370	3299	3370	3299	0.00
13/11/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	2372	2301	2372	2301	0.00
13/11/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	2	3	2	3	0.00
13/11/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1385	1317	1385	1317	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	16	19	16	19	0.00
13/11/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	6631	6702	6631	6702	0.00
13/11/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	8630	8701	8630	8701	0.00
13/11/2009	\$ / R On 14-June-10	4.45	Call	Currency Future	3355	3280	3355	3280	0.00
13/11/2009	\$ / R On 14-June-10	4.45	Put	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 14-June-10	5.45	Call	Currency Future	2361	2285	2361	2285	0.00
13/11/2009	\$ / R On 14-June-10	5.45	Put	Currency Future	7	8	7	8	0.00
13/11/2009	\$ / R On 14-June-10	6.45	Call	Currency Future	1396	1326	1396	1326	0.00
13/11/2009	\$ / R On 14-June-10	6.45	Put	Currency Future	42	48	42	48	0.00
13/11/2009	\$ / R On 14-June-10	7.45	Call	Currency Future	639	597	639	597	0.00
13/11/2009	\$ / R On 14-June-10	7.45	Put	Currency Future	285	320	285	320	0.00
13/11/2009	\$ / R On 14-June-10	14.45	Call	Currency Future	5	5	5	5	0.00
13/11/2009	\$ / R On 14-June-10	14.45	Put	Currency Future	6651	6727	6651	6727	0.00
13/11/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	8647	8723	8647	8723	0.00
13/11/2009	\$ / R On 14-December-09	14.25	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	14.25	Put	Currency Future	6711	6779	6711	6779	0.00
13/11/2009	\$ / R On 14-December-09	16.25	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	16.25	Put	Currency Future	8711	8779	8711	8779	0.00
13/11/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	6731	6802	6731	6802	0.00
13/11/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	8730	8801	8730	8801	0.00
13/11/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	8747	8823	8747	8823	0.00
13/11/2009	\$ / R On 14-December-09	4.20	Call	Currency Future	3339	3271	3339	3271	0.00
13/11/2009	\$ / R On 14-December-09	4.20	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-December-09	5.20	Call	Currency Future	2339	2271	2339	2271	0.00
13/11/2009	\$ / R On 14-December-09	5.20	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	6.20	Call	Currency Future	1340	1272	1340	1272	0.00
13/11/2009	\$ / R On 14-December-09	6.20	Put	Currency Future	0	1	0	1	0.00
13/11/2009	\$ / R On 14-December-09	14.20	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	14.20	Put	Currency Future	6661	6729	6661	6729	0.00
13/11/2009	\$ / R On 14-December-09	16.20	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	16.20	Put	Currency Future	8661	8729	8661	8729	0.00
13/11/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	6681	6752	6681	6752	0.00
13/11/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	8680	8751	8680	8751	0.00
13/11/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	8697	8773	8697	8773	0.00
13/11/2009	\$ / R On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	14.40	Put	Currency Future	6861	6929	6861	6929	0.00
13/11/2009	\$ / R On 14-December-09	16.40	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	16.40	Put	Currency Future	8861	8929	8861	8929	0.00
13/11/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	6881	6952	6881	6952	0.00
13/11/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	8880	8951	8880	8951	0.00
13/11/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	64	60	64	60	0.00
13/11/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	2960	3032	2960	3032	0.00
13/11/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	18	20	18	20	0.00
13/11/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	4915	4992	4915	4992	0.00
13/11/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	4	4	4	4	0.00
13/11/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6900	6976	6900	6976	0.00
13/11/2009	\$ / R On 14-June-10	16.70	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
13/11/2009	\$ / R On 14-June-10	16.70	Put	Currency Future	8897	8973	8897	8973	0.00
13/11/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	4	4	4	4	0.00
13/11/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	6900	6976	6900	6976	0.00
13/11/2009	\$ / R On 14-December-09	16.45	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	16.45	Put	Currency Future	8911	8979	8911	8979	0.00
13/11/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	6931	7002	6931	7002	0.00
13/11/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	8930	9001	8930	9001	0.00
13/11/2009	\$ / R On 14-June-10	4.75	Call	Currency Future	3056	2981	3056	2981	0.00
13/11/2009	\$ / R On 14-June-10	4.75	Put	Currency Future	3	3	3	3	0.00
13/11/2009	\$ / R On 14-June-10	5.75	Call	Currency Future	2064	1990	2064	1990	0.00
13/11/2009	\$ / R On 14-June-10	5.75	Put	Currency Future	11	12	11	12	0.00
13/11/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	62	59	62	59	0.00
13/11/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	3009	3081	3009	3081	0.00
13/11/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	4	4	4	4	0.00
13/11/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	6950	7026	6950	7026	0.00
13/11/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	8947	9023	8947	9023	0.00
13/11/2009	\$ / R On 14-December-09	4.50	Call	Currency Future	3039	2971	3039	2971	0.00
13/11/2009	\$ / R On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	5.50	Call	Currency Future	2039	1971	2039	1971	0.00
13/11/2009	\$ / R On 14-December-09	5.50	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	6.50	Call	Currency Future	1041	975	1041	975	0.00
13/11/2009	\$ / R On 14-December-09	6.50	Put	Currency Future	2	4	2	4	0.00
13/11/2009	\$ / R On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	14.50	Put	Currency Future	6961	7029	6961	7029	0.00
13/11/2009	\$ / R On 14-December-09	16.50	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	16.50	Put	Currency Future	8961	9029	8961	9029	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	3020	2949	3020	2949	0.00
13/11/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	2024	1954	2024	1954	0.00
13/11/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	4	5	4	5	0.00
13/11/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	6981	7052	6981	7052	0.00
13/11/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	8980	9051	8980	9051	0.00
13/11/2009	\$ / R On 14-June-10	10.80	Call	Currency Future	60	57	60	57	0.00
13/11/2009	\$ / R On 14-June-10	10.80	Put	Currency Future	3057	3129	3057	3129	0.00
13/11/2009	\$ / R On 14-June-10	14.80	Call	Currency Future	4	4	4	4	0.00
13/11/2009	\$ / R On 14-June-10	14.80	Put	Currency Future	7000	7076	7000	7076	0.00
13/11/2009	\$ / R On 14-June-10	16.80	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	16.80	Put	Currency Future	8997	9073	8997	9073	0.00
13/11/2009	\$ / R On 14-December-09	14.30	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	14.30	Put	Currency Future	6761	6829	6761	6829	0.00
13/11/2009	\$ / R On 14-December-09	16.30	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	16.30	Put	Currency Future	8761	8829	8761	8829	0.00
13/11/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	6781	6852	6781	6852	0.00
13/11/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	8780	8851	8780	8851	0.00
13/11/2009	\$ / R On 14-June-10	16.60	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	16.60	Put	Currency Future	8797	8873	8797	8873	0.00
13/11/2009	\$ / R On 14-December-09	4.00	Call	Currency Future	3539	3471	3539	3471	0.00
13/11/2009	\$ / R On 14-December-09	4.00	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	16.00	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	16.00	Put	Currency Future	8461	8529	8461	8529	0.00
13/11/2009	\$ / R On 15-March-10	4.15	Call	Currency Future	3520	3449	3520	3449	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 15-March-10	4.15	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1531	1463	1531	1463	0.00
13/11/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	12	14	12	14	0.00
13/11/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	3	3	3	3	0.00
13/11/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	4483	4554	4483	4554	0.00
13/11/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	8480	8551	8480	8551	0.00
13/11/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	8498	8573	8498	8573	0.00
13/11/2009	\$ / R On 15-March-10	4.05	Call	Currency Future	3620	3549	3620	3549	0.00
13/11/2009	\$ / R On 15-March-10	4.05	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	14.05	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	6381	6452	6381	6452	0.00
13/11/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	8380	8451	8380	8451	0.00
13/11/2009	\$ / R On 14-June-10	4.20	Call	Currency Future	3605	3529	3605	3529	0.00
13/11/2009	\$ / R On 14-June-10	4.20	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	14.20	Call	Currency Future	6	7	6	7	0.00
13/11/2009	\$ / R On 14-June-10	14.20	Put	Currency Future	6402	6479	6402	6479	0.00
13/11/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	8398	8473	8398	8473	0.00
13/11/2009	\$ / R On 14-December-09	3.85	Call	Currency Future	3689	3621	3689	3621	0.00
13/11/2009	\$ / R On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	13.85	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	13.85	Put	Currency Future	6311	6379	6311	6379	0.00
13/11/2009	\$ / R On 14-December-09	15.85	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	15.85	Put	Currency Future	8311	8379	8311	8379	0.00
13/11/2009	\$ / R On 15-March-10	4.00	Call	Currency Future	3670	3599	3670	3599	0.00
13/11/2009	\$ / R On 15-March-10	4.00	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	2671	2600	2671	2600	0.00
13/11/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	1678	1609	1678	1609	0.00
13/11/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	9	10	9	10	0.00
13/11/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	8330	8401	8330	8401	0.00
13/11/2009	\$ / R On 14-June-10	4.15	Call	Currency Future	3655	3579	3655	3579	0.00
13/11/2009	\$ / R On 14-June-10	4.15	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	6	7	6	7	0.00
13/11/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	6353	6429	6353	6429	0.00
13/11/2009	\$ / R On 14-June-10	16.15	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	16.15	Put	Currency Future	8348	8423	8348	8423	0.00
13/11/2009	\$ / R On 14-December-09	4.10	Call	Currency Future	3439	3371	3439	3371	0.00
13/11/2009	\$ / R On 14-December-09	4.10	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	5.10	Call	Currency Future	2439	2371	2439	2371	0.00
13/11/2009	\$ / R On 14-December-09	5.10	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	6.10	Call	Currency Future	1439	1371	1439	1371	0.00
13/11/2009	\$ / R On 14-December-09	6.10	Put	Currency Future	0	1	0	1	0.00
13/11/2009	\$ / R On 14-December-09	7.10	Call	Currency Future	478	424	478	424	0.00
13/11/2009	\$ / R On 14-December-09	7.10	Put	Currency Future	39	53	39	53	0.00
13/11/2009	\$ / R On 14-December-09	14.10	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	14.10	Put	Currency Future	6561	6629	6561	6629	0.00
13/11/2009	\$ / R On 14-December-09	16.10	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	16.10	Put	Currency Future	8561	8629	8561	8629	0.00
13/11/2009	\$ / R On 15-March-10	4.25	Call	Currency Future	3420	3349	3420	3349	0.00
13/11/2009	\$ / R On 15-March-10	4.25	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	2422	2351	2422	2351	0.00
13/11/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	1434	1366	1434	1366	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	14	17	14	17	0.00
13/11/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	578	534	578	534	0.00
13/11/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	159	185	159	185	0.00
13/11/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	6581	6652	6581	6652	0.00
13/11/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	8580	8651	8580	8651	0.00
13/11/2009	\$ / R On 14-December-09	3.90	Call	Currency Future	3639	3571	3639	3571	0.00
13/11/2009	\$ / R On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	15.90	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	15.90	Put	Currency Future	8361	8429	8361	8429	0.00
13/11/2009	\$ / R On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	14.35	Put	Currency Future	6811	6879	6811	6879	0.00
13/11/2009	\$ / R On 14-December-09	16.35	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	16.35	Put	Currency Future	8811	8879	8811	8879	0.00
13/11/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	6831	6902	6831	6902	0.00
13/11/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	8830	8901	8830	8901	0.00
13/11/2009	\$ / R On 13-September-10	4.40	Call	Currency Future	3542	3462	3542	3462	0.00
13/11/2009	\$ / R On 13-September-10	4.40	Put	Currency Future	4	3	4	3	0.00
13/11/2009	\$ / R On 13-September-10	5.40	Call	Currency Future	2550	2470	2550	2470	0.00
13/11/2009	\$ / R On 13-September-10	5.40	Put	Currency Future	12	11	12	11	0.00
13/11/2009	\$ / R On 13-September-10	6.40	Call	Currency Future	1590	1517	1590	1517	0.00
13/11/2009	\$ / R On 13-September-10	6.40	Put	Currency Future	51	58	51	58	0.00
13/11/2009	\$ / R On 13-September-10	7.40	Call	Currency Future	830	786	830	786	0.00
13/11/2009	\$ / R On 13-September-10	7.40	Put	Currency Future	292	327	292	327	0.00
13/11/2009	\$ / R On 13-September-10	10.40	Call	Currency Future	142	136	142	136	0.00
13/11/2009	\$ / R On 13-September-10	10.40	Put	Currency Future	2603	2677	2603	2677	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 13-September-10	12.40	Call	Currency Future	61	59	61	59	0.00
13/11/2009	\$ / R On 13-September-10	12.40	Put	Currency Future	4522	4600	4522	4600	0.00
13/11/2009	\$ / R On 13-September-10	14.40	Call	Currency Future	22	27	22	27	0.00
13/11/2009	\$ / R On 13-September-10	14.40	Put	Currency Future	6484	6568	6484	6568	0.00
13/11/2009	\$ / R On 13-September-10	16.40	Call	Currency Future	3	11	3	11	0.00
13/11/2009	\$ / R On 13-September-10	16.40	Put	Currency Future	8465	8552	8465	8552	0.00
13/11/2009	\$ / R On 13-December-10	4.50	Call	Currency Future	3573	3492	3573	3492	0.00
13/11/2009	\$ / R On 13-December-10	4.50	Put	Currency Future	7	7	7	7	0.00
13/11/2009	\$ / R On 13-December-10	5.50	Call	Currency Future	2586	2506	2586	2506	0.00
13/11/2009	\$ / R On 13-December-10	5.50	Put	Currency Future	20	21	20	21	0.00
13/11/2009	\$ / R On 13-December-10	6.50	Call	Currency Future	1647	1574	1647	1574	0.00
13/11/2009	\$ / R On 13-December-10	6.50	Put	Currency Future	81	89	81	89	0.00
13/11/2009	\$ / R On 13-December-10	7.50	Call	Currency Future	933	880	933	880	0.00
13/11/2009	\$ / R On 13-December-10	7.50	Put	Currency Future	367	395	367	395	0.00
13/11/2009	\$ / R On 13-December-10	10.50	Call	Currency Future	212	201	212	201	0.00
13/11/2009	\$ / R On 13-December-10	10.50	Put	Currency Future	2646	2716	2646	2716	0.00
13/11/2009	\$ / R On 13-December-10	12.50	Call	Currency Future	107	102	107	102	0.00
13/11/2009	\$ / R On 13-December-10	12.50	Put	Currency Future	4541	4617	4541	4617	0.00
13/11/2009	\$ / R On 13-December-10	14.50	Call	Currency Future	59	57	59	57	0.00
13/11/2009	\$ / R On 13-December-10	14.50	Put	Currency Future	6493	6572	6493	6572	0.00
13/11/2009	\$ / R On 13-December-10	16.50	Call	Currency Future	27	30	27	30	0.00
13/11/2009	\$ / R On 13-December-10	16.50	Put	Currency Future	8461	8545	8461	8545	0.00
13/11/2009	\$ / R On 13-September-10	4.25	Call	Currency Future	3691	3611	3691	3611	0.00
13/11/2009	\$ / R On 13-September-10	4.25	Put	Currency Future	3	3	3	3	0.00
13/11/2009	\$ / R On 13-September-10	5.25	Call	Currency Future	2699	2618	2699	2618	0.00
13/11/2009	\$ / R On 13-September-10	5.25	Put	Currency Future	10	9	10	9	0.00
13/11/2009	\$ / R On 13-September-10	6.25	Call	Currency Future	1726	1652	1726	1652	0.00
13/11/2009	\$ / R On 13-September-10	6.25	Put	Currency Future	38	43	38	43	0.00
13/11/2009	\$ / R On 13-September-10	7.25	Call	Currency Future	920	872	920	872	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 13-September-10	7.25	Put	Currency Future	231	263	231	263	0.00
13/11/2009	\$ / R On 13-September-10	10.25	Call	Currency Future	153	146	153	146	0.00
13/11/2009	\$ / R On 13-September-10	10.25	Put	Currency Future	2464	2537	2464	2537	0.00
13/11/2009	\$ / R On 13-September-10	12.25	Call	Currency Future	65	63	65	63	0.00
13/11/2009	\$ / R On 13-September-10	12.25	Put	Currency Future	4376	4454	4376	4454	0.00
13/11/2009	\$ / R On 13-September-10	14.25	Call	Currency Future	25	29	25	29	0.00
13/11/2009	\$ / R On 13-September-10	14.25	Put	Currency Future	6337	6420	6337	6420	0.00
13/11/2009	\$ / R On 13-September-10	16.25	Call	Currency Future	4	12	4	12	0.00
13/11/2009	\$ / R On 13-September-10	16.25	Put	Currency Future	8315	8403	8315	8403	0.00
13/11/2009	\$ / R On 13-September-10	4.30	Call	Currency Future	3642	3562	3642	3562	0.00
13/11/2009	\$ / R On 13-September-10	4.30	Put	Currency Future	3	3	3	3	0.00
13/11/2009	\$ / R On 13-September-10	5.30	Call	Currency Future	2649	2569	2649	2569	0.00
13/11/2009	\$ / R On 13-September-10	5.30	Put	Currency Future	11	10	11	10	0.00
13/11/2009	\$ / R On 13-September-10	6.30	Call	Currency Future	1680	1606	1680	1606	0.00
13/11/2009	\$ / R On 13-September-10	6.30	Put	Currency Future	42	48	42	48	0.00
13/11/2009	\$ / R On 13-September-10	7.30	Call	Currency Future	889	842	889	842	0.00
13/11/2009	\$ / R On 13-September-10	7.30	Put	Currency Future	251	284	251	284	0.00
13/11/2009	\$ / R On 13-September-10	10.30	Call	Currency Future	149	142	149	142	0.00
13/11/2009	\$ / R On 13-September-10	10.30	Put	Currency Future	2510	2584	2510	2584	0.00
13/11/2009	\$ / R On 13-September-10	12.30	Call	Currency Future	63	61	63	61	0.00
13/11/2009	\$ / R On 13-September-10	12.30	Put	Currency Future	4425	4503	4425	4503	0.00
13/11/2009	\$ / R On 13-September-10	14.30	Call	Currency Future	24	28	24	28	0.00
13/11/2009	\$ / R On 13-September-10	14.30	Put	Currency Future	6386	6469	6386	6469	0.00
13/11/2009	\$ / R On 13-September-10	16.30	Call	Currency Future	3	11	3	11	0.00
13/11/2009	\$ / R On 13-September-10	16.30	Put	Currency Future	8365	8452	8365	8452	0.00
13/11/2009	\$ / R On 13-December-10	4.40	Call	Currency Future	3672	3591	3672	3591	0.00
13/11/2009	\$ / R On 13-December-10	4.40	Put	Currency Future	6	7	6	7	0.00
13/11/2009	\$ / R On 13-December-10	5.40	Call	Currency Future	2684	2604	2684	2604	0.00
13/11/2009	\$ / R On 13-December-10	5.40	Put	Currency Future	18	19	18	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 13-December-10	6.40	Call	Currency Future	1733	1659	1733	1659	0.00
13/11/2009	\$ / R On 13-December-10	6.40	Put	Currency Future	67	74	67	74	0.00
13/11/2009	\$ / R On 13-December-10	7.40	Call	Currency Future	988	933	988	933	0.00
13/11/2009	\$ / R On 13-December-10	7.40	Put	Currency Future	322	348	322	348	0.00
13/11/2009	\$ / R On 13-December-10	10.40	Call	Currency Future	220	210	220	210	0.00
13/11/2009	\$ / R On 13-December-10	10.40	Put	Currency Future	2554	2625	2554	2625	0.00
13/11/2009	\$ / R On 13-December-10	12.40	Call	Currency Future	110	105	110	105	0.00
13/11/2009	\$ / R On 13-December-10	12.40	Put	Currency Future	4444	4520	4444	4520	0.00
13/11/2009	\$ / R On 13-December-10	14.40	Call	Currency Future	61	58	61	58	0.00
13/11/2009	\$ / R On 13-December-10	14.40	Put	Currency Future	6395	6473	6395	6473	0.00
13/11/2009	\$ / R On 13-December-10	16.40	Call	Currency Future	28	31	28	31	0.00
13/11/2009	\$ / R On 13-December-10	16.40	Put	Currency Future	8362	8446	8362	8446	0.00
13/11/2009	\$ / R On 13-December-10	4.45	Call	Currency Future	3623	3542	3623	3542	0.00
13/11/2009	\$ / R On 13-December-10	4.45	Put	Currency Future	7	7	7	7	0.00
13/11/2009	\$ / R On 13-December-10	5.45	Call	Currency Future	2635	2555	2635	2555	0.00
13/11/2009	\$ / R On 13-December-10	5.45	Put	Currency Future	19	20	19	20	0.00
13/11/2009	\$ / R On 13-December-10	6.45	Call	Currency Future	1690	1616	1690	1616	0.00
13/11/2009	\$ / R On 13-December-10	6.45	Put	Currency Future	74	81	74	81	0.00
13/11/2009	\$ / R On 13-December-10	7.45	Call	Currency Future	960	906	960	906	0.00
13/11/2009	\$ / R On 13-December-10	7.45	Put	Currency Future	344	371	344	371	0.00
13/11/2009	\$ / R On 13-December-10	10.45	Call	Currency Future	216	205	216	205	0.00
13/11/2009	\$ / R On 13-December-10	10.45	Put	Currency Future	2600	2670	2600	2670	0.00
13/11/2009	\$ / R On 13-December-10	12.45	Call	Currency Future	108	103	108	103	0.00
13/11/2009	\$ / R On 13-December-10	12.45	Put	Currency Future	4492	4568	4492	4568	0.00
13/11/2009	\$ / R On 13-December-10	14.45	Call	Currency Future	60	57	60	57	0.00
13/11/2009	\$ / R On 13-December-10	14.45	Put	Currency Future	6444	6523	6444	6523	0.00
13/11/2009	\$ / R On 13-December-10	16.45	Call	Currency Future	27	31	27	31	0.00
13/11/2009	\$ / R On 13-December-10	16.45	Put	Currency Future	8411	8496	8411	8496	0.00
13/11/2009	\$ / R On 14-December-09	3.80	Call	Currency Future	3739	3671	3739	3671	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	2739	2671	2739	2671	0.00
13/11/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	1739	1671	1739	1671	0.00
13/11/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	750	687	750	687	0.00
13/11/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	10	16	10	16	0.00
13/11/2009	\$ / R On 14-December-09	15.80	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	15.80	Put	Currency Future	8261	8329	8261	8329	0.00
13/11/2009	\$ / R On 15-March-10	3.90	Call	Currency Future	3770	3699	3770	3699	0.00
13/11/2009	\$ / R On 15-March-10	3.90	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	8230	8301	8230	8301	0.00
13/11/2009	\$ / R On 14-June-10	4.05	Call	Currency Future	3754	3679	3754	3679	0.00
13/11/2009	\$ / R On 14-June-10	4.05	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	5.05	Call	Currency Future	2758	2682	2758	2682	0.00
13/11/2009	\$ / R On 14-June-10	5.05	Put	Currency Future	4	4	4	4	0.00
13/11/2009	\$ / R On 14-June-10	6.05	Call	Currency Future	1773	1700	1773	1700	0.00
13/11/2009	\$ / R On 14-June-10	6.05	Put	Currency Future	20	22	20	22	0.00
13/11/2009	\$ / R On 14-June-10	7.05	Call	Currency Future	893	841	893	841	0.00
13/11/2009	\$ / R On 14-June-10	7.05	Put	Currency Future	139	163	139	163	0.00
13/11/2009	\$ / R On 14-June-10	14.05	Call	Currency Future	7	8	7	8	0.00
13/11/2009	\$ / R On 14-June-10	14.05	Put	Currency Future	6253	6330	6253	6330	0.00
13/11/2009	\$ / R On 14-June-10	16.05	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	16.05	Put	Currency Future	8248	8323	8248	8323	0.00
13/11/2009	\$ / R On 13-September-10	4.15	Call	Currency Future	3791	3711	3791	3711	0.00
13/11/2009	\$ / R On 13-September-10	4.15	Put	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 13-September-10	5.15	Call	Currency Future	2798	2717	2798	2717	0.00
13/11/2009	\$ / R On 13-September-10	5.15	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
13/11/2009	\$ / R On 13-September-10	6.15	Call	Currency Future	1819	1743	1819	1743	0.00
13/11/2009	\$ / R On 13-September-10	6.15	Put	Currency Future	31	35	31	35	0.00
13/11/2009	\$ / R On 13-September-10	7.15	Call	Currency Future	984	933	984	933	0.00
13/11/2009	\$ / R On 13-September-10	7.15	Put	Currency Future	195	225	195	225	0.00
13/11/2009	\$ / R On 13-September-10	10.15	Call	Currency Future	161	153	161	153	0.00
13/11/2009	\$ / R On 13-September-10	10.15	Put	Currency Future	2372	2445	2372	2445	0.00
13/11/2009	\$ / R On 13-September-10	12.15	Call	Currency Future	68	65	68	65	0.00
13/11/2009	\$ / R On 13-September-10	12.15	Put	Currency Future	4279	4357	4279	4357	0.00
13/11/2009	\$ / R On 13-September-10	14.15	Call	Currency Future	28	30	28	30	0.00
13/11/2009	\$ / R On 13-September-10	14.15	Put	Currency Future	6239	6321	6239	6321	0.00
13/11/2009	\$ / R On 13-September-10	16.15	Call	Currency Future	4	12	4	12	0.00
13/11/2009	\$ / R On 13-September-10	16.15	Put	Currency Future	8215	8303	8215	8303	0.00
13/11/2009	\$ / R On 13-December-10	4.25	Call	Currency Future	3821	3740	3821	3740	0.00
13/11/2009	\$ / R On 13-December-10	4.25	Put	Currency Future	5	5	5	5	0.00
13/11/2009	\$ / R On 13-December-10	5.25	Call	Currency Future	2832	2751	2832	2751	0.00
13/11/2009	\$ / R On 13-December-10	5.25	Put	Currency Future	16	16	16	16	0.00
13/11/2009	\$ / R On 13-December-10	6.25	Call	Currency Future	1867	1791	1867	1791	0.00
13/11/2009	\$ / R On 13-December-10	6.25	Put	Currency Future	51	56	51	56	0.00
13/11/2009	\$ / R On 13-December-10	7.25	Call	Currency Future	1077	1019	1077	1019	0.00
13/11/2009	\$ / R On 13-December-10	7.25	Put	Currency Future	261	284	261	284	0.00
13/11/2009	\$ / R On 13-December-10	10.25	Call	Currency Future	233	223	233	223	0.00
13/11/2009	\$ / R On 13-December-10	10.25	Put	Currency Future	2417	2488	2417	2488	0.00
13/11/2009	\$ / R On 13-December-10	12.25	Call	Currency Future	115	110	115	110	0.00
13/11/2009	\$ / R On 13-December-10	12.25	Put	Currency Future	4299	4376	4299	4376	0.00
13/11/2009	\$ / R On 13-December-10	14.25	Call	Currency Future	64	61	64	61	0.00
13/11/2009	\$ / R On 13-December-10	14.25	Put	Currency Future	6248	6326	6248	6326	0.00
13/11/2009	\$ / R On 13-December-10	16.25	Call	Currency Future	30	33	30	33	0.00
13/11/2009	\$ / R On 13-December-10	16.25	Put	Currency Future	8214	8298	8214	8298	0.00
13/11/2009	\$ / R On 14-December-09	3.75	Call	Currency Future	3789	3721	3789	3721	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	15.75	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	15.75	Put	Currency Future	8211	8279	8211	8279	0.00
13/11/2009	\$ / R On 15-March-10	3.85	Call	Currency Future	3820	3749	3820	3749	0.00
13/11/2009	\$ / R On 15-March-10	3.85	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	6181	6252	6181	6252	0.00
13/11/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	8180	8251	8180	8251	0.00
13/11/2009	\$ / R On 14-June-10	4.00	Call	Currency Future	3804	3729	3804	3729	0.00
13/11/2009	\$ / R On 14-June-10	4.00	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	16.00	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	16.00	Put	Currency Future	8198	8273	8198	8273	0.00
13/11/2009	\$ / R On 13-September-10	4.10	Call	Currency Future	3841	3761	3841	3761	0.00
13/11/2009	\$ / R On 13-September-10	4.10	Put	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 13-September-10	5.10	Call	Currency Future	2847	2767	2847	2767	0.00
13/11/2009	\$ / R On 13-September-10	5.10	Put	Currency Future	9	8	9	8	0.00
13/11/2009	\$ / R On 13-September-10	6.10	Call	Currency Future	1866	1790	1866	1790	0.00
13/11/2009	\$ / R On 13-September-10	6.10	Put	Currency Future	27	31	27	31	0.00
13/11/2009	\$ / R On 13-September-10	7.10	Call	Currency Future	1017	965	1017	965	0.00
13/11/2009	\$ / R On 13-September-10	7.10	Put	Currency Future	179	207	179	207	0.00
13/11/2009	\$ / R On 13-September-10	10.10	Call	Currency Future	165	157	165	157	0.00
13/11/2009	\$ / R On 13-September-10	10.10	Put	Currency Future	2326	2399	2326	2399	0.00
13/11/2009	\$ / R On 13-September-10	12.10	Call	Currency Future	69	67	69	67	0.00
13/11/2009	\$ / R On 13-September-10	12.10	Put	Currency Future	4231	4308	4231	4308	0.00
13/11/2009	\$ / R On 13-September-10	14.10	Call	Currency Future	29	31	29	31	0.00
13/11/2009	\$ / R On 13-September-10	14.10	Put	Currency Future	6191	6272	6191	6272	0.00
13/11/2009	\$ / R On 13-September-10	16.10	Call	Currency Future	4	13	4	13	0.00
13/11/2009	\$ / R On 13-September-10	16.10	Put	Currency Future	8165	8254	8165	8254	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 13-December-10	4.20	Call	Currency Future	3871	3790	3871	3790	0.00
13/11/2009	\$ / R On 13-December-10	4.20	Put	Currency Future	5	5	5	5	0.00
13/11/2009	\$ / R On 13-December-10	5.20	Call	Currency Future	2881	2801	2881	2801	0.00
13/11/2009	\$ / R On 13-December-10	5.20	Put	Currency Future	15	16	15	16	0.00
13/11/2009	\$ / R On 13-December-10	6.20	Call	Currency Future	1912	1836	1912	1836	0.00
13/11/2009	\$ / R On 13-December-10	6.20	Put	Currency Future	46	51	46	51	0.00
13/11/2009	\$ / R On 13-December-10	7.20	Call	Currency Future	1108	1049	1108	1049	0.00
13/11/2009	\$ / R On 13-December-10	7.20	Put	Currency Future	242	264	242	264	0.00
13/11/2009	\$ / R On 13-December-10	10.20	Call	Currency Future	238	228	238	228	0.00
13/11/2009	\$ / R On 13-December-10	10.20	Put	Currency Future	2372	2443	2372	2443	0.00
13/11/2009	\$ / R On 13-December-10	12.20	Call	Currency Future	117	112	117	112	0.00
13/11/2009	\$ / R On 13-December-10	12.20	Put	Currency Future	4251	4327	4251	4327	0.00
13/11/2009	\$ / R On 13-December-10	14.20	Call	Currency Future	64	62	64	62	0.00
13/11/2009	\$ / R On 13-December-10	14.20	Put	Currency Future	6198	6277	6198	6277	0.00
13/11/2009	\$ / R On 13-December-10	16.20	Call	Currency Future	31	34	31	34	0.00
13/11/2009	\$ / R On 13-December-10	16.20	Put	Currency Future	8165	8249	8165	8249	0.00
13/11/2009	\$ / R On 14-December-09	3.65	Call	Currency Future	3889	3821	3889	3821	0.00
13/11/2009	\$ / R On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	9.65	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-December-09	9.65	Put	Currency Future	2111	2180	2111	2180	0.00
13/11/2009	\$ / R On 14-December-09	15.65	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	15.65	Put	Currency Future	8111	8179	8111	8179	0.00
13/11/2009	\$ / R On 15-March-10	3.80	Call	Currency Future	3870	3799	3870	3799	0.00
13/11/2009	\$ / R On 15-March-10	3.80	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	4.80	Call	Currency Future	2871	2800	2871	2800	0.00
13/11/2009	\$ / R On 15-March-10	4.80	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	1876	1806	1876	1806	0.00
13/11/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	6	7	6	7	0.00
13/11/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	920	861	920	861	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	50	62	50	62	0.00
13/11/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	8130	8201	8130	8201	0.00
13/11/2009	\$ / R On 14-June-10	3.90	Call	Currency Future	3904	3829	3904	3829	0.00
13/11/2009	\$ / R On 14-June-10	3.90	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	7	9	7	9	0.00
13/11/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	6104	6181	6104	6181	0.00
13/11/2009	\$ / R On 14-June-10	15.90	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	15.90	Put	Currency Future	8098	8173	8098	8173	0.00
13/11/2009	\$ / R On 13-September-10	4.05	Call	Currency Future	3891	3811	3891	3811	0.00
13/11/2009	\$ / R On 13-September-10	4.05	Put	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 13-September-10	5.05	Call	Currency Future	2897	2817	2897	2817	0.00
13/11/2009	\$ / R On 13-September-10	5.05	Put	Currency Future	8	8	8	8	0.00
13/11/2009	\$ / R On 13-September-10	6.05	Call	Currency Future	1913	1836	1913	1836	0.00
13/11/2009	\$ / R On 13-September-10	6.05	Put	Currency Future	24	28	24	28	0.00
13/11/2009	\$ / R On 13-September-10	7.05	Call	Currency Future	1052	998	1052	998	0.00
13/11/2009	\$ / R On 13-September-10	7.05	Put	Currency Future	163	190	163	190	0.00
13/11/2009	\$ / R On 13-September-10	10.05	Call	Currency Future	169	161	169	161	0.00
13/11/2009	\$ / R On 13-September-10	10.05	Put	Currency Future	2281	2353	2281	2353	0.00
13/11/2009	\$ / R On 13-September-10	12.05	Call	Currency Future	71	68	71	68	0.00
13/11/2009	\$ / R On 13-September-10	12.05	Put	Currency Future	4182	4260	4182	4260	0.00
13/11/2009	\$ / R On 13-September-10	14.05	Call	Currency Future	30	31	30	31	0.00
13/11/2009	\$ / R On 13-September-10	14.05	Put	Currency Future	6142	6223	6142	6223	0.00
13/11/2009	\$ / R On 13-September-10	16.05	Call	Currency Future	4	13	4	13	0.00
13/11/2009	\$ / R On 13-September-10	16.05	Put	Currency Future	8116	8204	8116	8204	0.00
13/11/2009	\$ / R On 13-December-10	4.15	Call	Currency Future	3921	3840	3921	3840	0.00
13/11/2009	\$ / R On 13-December-10	4.15	Put	Currency Future	5	5	5	5	0.00
13/11/2009	\$ / R On 13-December-10	5.15	Call	Currency Future	2930	2850	2930	2850	0.00
13/11/2009	\$ / R On 13-December-10	5.15	Put	Currency Future	14	15	14	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 13-December-10	6.15	Call	Currency Future	1957	1881	1957	1881	0.00
13/11/2009	\$ / R On 13-December-10	6.15	Put	Currency Future	41	46	41	46	0.00
13/11/2009	\$ / R On 13-December-10	7.15	Call	Currency Future	1140	1080	1140	1080	0.00
13/11/2009	\$ / R On 13-December-10	7.15	Put	Currency Future	224	245	224	245	0.00
13/11/2009	\$ / R On 13-December-10	10.15	Call	Currency Future	243	233	243	233	0.00
13/11/2009	\$ / R On 13-December-10	10.15	Put	Currency Future	2327	2398	2327	2398	0.00
13/11/2009	\$ / R On 13-December-10	12.15	Call	Currency Future	118	114	118	114	0.00
13/11/2009	\$ / R On 13-December-10	12.15	Put	Currency Future	4202	4279	4202	4279	0.00
13/11/2009	\$ / R On 13-December-10	14.15	Call	Currency Future	65	63	65	63	0.00
13/11/2009	\$ / R On 13-December-10	14.15	Put	Currency Future	6149	6228	6149	6228	0.00
13/11/2009	\$ / R On 13-December-10	16.15	Call	Currency Future	31	35	31	35	0.00
13/11/2009	\$ / R On 13-December-10	16.15	Put	Currency Future	8115	8200	8115	8200	0.00
13/11/2009	\$ / R On 14-December-09	3.60	Call	Currency Future	3939	3871	3939	3871	0.00
13/11/2009	\$ / R On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	2061	2130	2061	2130	0.00
13/11/2009	\$ / R On 14-December-09	15.60	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	15.60	Put	Currency Future	8061	8129	8061	8129	0.00
13/11/2009	\$ / R On 15-March-10	3.70	Call	Currency Future	3970	3899	3970	3899	0.00
13/11/2009	\$ / R On 15-March-10	3.70	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	2970	2899	2970	2899	0.00
13/11/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	1975	1904	1975	1904	0.00
13/11/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	5	6	5	6	0.00
13/11/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	1006	945	1006	945	0.00
13/11/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	36	46	36	46	0.00
13/11/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	8030	8101	8030	8101	0.00
13/11/2009	\$ / R On 14-June-10	3.85	Call	Currency Future	3954	3879	3954	3879	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-June-10	3.85	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	8	9	8	9	0.00
13/11/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	6054	6132	6054	6132	0.00
13/11/2009	\$ / R On 14-June-10	15.85	Call	Currency Future	2	1	2	1	0.00
13/11/2009	\$ / R On 14-June-10	15.85	Put	Currency Future	8048	8123	8048	8123	0.00
13/11/2009	\$ / R On 13-September-10	3.95	Call	Currency Future	3990	3910	3990	3910	0.00
13/11/2009	\$ / R On 13-September-10	3.95	Put	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 13-September-10	4.95	Call	Currency Future	2996	2916	2996	2916	0.00
13/11/2009	\$ / R On 13-September-10	4.95	Put	Currency Future	7	7	7	7	0.00
13/11/2009	\$ / R On 13-September-10	5.95	Call	Currency Future	2008	1931	2008	1931	0.00
13/11/2009	\$ / R On 13-September-10	5.95	Put	Currency Future	19	22	19	22	0.00
13/11/2009	\$ / R On 13-September-10	6.95	Call	Currency Future	1123	1067	1123	1067	0.00
13/11/2009	\$ / R On 13-September-10	6.95	Put	Currency Future	134	158	134	158	0.00
13/11/2009	\$ / R On 13-September-10	9.95	Call	Currency Future	178	170	178	170	0.00
13/11/2009	\$ / R On 13-September-10	9.95	Put	Currency Future	2190	2261	2190	2261	0.00
13/11/2009	\$ / R On 13-September-10	11.95	Call	Currency Future	74	71	74	71	0.00
13/11/2009	\$ / R On 13-September-10	11.95	Put	Currency Future	4086	4163	4086	4163	0.00
13/11/2009	\$ / R On 13-September-10	13.95	Call	Currency Future	33	33	33	33	0.00
13/11/2009	\$ / R On 13-September-10	13.95	Put	Currency Future	6045	6124	6045	6124	0.00
13/11/2009	\$ / R On 13-September-10	15.95	Call	Currency Future	4	14	4	14	0.00
13/11/2009	\$ / R On 13-September-10	15.95	Put	Currency Future	8016	8105	8016	8105	0.00
13/11/2009	\$ / R On 13-December-10	4.10	Call	Currency Future	3970	3889	3970	3889	0.00
13/11/2009	\$ / R On 13-December-10	4.10	Put	Currency Future	4	5	4	5	0.00
13/11/2009	\$ / R On 13-December-10	5.10	Call	Currency Future	2979	2899	2979	2899	0.00
13/11/2009	\$ / R On 13-December-10	5.10	Put	Currency Future	13	14	13	14	0.00
13/11/2009	\$ / R On 13-December-10	6.10	Call	Currency Future	2003	1926	2003	1926	0.00
13/11/2009	\$ / R On 13-December-10	6.10	Put	Currency Future	37	42	37	42	0.00
13/11/2009	\$ / R On 13-December-10	7.10	Call	Currency Future	1173	1112	1173	1112	0.00
13/11/2009	\$ / R On 13-December-10	7.10	Put	Currency Future	207	227	207	227	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 13-December-10	10.10	Call	Currency Future	248	238	248	238	0.00
13/11/2009	\$ / R On 13-December-10	10.10	Put	Currency Future	2282	2353	2282	2353	0.00
13/11/2009	\$ / R On 13-December-10	12.10	Call	Currency Future	120	116	120	116	0.00
13/11/2009	\$ / R On 13-December-10	12.10	Put	Currency Future	4154	4231	4154	4231	0.00
13/11/2009	\$ / R On 13-December-10	14.10	Call	Currency Future	66	64	66	64	0.00
13/11/2009	\$ / R On 13-December-10	14.10	Put	Currency Future	6100	6179	6100	6179	0.00
13/11/2009	\$ / R On 13-December-10	16.10	Call	Currency Future	32	36	32	36	0.00
13/11/2009	\$ / R On 13-December-10	16.10	Put	Currency Future	8066	8151	8066	8151	0.00
13/11/2009	\$ / R On 14-December-09	3.70	Call	Currency Future	3839	3771	3839	3771	0.00
13/11/2009	\$ / R On 14-December-09	3.70	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	4.70	Call	Currency Future	2839	2771	2839	2771	0.00
13/11/2009	\$ / R On 14-December-09	4.70	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	5.70	Call	Currency Future	1839	1771	1839	1771	0.00
13/11/2009	\$ / R On 14-December-09	5.70	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	6.70	Call	Currency Future	846	781	846	781	0.00
13/11/2009	\$ / R On 14-December-09	6.70	Put	Currency Future	6	10	6	10	0.00
13/11/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	2161	2230	2161	2230	0.00
13/11/2009	\$ / R On 14-December-09	15.70	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	15.70	Put	Currency Future	8161	8229	8161	8229	0.00
13/11/2009	\$ / R On 14-June-10	3.95	Call	Currency Future	3854	3779	3854	3779	0.00
13/11/2009	\$ / R On 14-June-10	3.95	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	2857	2782	2857	2782	0.00
13/11/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	4	4	4	4	0.00
13/11/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	1869	1796	1869	1796	0.00
13/11/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	16	18	16	18	0.00
13/11/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	966	911	966	911	0.00
13/11/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	112	133	112	133	0.00
13/11/2009	\$ / R On 14-June-10	11.95	Call	Currency Future	33	31	33	31	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 14-June-10	11.95	Put	Currency Future	4179	4253	4179	4253	0.00
13/11/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	7	9	7	9	0.00
13/11/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	6154	6231	6154	6231	0.00
13/11/2009	\$ / R On 14-June-10	15.95	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	15.95	Put	Currency Future	8148	8223	8148	8223	0.00
13/11/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	3989	3921	3989	3921	0.00
13/11/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	4.55	Call	Currency Future	2989	2921	2989	2921	0.00
13/11/2009	\$ / R On 14-December-09	4.55	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	5.55	Call	Currency Future	1989	1921	1989	1921	0.00
13/11/2009	\$ / R On 14-December-09	5.55	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	992	926	992	926	0.00
13/11/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	3	5	3	5	0.00
13/11/2009	\$ / R On 14-June-10	3.80	Call	Currency Future	4004	3929	4004	3929	0.00
13/11/2009	\$ / R On 14-June-10	3.80	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	3006	2931	3006	2931	0.00
13/11/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	3	3	3	3	0.00
13/11/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	2015	1941	2015	1941	0.00
13/11/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	12	13	12	13	0.00
13/11/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1082	1024	1082	1024	0.00
13/11/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	79	96	79	96	0.00
13/11/2009	\$ / R On 14-June-10	11.80	Call	Currency Future	37	35	37	35	0.00
13/11/2009	\$ / R On 14-June-10	11.80	Put	Currency Future	4033	4107	4033	4107	0.00
13/11/2009	\$ / R On 14-June-10	13.80	Call	Currency Future	8	10	8	10	0.00
13/11/2009	\$ / R On 14-June-10	13.80	Put	Currency Future	6005	6082	6005	6082	0.00
13/11/2009	\$ / R On 14-June-10	15.80	Call	Currency Future	2	1	2	1	0.00
13/11/2009	\$ / R On 14-June-10	15.80	Put	Currency Future	7998	8073	7998	8073	0.00
13/11/2009	\$ / R On 13-December-10	4.05	Call	Currency Future	4020	3939	4020	3939	0.00
13/11/2009	\$ / R On 13-December-10	4.05	Put	Currency Future	4	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 13-December-10	5.05	Call	Currency Future	3029	2948	3029	2948	0.00
13/11/2009	\$ / R On 13-December-10	5.05	Put	Currency Future	13	13	13	13	0.00
13/11/2009	\$ / R On 13-December-10	6.05	Call	Currency Future	2050	1972	2050	1972	0.00
13/11/2009	\$ / R On 13-December-10	6.05	Put	Currency Future	34	37	34	37	0.00
13/11/2009	\$ / R On 13-December-10	7.05	Call	Currency Future	1206	1144	1206	1144	0.00
13/11/2009	\$ / R On 13-December-10	7.05	Put	Currency Future	190	209	190	209	0.00
13/11/2009	\$ / R On 13-December-10	10.05	Call	Currency Future	253	243	253	243	0.00
13/11/2009	\$ / R On 13-December-10	10.05	Put	Currency Future	2237	2308	2237	2308	0.00
13/11/2009	\$ / R On 13-December-10	12.05	Call	Currency Future	122	118	122	118	0.00
13/11/2009	\$ / R On 13-December-10	12.05	Put	Currency Future	4106	4183	4106	4183	0.00
13/11/2009	\$ / R On 13-December-10	14.05	Call	Currency Future	67	65	67	65	0.00
13/11/2009	\$ / R On 13-December-10	14.05	Put	Currency Future	6051	6130	6051	6130	0.00
13/11/2009	\$ / R On 13-December-10	16.05	Call	Currency Future	33	36	33	36	0.00
13/11/2009	\$ / R On 13-December-10	16.05	Put	Currency Future	8017	8101	8017	8101	0.00
13/11/2009	\$ / R On 14-December-09	3.50	Call	Currency Future	4039	3971	4039	3971	0.00
13/11/2009	\$ / R On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	15.50	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	15.50	Put	Currency Future	7961	8029	7961	8029	0.00
13/11/2009	\$ / R On 14-June-10	11.75	Call	Currency Future	38	36	38	36	0.00
13/11/2009	\$ / R On 14-June-10	11.75	Put	Currency Future	3984	4058	3984	4058	0.00
13/11/2009	\$ / R On 14-June-10	13.75	Call	Currency Future	8	10	8	10	0.00
13/11/2009	\$ / R On 14-June-10	13.75	Put	Currency Future	5955	6033	5955	6033	0.00
13/11/2009	\$ / R On 13-September-10	3.90	Call	Currency Future	4040	3960	4040	3960	0.00
13/11/2009	\$ / R On 13-September-10	3.90	Put	Currency Future	1	2	1	2	0.00
13/11/2009	\$ / R On 13-September-10	4.90	Call	Currency Future	3045	2965	3045	2965	0.00
13/11/2009	\$ / R On 13-September-10	4.90	Put	Currency Future	7	7	7	7	0.00
13/11/2009	\$ / R On 13-September-10	5.90	Call	Currency Future	2057	1978	2057	1978	0.00
13/11/2009	\$ / R On 13-September-10	5.90	Put	Currency Future	19	19	19	19	0.00
13/11/2009	\$ / R On 13-September-10	6.90	Call	Currency Future	1163	1103	1163	1103	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 13-September-10	6.90	Put	Currency Future	124	144	124	144	0.00
13/11/2009	\$ / R On 13-September-10	9.90	Call	Currency Future	183	175	183	175	0.00
13/11/2009	\$ / R On 13-September-10	9.90	Put	Currency Future	2144	2216	2144	2216	0.00
13/11/2009	\$ / R On 13-September-10	11.90	Call	Currency Future	76	73	76	73	0.00
13/11/2009	\$ / R On 13-September-10	11.90	Put	Currency Future	4037	4114	4037	4114	0.00
13/11/2009	\$ / R On 13-September-10	13.90	Call	Currency Future	34	34	34	34	0.00
13/11/2009	\$ / R On 13-September-10	13.90	Put	Currency Future	5995	6075	5995	6075	0.00
13/11/2009	\$ / R On 13-September-10	15.90	Call	Currency Future	5	14	5	14	0.00
13/11/2009	\$ / R On 13-September-10	15.90	Put	Currency Future	7966	8055	7966	8055	0.00
13/11/2009	\$ / R On 13-December-10	4.00	Call	Currency Future	4070	3989	4070	3989	0.00
13/11/2009	\$ / R On 13-December-10	4.00	Put	Currency Future	4	4	4	4	0.00
13/11/2009	\$ / R On 13-December-10	5.00	Call	Currency Future	3078	2998	3078	2998	0.00
13/11/2009	\$ / R On 13-December-10	5.00	Put	Currency Future	12	13	12	13	0.00
13/11/2009	\$ / R On 13-December-10	6.00	Call	Currency Future	2098	2019	2098	2019	0.00
13/11/2009	\$ / R On 13-December-10	6.00	Put	Currency Future	32	34	32	34	0.00
13/11/2009	\$ / R On 13-December-10	7.00	Call	Currency Future	1243	1178	1243	1178	0.00
13/11/2009	\$ / R On 13-December-10	7.00	Put	Currency Future	177	193	177	193	0.00
13/11/2009	\$ / R On 13-December-10	10.00	Call	Currency Future	258	248	258	248	0.00
13/11/2009	\$ / R On 13-December-10	10.00	Put	Currency Future	2192	2264	2192	2264	0.00
13/11/2009	\$ / R On 13-December-10	12.00	Call	Currency Future	124	120	124	120	0.00
13/11/2009	\$ / R On 13-December-10	12.00	Put	Currency Future	4058	4136	4058	4136	0.00
13/11/2009	\$ / R On 13-December-10	14.00	Call	Currency Future	68	66	68	66	0.00
13/11/2009	\$ / R On 13-December-10	14.00	Put	Currency Future	6002	6081	6002	6081	0.00
13/11/2009	\$ / R On 13-December-10	16.00	Call	Currency Future	33	37	33	37	0.00
13/11/2009	\$ / R On 13-December-10	16.00	Put	Currency Future	7967	8052	7967	8052	0.00
13/11/2009	\$ / R On 14-December-09	3.45	Call	Currency Future	4089	4021	4089	4021	0.00
13/11/2009	\$ / R On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	3089	3021	3089	3021	0.00
13/11/2009	\$ / R On 14-December-09	4.45	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
13/11/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	2089	2021	2089	2021	0.00
13/11/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	1091	1024	1091	1024	0.00
13/11/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	2	3	2	3	0.00
13/11/2009	\$ / R On 14-December-09	15.45	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-December-09	15.45	Put	Currency Future	7911	7979	7911	7979	0.00
13/11/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	4120	4049	4120	4049	0.00
13/11/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3120	3049	3120	3049	0.00
13/11/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	0	1	0	1	0.00
13/11/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2123	2053	2123	2053	0.00
13/11/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	4	4	4	4	0.00
13/11/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1145	1079	1145	1079	0.00
13/11/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	25	30	25	30	0.00
13/11/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	7880	7952	7880	7952	0.00
13/11/2009	\$ / R On 14-June-10	3.70	Call	Currency Future	4104	4028	4104	4028	0.00
13/11/2009	\$ / R On 14-June-10	3.70	Put	Currency Future	0	1	0	1	0.00
13/11/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	3106	3030	3106	3030	0.00
13/11/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	2	3	2	3	0.00
13/11/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2114	2039	2114	2039	0.00
13/11/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	10	11	10	11	0.00
13/11/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1170	1104	1170	1104	0.00
13/11/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	66	76	66	76	0.00
13/11/2009	\$ / R On 14-June-10	15.70	Call	Currency Future	2	1	2	1	0.00
13/11/2009	\$ / R On 14-June-10	15.70	Put	Currency Future	7898	7974	7898	7974	0.00
13/11/2009	\$ / R On 13-September-10	3.80	Call	Currency Future	4140	4060	4140	4060	0.00
13/11/2009	\$ / R On 13-September-10	3.80	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 13-September-10	4.80	Call	Currency Future	3145	3065	3145	3065	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 13-September-10	4.80	Put	Currency Future	6	6	6	6	0.00
13/11/2009	\$ / R On 13-September-10	5.80	Call	Currency Future	2155	2075	2155	2075	0.00
13/11/2009	\$ / R On 13-September-10	5.80	Put	Currency Future	17	16	17	16	0.00
13/11/2009	\$ / R On 13-September-10	6.80	Call	Currency Future	1244	1179	1244	1179	0.00
13/11/2009	\$ / R On 13-September-10	6.80	Put	Currency Future	105	120	105	120	0.00
13/11/2009	\$ / R On 13-September-10	9.80	Call	Currency Future	191	183	191	183	0.00
13/11/2009	\$ / R On 13-September-10	9.80	Put	Currency Future	2053	2125	2053	2125	0.00
13/11/2009	\$ / R On 13-September-10	11.80	Call	Currency Future	78	76	78	76	0.00
13/11/2009	\$ / R On 13-September-10	11.80	Put	Currency Future	3940	4017	3940	4017	0.00
13/11/2009	\$ / R On 13-September-10	13.80	Call	Currency Future	35	35	35	35	0.00
13/11/2009	\$ / R On 13-September-10	13.80	Put	Currency Future	5896	5976	5896	5976	0.00
13/11/2009	\$ / R On 13-September-10	15.80	Call	Currency Future	5	15	5	15	0.00
13/11/2009	\$ / R On 13-September-10	15.80	Put	Currency Future	7867	7956	7867	7956	0.00
13/11/2009	\$ / R On 13-December-10	3.95	Call	Currency Future	4120	4038	4120	4038	0.00
13/11/2009	\$ / R On 13-December-10	3.95	Put	Currency Future	4	3	4	3	0.00
13/11/2009	\$ / R On 13-December-10	4.95	Call	Currency Future	3128	3047	3128	3047	0.00
13/11/2009	\$ / R On 13-December-10	4.95	Put	Currency Future	12	12	12	12	0.00
13/11/2009	\$ / R On 13-December-10	5.95	Call	Currency Future	2147	2067	2147	2067	0.00
13/11/2009	\$ / R On 13-December-10	5.95	Put	Currency Future	31	32	31	32	0.00
13/11/2009	\$ / R On 13-December-10	6.95	Call	Currency Future	1281	1215	1281	1215	0.00
13/11/2009	\$ / R On 13-December-10	6.95	Put	Currency Future	165	180	165	180	0.00
13/11/2009	\$ / R On 13-December-10	9.95	Call	Currency Future	264	253	264	253	0.00
13/11/2009	\$ / R On 13-December-10	9.95	Put	Currency Future	2148	2218	2148	2218	0.00
13/11/2009	\$ / R On 13-December-10	11.95	Call	Currency Future	126	122	126	122	0.00
13/11/2009	\$ / R On 13-December-10	11.95	Put	Currency Future	4010	4087	4010	4087	0.00
13/11/2009	\$ / R On 13-December-10	13.95	Call	Currency Future	69	67	69	67	0.00
13/11/2009	\$ / R On 13-December-10	13.95	Put	Currency Future	5953	6032	5953	6032	0.00
13/11/2009	\$ / R On 13-December-10	15.95	Call	Currency Future	34	38	34	38	0.00
13/11/2009	\$ / R On 13-December-10	15.95	Put	Currency Future	7918	8003	7918	8003	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 15-March-10	3.60	Call	Currency Future	4070	3999	4070	3999	0.00
13/11/2009	\$ / R On 15-March-10	3.60	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	7930	8002	7930	8002	0.00
13/11/2009	\$ / R On 13-September-10	3.85	Call	Currency Future	4090	4010	4090	4010	0.00
13/11/2009	\$ / R On 13-September-10	3.85	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 13-September-10	4.85	Call	Currency Future	3095	3015	3095	3015	0.00
13/11/2009	\$ / R On 13-September-10	4.85	Put	Currency Future	7	6	7	6	0.00
13/11/2009	\$ / R On 13-September-10	5.85	Call	Currency Future	2106	2026	2106	2026	0.00
13/11/2009	\$ / R On 13-September-10	5.85	Put	Currency Future	18	17	18	17	0.00
13/11/2009	\$ / R On 13-September-10	6.85	Call	Currency Future	1203	1139	1203	1139	0.00
13/11/2009	\$ / R On 13-September-10	6.85	Put	Currency Future	115	130	115	130	0.00
13/11/2009	\$ / R On 13-September-10	9.85	Call	Currency Future	187	179	187	179	0.00
13/11/2009	\$ / R On 13-September-10	9.85	Put	Currency Future	2098	2170	2098	2170	0.00
13/11/2009	\$ / R On 13-September-10	11.85	Call	Currency Future	77	75	77	75	0.00
13/11/2009	\$ / R On 13-September-10	11.85	Put	Currency Future	3988	4066	3988	4066	0.00
13/11/2009	\$ / R On 13-September-10	13.85	Call	Currency Future	34	35	34	35	0.00
13/11/2009	\$ / R On 13-September-10	13.85	Put	Currency Future	5946	6026	5946	6026	0.00
13/11/2009	\$ / R On 13-September-10	15.85	Call	Currency Future	5	14	5	14	0.00
13/11/2009	\$ / R On 13-September-10	15.85	Put	Currency Future	7916	8006	7916	8006	0.00
13/11/2009	\$ / R On 13-December-10	4.30	Call	Currency Future	3772	3691	3772	3691	0.00
13/11/2009	\$ / R On 13-December-10	4.30	Put	Currency Future	6	6	6	6	0.00
13/11/2009	\$ / R On 13-December-10	5.30	Call	Currency Future	2782	2702	2782	2702	0.00
13/11/2009	\$ / R On 13-December-10	5.30	Put	Currency Future	16	17	16	17	0.00
13/11/2009	\$ / R On 13-December-10	6.30	Call	Currency Future	1822	1747	1822	1747	0.00
13/11/2009	\$ / R On 13-December-10	6.30	Put	Currency Future	56	62	56	62	0.00
13/11/2009	\$ / R On 13-December-10	7.30	Call	Currency Future	1046	989	1046	989	0.00
13/11/2009	\$ / R On 13-December-10	7.30	Put	Currency Future	280	304	280	304	0.00
13/11/2009	\$ / R On 13-December-10	10.30	Call	Currency Future	229	218	229	218	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 13-December-10	10.30	Put	Currency Future	2463	2534	2463	2534	0.00
13/11/2009	\$ / R On 13-December-10	12.30	Call	Currency Future	113	109	113	109	0.00
13/11/2009	\$ / R On 13-December-10	12.30	Put	Currency Future	4347	4424	4347	4424	0.00
13/11/2009	\$ / R On 13-December-10	14.30	Call	Currency Future	63	60	63	60	0.00
13/11/2009	\$ / R On 13-December-10	14.30	Put	Currency Future	6297	6375	6297	6375	0.00
13/11/2009	\$ / R On 13-December-10	16.30	Call	Currency Future	29	33	29	33	0.00
13/11/2009	\$ / R On 13-December-10	16.30	Put	Currency Future	8263	8348	8263	8348	0.00
13/11/2009	\$ / R On 14-December-09	3.40	Call	Currency Future	4139	4071	4139	4071	0.00
13/11/2009	\$ / R On 14-December-09	3.40	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	3.50	Call	Currency Future	4170	4099	4170	4099	0.00
13/11/2009	\$ / R On 15-March-10	3.50	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	7830	7902	7830	7902	0.00
13/11/2009	\$ / R On 14-June-10	3.65	Call	Currency Future	4154	4078	4154	4078	0.00
13/11/2009	\$ / R On 14-June-10	3.65	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-June-10	15.65	Call	Currency Future	2	1	2	1	0.00
13/11/2009	\$ / R On 14-June-10	15.65	Put	Currency Future	7848	7924	7848	7924	0.00
13/11/2009	\$ / R On 13-September-10	3.75	Call	Currency Future	4189	4110	4189	4110	0.00
13/11/2009	\$ / R On 13-September-10	3.75	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 13-September-10	4.75	Call	Currency Future	3194	3114	3194	3114	0.00
13/11/2009	\$ / R On 13-September-10	4.75	Put	Currency Future	6	5	6	5	0.00
13/11/2009	\$ / R On 13-September-10	5.75	Call	Currency Future	2205	2124	2205	2124	0.00
13/11/2009	\$ / R On 13-September-10	5.75	Put	Currency Future	16	16	16	16	0.00
13/11/2009	\$ / R On 13-September-10	6.75	Call	Currency Future	1285	1219	1285	1219	0.00
13/11/2009	\$ / R On 13-September-10	6.75	Put	Currency Future	97	110	97	110	0.00
13/11/2009	\$ / R On 13-September-10	9.75	Call	Currency Future	196	188	196	188	0.00
13/11/2009	\$ / R On 13-September-10	9.75	Put	Currency Future	2008	2079	2008	2079	0.00
13/11/2009	\$ / R On 13-September-10	11.75	Call	Currency Future	80	77	80	77	0.00
13/11/2009	\$ / R On 13-September-10	11.75	Put	Currency Future	3891	3969	3891	3969	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 13-September-10	13.75	Call	Currency Future	36	36	36	36	0.00
13/11/2009	\$ / R On 13-September-10	13.75	Put	Currency Future	5847	5927	5847	5927	0.00
13/11/2009	\$ / R On 13-September-10	15.75	Call	Currency Future	6	15	6	15	0.00
13/11/2009	\$ / R On 13-September-10	15.75	Put	Currency Future	7817	7906	7817	7906	0.00
13/11/2009	\$ / R On 13-December-10	3.90	Call	Currency Future	4169	4088	4169	4088	0.00
13/11/2009	\$ / R On 13-December-10	3.90	Put	Currency Future	3	3	3	3	0.00
13/11/2009	\$ / R On 13-December-10	4.90	Call	Currency Future	3177	3096	3177	3096	0.00
13/11/2009	\$ / R On 13-December-10	4.90	Put	Currency Future	11	11	11	11	0.00
13/11/2009	\$ / R On 13-December-10	5.90	Call	Currency Future	2195	2116	2195	2116	0.00
13/11/2009	\$ / R On 13-December-10	5.90	Put	Currency Future	29	31	29	31	0.00
13/11/2009	\$ / R On 13-December-10	6.90	Call	Currency Future	1319	1252	1319	1252	0.00
13/11/2009	\$ / R On 13-December-10	6.90	Put	Currency Future	153	167	153	167	0.00
13/11/2009	\$ / R On 13-December-10	9.90	Call	Currency Future	270	258	270	258	0.00
13/11/2009	\$ / R On 13-December-10	9.90	Put	Currency Future	2104	2174	2104	2174	0.00
13/11/2009	\$ / R On 13-December-10	11.90	Call	Currency Future	128	124	128	124	0.00
13/11/2009	\$ / R On 13-December-10	11.90	Put	Currency Future	3962	4039	3962	4039	0.00
13/11/2009	\$ / R On 13-December-10	13.90	Call	Currency Future	70	68	70	68	0.00
13/11/2009	\$ / R On 13-December-10	13.90	Put	Currency Future	5904	5983	5904	5983	0.00
13/11/2009	\$ / R On 13-December-10	15.90	Call	Currency Future	35	38	35	38	0.00
13/11/2009	\$ / R On 13-December-10	15.90	Put	Currency Future	7869	7953	7869	7953	0.00
13/11/2009	\$ / R On 14-December-09	3.35	Call	Currency Future	4189	4121	4189	4121	0.00
13/11/2009	\$ / R On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-June-10	3.60	Call	Currency Future	4204	4128	4204	4128	0.00
13/11/2009	\$ / R On 14-June-10	3.60	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 14-June-10	15.60	Call	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 14-June-10	15.60	Put	Currency Future	7798	7874	7798	7874	0.00
13/11/2009	\$ / R On 13-December-10	3.85	Call	Currency Future	4219	4137	4219	4137	0.00
13/11/2009	\$ / R On 13-December-10	3.85	Put	Currency Future	3	3	3	3	0.00
13/11/2009	\$ / R On 13-December-10	4.85	Call	Currency Future	3226	3146	3226	3146	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 13-December-10	4.85	Put	Currency Future	10	11	10	11	0.00
13/11/2009	\$ / R On 13-December-10	5.85	Call	Currency Future	2244	2164	2244	2164	0.00
13/11/2009	\$ / R On 13-December-10	5.85	Put	Currency Future	28	29	28	29	0.00
13/11/2009	\$ / R On 13-December-10	6.85	Call	Currency Future	1358	1291	1358	1291	0.00
13/11/2009	\$ / R On 13-December-10	6.85	Put	Currency Future	142	156	142	156	0.00
13/11/2009	\$ / R On 13-December-10	9.85	Call	Currency Future	276	264	276	264	0.00
13/11/2009	\$ / R On 13-December-10	9.85	Put	Currency Future	2060	2129	2060	2129	0.00
13/11/2009	\$ / R On 13-December-10	11.85	Call	Currency Future	131	126	131	126	0.00
13/11/2009	\$ / R On 13-December-10	11.85	Put	Currency Future	3915	3991	3915	3991	0.00
13/11/2009	\$ / R On 13-December-10	13.85	Call	Currency Future	71	69	71	69	0.00
13/11/2009	\$ / R On 13-December-10	13.85	Put	Currency Future	5855	5934	5855	5934	0.00
13/11/2009	\$ / R On 13-December-10	15.85	Call	Currency Future	36	39	36	39	0.00
13/11/2009	\$ / R On 13-December-10	15.85	Put	Currency Future	7820	7904	7820	7904	0.00
13/11/2009	\$ / R On 15-March-10	3.45	Call	Currency Future	4220	4149	4220	4149	0.00
13/11/2009	\$ / R On 15-March-10	3.45	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3220	3149	3220	3149	0.00
13/11/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2223	2152	2223	2152	0.00
13/11/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	3	3	3	3	0.00
13/11/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1241	1174	1241	1174	0.00
13/11/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	21	25	21	25	0.00
13/11/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	7780	7852	7780	7852	0.00
13/11/2009	\$ / R On 13-September-10	3.70	Call	Currency Future	4239	4160	4239	4160	0.00
13/11/2009	\$ / R On 13-September-10	3.70	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 13-September-10	4.70	Call	Currency Future	3244	3164	3244	3164	0.00
13/11/2009	\$ / R On 13-September-10	4.70	Put	Currency Future	5	5	5	5	0.00
13/11/2009	\$ / R On 13-September-10	5.70	Call	Currency Future	2254	2174	2254	2174	0.00
13/11/2009	\$ / R On 13-September-10	5.70	Put	Currency Future	15	15	15	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 13-September-10	6.70	Call	Currency Future	1327	1260	1327	1260	0.00
13/11/2009	\$ / R On 13-September-10	6.70	Put	Currency Future	89	101	89	101	0.00
13/11/2009	\$ / R On 13-September-10	9.70	Call	Currency Future	201	192	201	192	0.00
13/11/2009	\$ / R On 13-September-10	9.70	Put	Currency Future	1962	2034	1962	2034	0.00
13/11/2009	\$ / R On 13-September-10	11.70	Call	Currency Future	81	79	81	79	0.00
13/11/2009	\$ / R On 13-September-10	11.70	Put	Currency Future	3843	3920	3843	3920	0.00
13/11/2009	\$ / R On 13-September-10	13.70	Call	Currency Future	36	36	36	36	0.00
13/11/2009	\$ / R On 13-September-10	13.70	Put	Currency Future	5798	5877	5798	5877	0.00
13/11/2009	\$ / R On 13-September-10	15.70	Call	Currency Future	6	15	6	15	0.00
13/11/2009	\$ / R On 13-September-10	15.70	Put	Currency Future	7767	7857	7767	7857	0.00
13/11/2009	\$ / R On 15-March-10	3.75	Call	Currency Future	3920	3849	3920	3849	0.00
13/11/2009	\$ / R On 15-March-10	3.75	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	13.75	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	13.75	Put	Currency Future	6081	6152	6081	6152	0.00
13/11/2009	\$ / R On 15-March-10	15.75	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	15.75	Put	Currency Future	8080	8151	8080	8151	0.00
13/11/2009	\$ / R On 13-September-10	4.00	Call	Currency Future	3940	3861	3940	3861	0.00
13/11/2009	\$ / R On 13-September-10	4.00	Put	Currency Future	2	2	2	2	0.00
13/11/2009	\$ / R On 13-September-10	5.00	Call	Currency Future	2946	2866	2946	2866	0.00
13/11/2009	\$ / R On 13-September-10	5.00	Put	Currency Future	8	7	8	7	0.00
13/11/2009	\$ / R On 13-September-10	6.00	Call	Currency Future	1960	1883	1960	1883	0.00
13/11/2009	\$ / R On 13-September-10	6.00	Put	Currency Future	22	25	22	25	0.00
13/11/2009	\$ / R On 13-September-10	7.00	Call	Currency Future	1087	1032	1087	1032	0.00
13/11/2009	\$ / R On 13-September-10	7.00	Put	Currency Future	148	173	148	173	0.00
13/11/2009	\$ / R On 13-September-10	10.00	Call	Currency Future	174	166	174	166	0.00
13/11/2009	\$ / R On 13-September-10	10.00	Put	Currency Future	2235	2307	2235	2307	0.00
13/11/2009	\$ / R On 13-September-10	12.00	Call	Currency Future	73	70	73	70	0.00
13/11/2009	\$ / R On 13-September-10	12.00	Put	Currency Future	4134	4211	4134	4211	0.00
13/11/2009	\$ / R On 13-September-10	14.00	Call	Currency Future	32	32	32	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
13/11/2009	\$ / R On 13-September-10	14.00	Put	Currency Future	6093	6173	6093	6173	0.00
13/11/2009	\$ / R On 13-September-10	16.00	Call	Currency Future	4	13	4	13	0.00
13/11/2009	\$ / R On 13-September-10	16.00	Put	Currency Future	8066	8154	8066	8154	0.00
13/11/2009	\$ / R On 15-March-10	3.95	Call	Currency Future	3720	3649	3720	3649	0.00
13/11/2009	\$ / R On 15-March-10	3.95	Put	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	2721	2650	2721	2650	0.00
13/11/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	1728	1658	1728	1658	0.00
13/11/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	8	9	8	9	0.00
13/11/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	797	742	797	742	0.00
13/11/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	77	93	77	93	0.00
13/11/2009	\$ / R On 15-March-10	15.95	Call	Currency Future	0	0	0	0	0.00
13/11/2009	\$ / R On 15-March-10	15.95	Put	Currency Future	8280	8351	8280	8351	0.00
13/11/2009	\$ / R On 14-June-10	4.10	Call	Currency Future	3705	3629	3705	3629	0.00
13/11/2009	\$ / R On 14-June-10	4.10	Put	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	14.10	Call	Currency Future	6	7	6	7	0.00
13/11/2009	\$ / R On 14-June-10	14.10	Put	Currency Future	6303	6380	6303	6380	0.00
13/11/2009	\$ / R On 14-June-10	16.10	Call	Currency Future	1	1	1	1	0.00
13/11/2009	\$ / R On 14-June-10	16.10	Put	Currency Future	8298	8373	8298	8373	0.00
13/11/2009	\$ / R On 13-December-10	4.35	Call	Currency Future	3722	3641	3722	3641	0.00
13/11/2009	\$ / R On 13-December-10	4.35	Put	Currency Future	6	6	6	6	0.00
13/11/2009	\$ / R On 13-December-10	5.35	Call	Currency Future	2733	2653	2733	2653	0.00
13/11/2009	\$ / R On 13-December-10	5.35	Put	Currency Future	17	18	17	18	0.00
13/11/2009	\$ / R On 13-December-10	6.35	Call	Currency Future	1777	1703	1777	1703	0.00
13/11/2009	\$ / R On 13-December-10	6.35	Put	Currency Future	61	68	61	68	0.00
13/11/2009	\$ / R On 13-December-10	7.35	Call	Currency Future	1017	961	1017	961	0.00
13/11/2009	\$ / R On 13-December-10	7.35	Put	Currency Future	301	326	301	326	0.00
13/11/2009	\$ / R On 13-December-10	10.35	Call	Currency Future	224	214	224	214	0.00
13/11/2009	\$ / R On 13-December-10	10.35	Put	Currency Future	2508	2579	2508	2579	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 13-December-10	12.35	Call	Currency Future	111	107	111	107	0.00
13/11/2009	\$ / R On 13-December-10	12.35	Put	Currency Future	4395	4472	4395	4472	0.00
13/11/2009	\$ / R On 13-December-10	14.35	Call	Currency Future	62	59	62	59	0.00
13/11/2009	\$ / R On 13-December-10	14.35	Put	Currency Future	6346	6424	6346	6424	0.00
13/11/2009	\$ / R On 13-December-10	16.35	Call	Currency Future	28	32	28	32	0.00
13/11/2009	\$ / R On 13-December-10	16.35	Put	Currency Future	8312	8397	8312	8397	0.00
13/11/2009	\$ / R On 13-September-10	4.20	Call	Currency Future	3741	3661	3741	3661	0.00
13/11/2009	\$ / R On 13-September-10	4.20	Put	Currency Future	3	2	3	2	0.00
13/11/2009	\$ / R On 13-September-10	5.20	Call	Currency Future	2748	2668	2748	2668	0.00
13/11/2009	\$ / R On 13-September-10	5.20	Put	Currency Future	10	9	10	9	0.00
13/11/2009	\$ / R On 13-September-10	6.20	Call	Currency Future	1773	1697	1773	1697	0.00
13/11/2009	\$ / R On 13-September-10	6.20	Put	Currency Future	34	38	34	38	0.00
13/11/2009	\$ / R On 13-September-10	7.20	Call	Currency Future	951	902	951	902	0.00
13/11/2009	\$ / R On 13-September-10	7.20	Put	Currency Future	213	243	213	243	0.00
13/11/2009	\$ / R On 13-September-10	10.20	Call	Currency Future	157	150	157	150	0.00
13/11/2009	\$ / R On 13-September-10	10.20	Put	Currency Future	2418	2491	2418	2491	0.00
13/11/2009	\$ / R On 13-September-10	12.20	Call	Currency Future	66	64	66	64	0.00
13/11/2009	\$ / R On 13-September-10	12.20	Put	Currency Future	4328	4405	4328	4405	0.00
13/11/2009	\$ / R On 13-September-10	14.20	Call	Currency Future	27	29	27	29	0.00
13/11/2009	\$ / R On 13-September-10	14.20	Put	Currency Future	6288	6371	6288	6371	0.00
13/11/2009	\$ / R On 13-September-10	16.20	Call	Currency Future	4	12	4	12	0.00
13/11/2009	\$ / R On 13-September-10	16.20	Put	Currency Future	8265	8353	8265	8353	0.00
13/11/2009	\$ / R On 13-September-10	4.35	Call	Currency Future	3592	3512	3592	3512	0.00
13/11/2009	\$ / R On 13-September-10	4.35	Put	Currency Future	3	3	3	3	0.00
13/11/2009	\$ / R On 13-September-10	5.35	Call	Currency Future	2600	2519	2600	2519	0.00
13/11/2009	\$ / R On 13-September-10	5.35	Put	Currency Future	11	10	11	10	0.00
13/11/2009	\$ / R On 13-September-10	6.35	Call	Currency Future	1635	1561	1635	1561	0.00
13/11/2009	\$ / R On 13-September-10	6.35	Put	Currency Future	46	53	46	53	0.00
13/11/2009	\$ / R On 13-September-10	7.35	Call	Currency Future	859	814	859	814	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	\$ / R On 13-September-10	7.35	Put	Currency Future	271	305	271	305	0.00
13/11/2009	\$ / R On 13-September-10	10.35	Call	Currency Future	145	139	145	139	0.00
13/11/2009	\$ / R On 13-September-10	10.35	Put	Currency Future	2557	2630	2557	2630	0.00
13/11/2009	\$ / R On 13-September-10	12.35	Call	Currency Future	62	60	62	60	0.00
13/11/2009	\$ / R On 13-September-10	12.35	Put	Currency Future	4474	4551	4474	4551	0.00
13/11/2009	\$ / R On 13-September-10	14.35	Call	Currency Future	23	27	23	27	0.00
13/11/2009	\$ / R On 13-September-10	14.35	Put	Currency Future	6435	6519	6435	6519	0.00
13/11/2009	\$ / R On 13-September-10	16.35	Call	Currency Future	3	11	3	11	0.00
13/11/2009	\$ / R On 13-September-10	16.35	Put	Currency Future	8415	8502	8415	8502	0.00
13/11/2009	£ / R On 15-March-10			Currency Future	12.7500	12.5739	12.7531	12.5739	1793.00
13/11/2009	£ / R On 14-June-10			Currency Future	12.9700	12.7795	12.9667	12.7795	687.00
13/11/2009	£ / R On 14-December-09			Currency Future	12.5400	12.3697	12.5439	12.3697	39404.00
13/11/2009	£ / R On 15-March-10	12.55	Call	Currency Future	621	527	621	527	0.00
13/11/2009	£ / R On 15-March-10	12.55	Put	Currency Future	417	503	417	503	0.00
13/11/2009	£ / R On 14-June-10	12.80	Call	Currency Future	780	690	780	690	0.00
13/11/2009	£ / R On 14-June-10	12.80	Put	Currency Future	613	710	613	710	0.00
13/11/2009	£ / R On 14-December-09	12.35	Call	Currency Future	388	283	388	283	0.00
13/11/2009	£ / R On 14-December-09	12.35	Put	Currency Future	195	263	195	263	0.00
13/11/2009	£ / R On 15-March-10	12.50	Call	Currency Future	646	550	646	550	0.00
13/11/2009	£ / R On 15-March-10	12.50	Put	Currency Future	393	476	393	476	0.00
13/11/2009	£ / R On 14-June-10	12.70	Call	Currency Future	826	731	826	731	0.00
13/11/2009	£ / R On 14-June-10	12.70	Put	Currency Future	559	651	559	651	0.00
13/11/2009	£ / R On 14-December-09	12.30	Call	Currency Future	421	311	421	311	0.00
13/11/2009	£ / R On 14-December-09	12.30	Put	Currency Future	177	241	177	241	0.00
13/11/2009	£ / R On 15-March-10	12.65	Call	Currency Future	572	487	572	487	0.00
13/11/2009	£ / R On 15-March-10	12.65	Put	Currency Future	469	563	469	563	0.00
13/11/2009	£ / R On 14-June-10	12.85	Call	Currency Future	757	671	757	671	0.00
13/11/2009	£ / R On 14-June-10	12.85	Put	Currency Future	641	741	641	741	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-December-09	12.45	Call	Currency Future	327	243	327	243	0.00
13/11/2009	£ / R On 14-December-09	12.45	Put	Currency Future	233	323	233	323	0.00
13/11/2009	£ / R On 15-March-10	12.75	Call	Currency Future	527	450	527	450	0.00
13/11/2009	£ / R On 15-March-10	12.75	Put	Currency Future	523	626	523	626	0.00
13/11/2009	£ / R On 14-June-10	12.95	Call	Currency Future	715	634	715	634	0.00
13/11/2009	£ / R On 14-June-10	12.95	Put	Currency Future	698	804	698	804	0.00
13/11/2009	£ / R On 14-December-09	12.55	Call	Currency Future	272	209	272	209	0.00
13/11/2009	£ / R On 14-December-09	12.55	Put	Currency Future	278	389	278	389	0.00
13/11/2009	£ / R On 14-December-09	12.50	Call	Currency Future	299	225	299	225	0.00
13/11/2009	£ / R On 14-December-09	12.50	Put	Currency Future	255	356	255	356	0.00
13/11/2009	£ / R On 15-March-10	12.90	Call	Currency Future	469	400	469	400	11630.00
13/11/2009	£ / R On 15-March-10	12.90	Put	Currency Future	615	726	615	726	0.00
13/11/2009	£ / R On 14-June-10	13.10	Call	Currency Future	657	583	657	583	0.00
13/11/2009	£ / R On 14-June-10	13.10	Put	Currency Future	791	903	791	903	0.00
13/11/2009	£ / R On 14-December-09	12.70	Call	Currency Future	217	167	217	167	0.00
13/11/2009	£ / R On 14-December-09	12.70	Put	Currency Future	373	497	373	497	0.00
13/11/2009	£ / R On 15-March-10	12.95	Call	Currency Future	451	385	451	385	0.00
13/11/2009	£ / R On 15-March-10	12.95	Put	Currency Future	648	761	648	761	0.00
13/11/2009	£ / R On 14-June-10	13.20	Call	Currency Future	622	551	622	551	0.00
13/11/2009	£ / R On 14-June-10	13.20	Put	Currency Future	855	972	855	972	0.00
13/11/2009	£ / R On 14-December-09	12.75	Call	Currency Future	201	154	201	154	0.00
13/11/2009	£ / R On 14-December-09	12.75	Put	Currency Future	407	535	407	535	0.00
13/11/2009	£ / R On 15-March-10	13.15	Call	Currency Future	386	329	386	329	0.00
13/11/2009	£ / R On 15-March-10	13.15	Put	Currency Future	783	905	783	905	0.00
13/11/2009	£ / R On 14-June-10	13.40	Call	Currency Future	557	494	557	494	11323.00
13/11/2009	£ / R On 14-June-10	13.40	Put	Currency Future	991	1114	991	1114	0.00
13/11/2009	£ / R On 14-December-09	12.95	Call	Currency Future	149	115	149	115	0.00
13/11/2009	£ / R On 14-December-09	12.95	Put	Currency Future	555	695	555	695	0.00
13/11/2009	£ / R On 15-March-10	13.25	Call	Currency Future	357	304	357	304	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 15-March-10	13.25	Put	Currency Future	854	980	854	980	0.00
13/11/2009	£ / R On 14-June-10	13.45	Call	Currency Future	542	481	542	481	0.00
13/11/2009	£ / R On 14-June-10	13.45	Put	Currency Future	1026	1151	1026	1151	0.00
13/11/2009	£ / R On 14-December-09	13.00	Call	Currency Future	138	107	138	107	0.00
13/11/2009	£ / R On 14-December-09	13.00	Put	Currency Future	594	737	594	737	0.00
13/11/2009	£ / R On 14-December-09	7.60	Call	Currency Future	4944	4770	4944	4770	0.00
13/11/2009	£ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 15-March-10	13.20	Call	Currency Future	371	316	371	316	0.00
13/11/2009	£ / R On 15-March-10	13.20	Put	Currency Future	818	942	818	942	0.00
13/11/2009	£ / R On 15-March-10	13.05	Call	Currency Future	417	356	417	356	0.00
13/11/2009	£ / R On 15-March-10	13.05	Put	Currency Future	714	832	714	832	0.00
13/11/2009	£ / R On 14-June-10	13.30	Call	Currency Future	589	522	589	522	0.00
13/11/2009	£ / R On 14-June-10	13.30	Put	Currency Future	922	1042	922	1042	0.00
13/11/2009	£ / R On 14-June-10	17.50	Call	Currency Future	70	61	70	61	11279.00
13/11/2009	£ / R On 14-June-10	17.50	Put	Currency Future	4603	4781	4603	4781	0.00
13/11/2009	£ / R On 14-December-09	12.85	Call	Currency Future	173	133	173	133	0.00
13/11/2009	£ / R On 14-December-09	12.85	Put	Currency Future	479	613	479	613	0.00
13/11/2009	£ / R On 15-March-10	12.85	Call	Currency Future	487	416	487	416	0.00
13/11/2009	£ / R On 15-March-10	12.85	Put	Currency Future	584	692	584	692	0.00
13/11/2009	£ / R On 14-June-10	13.05	Call	Currency Future	676	599	676	599	0.00
13/11/2009	£ / R On 14-June-10	13.05	Put	Currency Future	759	870	759	870	0.00
13/11/2009	£ / R On 14-December-09	12.60	Call	Currency Future	252	194	252	194	0.00
13/11/2009	£ / R On 14-December-09	12.60	Put	Currency Future	308	424	308	424	0.00
13/11/2009	£ / R On 15-March-10	12.70	Call	Currency Future	549	469	549	469	0.00
13/11/2009	£ / R On 15-March-10	12.70	Put	Currency Future	496	595	496	595	0.00
13/11/2009	£ / R On 14-June-10	12.90	Call	Currency Future	736	652	736	652	0.00
13/11/2009	£ / R On 14-June-10	12.90	Put	Currency Future	669	772	669	772	0.00
13/11/2009	£ / R On 15-March-10	12.60	Call	Currency Future	596	507	596	507	0.00
13/11/2009	£ / R On 15-March-10	12.60	Put	Currency Future	443	533	443	533	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-December-09	12.40	Call	Currency Future	357	262	357	262	0.00
13/11/2009	£ / R On 14-December-09	12.40	Put	Currency Future	213	292	213	292	0.00
13/11/2009	£ / R On 15-March-10	12.40	Call	Currency Future	699	598	699	598	0.00
13/11/2009	£ / R On 15-March-10	12.40	Put	Currency Future	346	424	346	424	0.00
13/11/2009	£ / R On 14-June-10	12.60	Call	Currency Future	875	776	875	776	0.00
13/11/2009	£ / R On 14-June-10	12.60	Put	Currency Future	508	596	508	596	0.00
13/11/2009	£ / R On 14-December-09	12.20	Call	Currency Future	490	371	490	371	0.00
13/11/2009	£ / R On 14-December-09	12.20	Put	Currency Future	146	201	146	201	0.00
13/11/2009	£ / R On 15-March-10	12.35	Call	Currency Future	727	623	727	623	0.00
13/11/2009	£ / R On 15-March-10	12.35	Put	Currency Future	324	399	324	399	0.00
13/11/2009	£ / R On 14-June-10	12.55	Call	Currency Future	900	799	900	799	0.00
13/11/2009	£ / R On 14-June-10	12.55	Put	Currency Future	484	569	484	569	0.00
13/11/2009	£ / R On 14-December-09	12.15	Call	Currency Future	526	403	526	403	0.00
13/11/2009	£ / R On 14-December-09	12.15	Put	Currency Future	132	184	132	184	0.00
13/11/2009	£ / R On 15-March-10	12.15	Call	Currency Future	848	732	848	732	0.00
13/11/2009	£ / R On 15-March-10	12.15	Put	Currency Future	245	308	245	308	0.00
13/11/2009	£ / R On 14-June-10	12.35	Call	Currency Future	1009	898	1009	898	0.00
13/11/2009	£ / R On 14-June-10	12.35	Put	Currency Future	392	468	392	468	0.00
13/11/2009	£ / R On 14-December-09	11.95	Call	Currency Future	681	544	681	544	0.00
13/11/2009	£ / R On 14-December-09	11.95	Put	Currency Future	87	125	87	125	0.00
13/11/2009	£ / R On 15-March-10	11.95	Call	Currency Future	981	855	981	855	0.00
13/11/2009	£ / R On 15-March-10	11.95	Put	Currency Future	178	231	178	231	0.00
13/11/2009	£ / R On 14-June-10	12.15	Call	Currency Future	1127	1008	1127	1008	0.00
13/11/2009	£ / R On 14-June-10	12.15	Put	Currency Future	311	378	311	378	0.00
13/11/2009	£ / R On 14-December-09	11.75	Call	Currency Future	849	702	849	702	0.00
13/11/2009	£ / R On 14-December-09	11.75	Put	Currency Future	56	82	56	82	0.00
13/11/2009	£ / R On 15-March-10	12.00	Call	Currency Future	947	823	947	823	0.00
13/11/2009	£ / R On 15-March-10	12.00	Put	Currency Future	194	249	194	249	0.00
13/11/2009	£ / R On 14-June-10	12.20	Call	Currency Future	1097	979	1097	979	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-June-10	12.20	Put	Currency Future	330	400	330	400	0.00
13/11/2009	£ / R On 14-December-09	11.80	Call	Currency Future	806	661	806	661	0.00
13/11/2009	£ / R On 14-December-09	11.80	Put	Currency Future	62	92	62	92	0.00
13/11/2009	£ / R On 15-March-10	11.85	Call	Currency Future	1053	921	1053	921	0.00
13/11/2009	£ / R On 15-March-10	11.85	Put	Currency Future	150	197	150	197	0.00
13/11/2009	£ / R On 14-June-10	12.05	Call	Currency Future	1191	1066	1191	1066	0.00
13/11/2009	£ / R On 14-June-10	12.05	Put	Currency Future	274	337	274	337	0.00
13/11/2009	£ / R On 14-December-09	11.65	Call	Currency Future	938	786	938	786	0.00
13/11/2009	£ / R On 14-December-09	11.65	Put	Currency Future	44	66	44	66	0.00
13/11/2009	£ / R On 15-March-10	12.10	Call	Currency Future	880	761	880	761	0.00
13/11/2009	£ / R On 15-March-10	12.10	Put	Currency Future	227	288	227	288	0.00
13/11/2009	£ / R On 14-June-10	12.30	Call	Currency Future	1037	924	1037	924	0.00
13/11/2009	£ / R On 14-June-10	12.30	Put	Currency Future	371	445	371	445	0.00
13/11/2009	£ / R On 14-December-09	11.90	Call	Currency Future	722	582	722	582	0.00
13/11/2009	£ / R On 14-December-09	11.90	Put	Currency Future	78	113	78	113	0.00
13/11/2009	£ / R On 15-March-10	12.20	Call	Currency Future	816	704	816	704	0.00
13/11/2009	£ / R On 15-March-10	12.20	Put	Currency Future	263	330	263	330	0.00
13/11/2009	£ / R On 14-June-10	12.45	Call	Currency Future	953	847	953	847	8032.00
13/11/2009	£ / R On 14-June-10	12.45	Put	Currency Future	436	518	436	518	0.00
13/11/2009	£ / R On 14-December-09	12.00	Call	Currency Future	641	507	641	507	0.00
13/11/2009	£ / R On 14-December-09	12.00	Put	Currency Future	97	138	97	138	0.00
13/11/2009	£ / R On 15-March-10	12.45	Call	Currency Future	672	574	672	574	0.00
13/11/2009	£ / R On 15-March-10	12.45	Put	Currency Future	369	450	369	450	0.00
13/11/2009	£ / R On 14-June-10	12.65	Call	Currency Future	850	753	850	753	0.00
13/11/2009	£ / R On 14-June-10	12.65	Put	Currency Future	534	623	534	623	0.00
13/11/2009	£ / R On 14-December-09	12.25	Call	Currency Future	455	340	455	340	0.00
13/11/2009	£ / R On 14-December-09	12.25	Put	Currency Future	161	221	161	221	0.00
13/11/2009	£ / R On 14-June-10	12.75	Call	Currency Future	803	710	803	710	0.00
13/11/2009	£ / R On 14-June-10	12.75	Put	Currency Future	586	680	586	680	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-June-10	12.70	Call	Currency Future	826	731	826	731	0.00
13/11/2009	£ / R On 14-June-10	12.70	Put	Currency Future	559	651	559	651	0.00
13/11/2009	£ / R On 14-June-10	12.40	Call	Currency Future	981	872	981	872	0.00
13/11/2009	£ / R On 14-June-10	12.40	Put	Currency Future	414	493	414	493	0.00
13/11/2009	£ / R On 15-March-10	12.80	Call	Currency Future	506	433	506	433	0.00
13/11/2009	£ / R On 15-March-10	12.80	Put	Currency Future	553	659	553	659	0.00
13/11/2009	£ / R On 14-June-10	13.00	Call	Currency Future	695	616	695	616	0.00
13/11/2009	£ / R On 14-June-10	13.00	Put	Currency Future	728	837	728	837	0.00
13/11/2009	£ / R On 14-December-09	12.65	Call	Currency Future	234	180	234	180	0.00
13/11/2009	£ / R On 14-December-09	12.65	Put	Currency Future	340	460	340	460	0.00
13/11/2009	£ / R On 14-June-10	13.25	Call	Currency Future	605	536	605	536	0.00
13/11/2009	£ / R On 14-June-10	13.25	Put	Currency Future	888	1007	888	1007	0.00
13/11/2009	£ / R On 14-June-10	14.40	Call	Currency Future	331	294	331	294	8032.00
13/11/2009	£ / R On 14-June-10	14.40	Put	Currency Future	1764	1915	1764	1915	0.00
13/11/2009	£ / R On 14-June-10	13.15	Call	Currency Future	639	567	639	567	0.00
13/11/2009	£ / R On 14-June-10	13.15	Put	Currency Future	823	937	823	937	0.00
13/11/2009	£ / R On 15-March-10	13.10	Call	Currency Future	401	342	401	342	0.00
13/11/2009	£ / R On 15-March-10	13.10	Put	Currency Future	748	868	748	868	0.00
13/11/2009	£ / R On 14-December-09	12.90	Call	Currency Future	160	123	160	123	0.00
13/11/2009	£ / R On 14-December-09	12.90	Put	Currency Future	516	654	516	654	0.00
13/11/2009	£ / R On 14-June-10	13.35	Call	Currency Future	573	508	573	508	0.00
13/11/2009	£ / R On 14-June-10	13.35	Put	Currency Future	956	1078	956	1078	0.00
13/11/2009	£ / R On 14-December-09	13.05	Call	Currency Future	128	99	128	99	0.00
13/11/2009	£ / R On 14-December-09	13.05	Put	Currency Future	634	779	634	779	0.00
13/11/2009	£ / R On 15-March-10	13.35	Call	Currency Future	331	282	331	282	0.00
13/11/2009	£ / R On 15-March-10	13.35	Put	Currency Future	927	1058	927	1058	0.00
13/11/2009	£ / R On 14-June-10	13.55	Call	Currency Future	514	455	514	455	0.00
13/11/2009	£ / R On 14-June-10	13.55	Put	Currency Future	1097	1226	1097	1226	0.00
13/11/2009	£ / R On 14-December-09	13.15	Call	Currency Future	111	86	111	86	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-December-09	13.15	Put	Currency Future	717	866	717	866	0.00
13/11/2009	£ / R On 15-March-10	13.55	Call	Currency Future	284	242	284	242	0.00
13/11/2009	£ / R On 15-March-10	13.55	Put	Currency Future	1081	1218	1081	1218	0.00
13/11/2009	£ / R On 14-June-10	13.75	Call	Currency Future	462	409	462	409	0.00
13/11/2009	£ / R On 14-June-10	13.75	Put	Currency Future	1245	1380	1245	1380	0.00
13/11/2009	£ / R On 14-December-09	13.30	Call	Currency Future	89	70	89	70	0.00
13/11/2009	£ / R On 14-December-09	13.30	Put	Currency Future	845	1000	845	1000	0.00
13/11/2009	£ / R On 15-March-10	13.75	Call	Currency Future	244	208	244	208	0.00
13/11/2009	£ / R On 15-March-10	13.75	Put	Currency Future	1241	1385	1241	1385	0.00
13/11/2009	£ / R On 14-June-10	14.00	Call	Currency Future	405	359	405	359	0.00
13/11/2009	£ / R On 14-June-10	14.00	Put	Currency Future	1438	1580	1438	1580	0.00
13/11/2009	£ / R On 14-December-09	13.55	Call	Currency Future	63	50	63	50	0.00
13/11/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1069	1230	1069	1230	0.00
13/11/2009	£ / R On 15-March-10	13.80	Call	Currency Future	235	201	235	201	0.00
13/11/2009	£ / R On 15-March-10	13.80	Put	Currency Future	1282	1427	1282	1427	0.00
13/11/2009	£ / R On 14-December-09	13.60	Call	Currency Future	59	47	59	47	0.00
13/11/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1115	1277	1115	1277	0.00
13/11/2009	£ / R On 15-March-10	13.85	Call	Currency Future	227	194	227	194	0.00
13/11/2009	£ / R On 15-March-10	13.85	Put	Currency Future	1324	1470	1324	1470	0.00
13/11/2009	£ / R On 14-June-10	14.05	Call	Currency Future	395	350	395	350	0.00
13/11/2009	£ / R On 14-June-10	14.05	Put	Currency Future	1478	1621	1478	1621	0.00
13/11/2009	£ / R On 14-December-09	13.65	Call	Currency Future	55	44	55	44	0.00
13/11/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1161	1324	1161	1324	0.00
13/11/2009	£ / R On 14-December-09	13.60	Call	Currency Future	59	47	59	47	0.00
13/11/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1115	1277	1115	1277	0.00
13/11/2009	£ / R On 15-March-10	13.90	Call	Currency Future	219	187	219	187	0.00
13/11/2009	£ / R On 15-March-10	13.90	Put	Currency Future	1366	1513	1366	1513	0.00
13/11/2009	£ / R On 14-June-10	14.15	Call	Currency Future	375	333	375	333	0.00
13/11/2009	£ / R On 14-June-10	14.15	Put	Currency Future	1558	1703	1558	1703	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-December-09	13.70	Call	Currency Future	52	41	52	41	0.00
13/11/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1208	1372	1208	1372	0.00
13/11/2009	£ / R On 15-March-10	14.00	Call	Currency Future	203	174	203	174	0.00
13/11/2009	£ / R On 15-March-10	14.00	Put	Currency Future	1450	1600	1450	1600	0.00
13/11/2009	£ / R On 14-June-10	14.20	Call	Currency Future	366	325	366	325	0.00
13/11/2009	£ / R On 14-June-10	14.20	Put	Currency Future	1599	1745	1599	1745	0.00
13/11/2009	£ / R On 14-December-09	13.75	Call	Currency Future	48	39	48	39	0.00
13/11/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1255	1419	1255	1419	0.00
13/11/2009	£ / R On 15-March-10	14.15	Call	Currency Future	183	156	183	156	0.00
13/11/2009	£ / R On 15-March-10	14.15	Put	Currency Future	1579	1732	1579	1732	0.00
13/11/2009	£ / R On 14-June-10	14.35	Call	Currency Future	339	301	339	301	0.00
13/11/2009	£ / R On 14-June-10	14.35	Put	Currency Future	1722	1872	1722	1872	0.00
13/11/2009	£ / R On 14-December-09	13.90	Call	Currency Future	40	32	40	32	0.00
13/11/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1396	1563	1396	1563	0.00
13/11/2009	£ / R On 15-March-10	14.10	Call	Currency Future	189	162	189	162	0.00
13/11/2009	£ / R On 15-March-10	14.10	Put	Currency Future	1536	1688	1536	1688	0.00
13/11/2009	£ / R On 14-June-10	14.30	Call	Currency Future	348	309	348	309	0.00
13/11/2009	£ / R On 14-June-10	14.30	Put	Currency Future	1681	1829	1681	1829	0.00
13/11/2009	£ / R On 14-December-09	13.85	Call	Currency Future	43	34	43	34	0.00
13/11/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1349	1515	1349	1515	0.00
13/11/2009	£ / R On 15-March-10	11.05	Call	Currency Future	1764	1594	1764	1594	0.00
13/11/2009	£ / R On 15-March-10	11.05	Put	Currency Future	61	70	61	70	0.00
13/11/2009	£ / R On 15-March-10	9.15	Call	Currency Future	3613	3436	3613	3436	0.00
13/11/2009	£ / R On 15-March-10	9.15	Put	Currency Future	10	12	10	12	0.00
13/11/2009	£ / R On 15-March-10	13.65	Call	Currency Future	263	224	263	224	0.00
13/11/2009	£ / R On 15-March-10	13.65	Put	Currency Future	1160	1301	1160	1301	0.00
13/11/2009	£ / R On 14-June-10	13.85	Call	Currency Future	438	388	438	388	0.00
13/11/2009	£ / R On 14-June-10	13.85	Put	Currency Future	1321	1459	1321	1459	0.00
13/11/2009	£ / R On 14-December-09	13.40	Call	Currency Future	77	61	77	61	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-December-09	13.40	Put	Currency Future	933	1091	933	1091	0.00
13/11/2009	£ / R On 15-March-10	13.40	Call	Currency Future	318	271	318	271	0.00
13/11/2009	£ / R On 15-March-10	13.40	Put	Currency Future	965	1097	965	1097	0.00
13/11/2009	£ / R On 15-March-10	14.70	Call	Currency Future	125	107	125	107	11630.00
13/11/2009	£ / R On 15-March-10	14.70	Put	Currency Future	2072	2233	2072	2233	0.00
13/11/2009	£ / R On 14-June-10	13.60	Call	Currency Future	500	443	500	443	0.00
13/11/2009	£ / R On 14-June-10	13.60	Put	Currency Future	1134	1264	1134	1264	0.00
13/11/2009	£ / R On 14-December-09	13.20	Call	Currency Future	103	80	103	80	0.00
13/11/2009	£ / R On 14-December-09	13.20	Put	Currency Future	759	910	759	910	0.00
13/11/2009	£ / R On 15-March-10	13.50	Call	Currency Future	295	251	295	251	0.00
13/11/2009	£ / R On 15-March-10	13.50	Put	Currency Future	1042	1177	1042	1177	0.00
13/11/2009	£ / R On 14-June-10	13.70	Call	Currency Future	474	420	474	420	0.00
13/11/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1207	1341	1207	1341	0.00
13/11/2009	£ / R On 14-June-10	13.65	Call	Currency Future	487	432	487	432	0.00
13/11/2009	£ / R On 14-June-10	13.65	Put	Currency Future	1170	1302	1170	1302	0.00
13/11/2009	£ / R On 14-June-10	13.90	Call	Currency Future	427	378	427	378	0.00
13/11/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1360	1499	1360	1499	0.00
13/11/2009	£ / R On 14-December-09	13.45	Call	Currency Future	72	57	72	57	0.00
13/11/2009	£ / R On 14-December-09	13.45	Put	Currency Future	978	1137	978	1137	0.00
13/11/2009	£ / R On 14-June-10	14.10	Call	Currency Future	385	341	385	341	0.00
13/11/2009	£ / R On 14-June-10	14.10	Put	Currency Future	1518	1662	1518	1662	0.00
13/11/2009	£ / R On 14-December-09	13.65	Call	Currency Future	55	44	55	44	0.00
13/11/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1161	1324	1161	1324	0.00
13/11/2009	£ / R On 15-March-10	14.05	Call	Currency Future	196	168	196	168	0.00
13/11/2009	£ / R On 15-March-10	14.05	Put	Currency Future	1493	1644	1493	1644	0.00
13/11/2009	£ / R On 14-June-10	14.25	Call	Currency Future	356	317	356	317	0.00
13/11/2009	£ / R On 14-June-10	14.25	Put	Currency Future	1640	1787	1640	1787	0.00
13/11/2009	£ / R On 14-December-09	13.80	Call	Currency Future	45	36	45	36	0.00
13/11/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1302	1467	1302	1467	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-December-09	13.85	Call	Currency Future	43	34	43	34	0.00
13/11/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1349	1515	1349	1515	0.00
13/11/2009	£ / R On 15-March-10	13.95	Call	Currency Future	211	180	211	180	0.00
13/11/2009	£ / R On 15-March-10	13.95	Put	Currency Future	1408	1556	1408	1556	0.00
13/11/2009	£ / R On 14-December-09	13.75	Call	Currency Future	48	39	48	39	0.00
13/11/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1255	1419	1255	1419	0.00
13/11/2009	£ / R On 14-June-10	13.95	Call	Currency Future	416	369	416	369	0.00
13/11/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1399	1539	1399	1539	0.00
13/11/2009	£ / R On 14-December-09	13.50	Call	Currency Future	67	53	67	53	0.00
13/11/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1023	1184	1023	1184	0.00
13/11/2009	£ / R On 15-March-10	13.60	Call	Currency Future	273	233	273	233	0.00
13/11/2009	£ / R On 15-March-10	13.60	Put	Currency Future	1120	1259	1120	1259	0.00
13/11/2009	£ / R On 14-June-10	13.80	Call	Currency Future	450	399	450	399	0.00
13/11/2009	£ / R On 14-June-10	13.80	Put	Currency Future	1283	1419	1283	1419	0.00
13/11/2009	£ / R On 14-December-09	13.40	Call	Currency Future	77	61	77	61	0.00
13/11/2009	£ / R On 14-December-09	13.40	Put	Currency Future	933	1091	933	1091	0.00
13/11/2009	£ / R On 14-December-09	13.35	Call	Currency Future	83	65	83	65	0.00
13/11/2009	£ / R On 14-December-09	13.35	Put	Currency Future	889	1045	889	1045	0.00
13/11/2009	£ / R On 15-March-10	13.45	Call	Currency Future	306	261	306	261	0.00
13/11/2009	£ / R On 15-March-10	13.45	Put	Currency Future	1003	1137	1003	1137	0.00
13/11/2009	£ / R On 14-December-09	13.20	Call	Currency Future	103	80	103	80	0.00
13/11/2009	£ / R On 14-December-09	13.20	Put	Currency Future	759	910	759	910	0.00
13/11/2009	£ / R On 15-March-10	13.30	Call	Currency Future	344	293	344	293	0.00
13/11/2009	£ / R On 15-March-10	13.30	Put	Currency Future	890	1019	890	1019	0.00
13/11/2009	£ / R On 14-December-09	13.15	Call	Currency Future	111	86	111	86	0.00
13/11/2009	£ / R On 14-December-09	13.15	Put	Currency Future	717	866	717	866	0.00
13/11/2009	£ / R On 14-December-09	13.10	Call	Currency Future	119	92	119	92	0.00
13/11/2009	£ / R On 14-December-09	13.10	Put	Currency Future	675	823	675	823	0.00
13/11/2009	£ / R On 15-March-10	13.70	Call	Currency Future	254	216	254	216	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1200	1342	1200	1342	0.00
13/11/2009	£ / R On 14-June-10	13.95	Call	Currency Future	416	369	416	369	0.00
13/11/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1399	1539	1399	1539	0.00
13/11/2009	£ / R On 14-December-09	13.70	Call	Currency Future	52	41	52	41	0.00
13/11/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1208	1372	1208	1372	0.00
13/11/2009	£ / R On 14-June-10	13.90	Call	Currency Future	427	378	427	378	0.00
13/11/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1360	1499	1360	1499	0.00
13/11/2009	£ / R On 14-June-10	13.70	Call	Currency Future	474	420	474	420	0.00
13/11/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1207	1341	1207	1341	0.00
13/11/2009	£ / R On 14-December-09	13.45	Call	Currency Future	72	57	72	57	0.00
13/11/2009	£ / R On 14-December-09	13.45	Put	Currency Future	978	1137	978	1137	0.00
13/11/2009	£ / R On 14-June-10	13.50	Call	Currency Future	528	468	528	468	0.00
13/11/2009	£ / R On 14-June-10	13.50	Put	Currency Future	1061	1188	1061	1188	0.00
13/11/2009	£ / R On 14-December-09	13.10	Call	Currency Future	119	92	119	92	0.00
13/11/2009	£ / R On 14-December-09	13.10	Put	Currency Future	675	823	675	823	0.00
13/11/2009	£ / R On 14-December-09	13.60	Call	Currency Future	59	47	59	47	0.00
13/11/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1115	1277	1115	1277	0.00
13/11/2009	£ / R On 14-June-10	14.60	Call	Currency Future	300	267	300	267	0.00
13/11/2009	£ / R On 14-June-10	14.60	Put	Currency Future	1933	2088	1933	2088	0.00
13/11/2009	£ / R On 14-December-09	14.30	Call	Currency Future	25	21	25	21	0.00
13/11/2009	£ / R On 14-December-09	14.30	Put	Currency Future	1781	1951	1781	1951	0.00
13/11/2009	£ / R On 14-December-09	14.00	Call	Currency Future	36	29	36	29	0.00
13/11/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1492	1659	1492	1659	0.00
13/11/2009	£ / R On 14-December-09	14.05	Call	Currency Future	33	27	33	27	0.00
13/11/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1540	1708	1540	1708	0.00
13/11/2009	£ / R On 14-December-09	14.05	Call	Currency Future	33	27	33	27	0.00
13/11/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1540	1708	1540	1708	0.00
13/11/2009	£ / R On 14-December-09	14.10	Call	Currency Future	32	26	32	26	0.00
13/11/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1588	1756	1588	1756	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-December-09	14.25	Call	Currency Future	27	22	27	22	0.00
13/11/2009	£ / R On 14-December-09	14.25	Put	Currency Future	1733	1902	1733	1902	0.00
13/11/2009	£ / R On 14-December-09	14.45	Call	Currency Future	22	17	22	17	0.00
13/11/2009	£ / R On 14-December-09	14.45	Put	Currency Future	1928	2098	1928	2098	0.00
13/11/2009	£ / R On 14-December-09	14.35	Call	Currency Future	24	20	24	20	0.00
13/11/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1830	2000	1830	2000	0.00
13/11/2009	£ / R On 14-December-09	14.40	Call	Currency Future	23	19	23	19	0.00
13/11/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1879	2049	1879	2049	0.00
13/11/2009	£ / R On 14-December-09	14.50	Call	Currency Future	20	16	20	16	0.00
13/11/2009	£ / R On 14-December-09	14.50	Put	Currency Future	1977	2147	1977	2147	0.00
13/11/2009	£ / R On 14-December-09	14.90	Call	Currency Future	13	10	13	10	0.00
13/11/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2369	2541	2369	2541	0.00
13/11/2009	£ / R On 14-December-09	14.85	Call	Currency Future	14	11	14	11	0.00
13/11/2009	£ / R On 14-December-09	14.85	Put	Currency Future	2320	2491	2320	2491	0.00
13/11/2009	£ / R On 14-December-09	14.60	Call	Currency Future	18	15	18	15	0.00
13/11/2009	£ / R On 14-December-09	14.60	Put	Currency Future	2074	2245	2074	2245	0.00
13/11/2009	£ / R On 14-December-09	14.70	Call	Currency Future	16	13	16	13	0.00
13/11/2009	£ / R On 14-December-09	14.70	Put	Currency Future	2172	2343	2172	2343	0.00
13/11/2009	£ / R On 14-December-09	14.80	Call	Currency Future	14	12	14	12	0.00
13/11/2009	£ / R On 14-December-09	14.80	Put	Currency Future	2270	2442	2270	2442	0.00
13/11/2009	£ / R On 14-December-09	15.00	Call	Currency Future	11	9	11	9	0.00
13/11/2009	£ / R On 14-December-09	15.00	Put	Currency Future	2467	2640	2467	2640	0.00
13/11/2009	£ / R On 14-December-09	15.10	Call	Currency Future	10	8	10	8	0.00
13/11/2009	£ / R On 14-December-09	15.10	Put	Currency Future	2566	2739	2566	2739	0.00
13/11/2009	£ / R On 14-December-09	15.20	Call	Currency Future	9	7	9	7	0.00
13/11/2009	£ / R On 14-December-09	15.20	Put	Currency Future	2665	2838	2665	2838	0.00
13/11/2009	£ / R On 14-December-09	15.60	Call	Currency Future	6	5	6	5	0.00
13/11/2009	£ / R On 14-December-09	15.60	Put	Currency Future	3062	3235	3062	3235	0.00
13/11/2009	£ / R On 14-December-09	14.10	Call	Currency Future	32	26	32	26	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1588	1756	1588	1756	0.00
13/11/2009	£ / R On 14-December-09	14.20	Call	Currency Future	28	23	28	23	0.00
13/11/2009	£ / R On 14-December-09	14.20	Put	Currency Future	1684	1853	1684	1853	0.00
13/11/2009	£ / R On 14-December-09	13.90	Call	Currency Future	40	32	40	32	0.00
13/11/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1396	1563	1396	1563	0.00
13/11/2009	£ / R On 14-December-09	14.60	Call	Currency Future	18	15	18	15	0.00
13/11/2009	£ / R On 14-December-09	14.60	Put	Currency Future	2074	2245	2074	2245	0.00
13/11/2009	£ / R On 14-December-09	14.15	Call	Currency Future	30	24	30	24	0.00
13/11/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1636	1805	1636	1805	0.00
13/11/2009	£ / R On 14-December-09	14.55	Call	Currency Future	19	15	19	15	0.00
13/11/2009	£ / R On 14-December-09	14.55	Put	Currency Future	2026	2196	2026	2196	0.00
13/11/2009	£ / R On 14-December-09	14.65	Call	Currency Future	17	14	17	14	0.00
13/11/2009	£ / R On 14-December-09	14.65	Put	Currency Future	2123	2294	2123	2294	0.00
13/11/2009	£ / R On 14-December-09	14.75	Call	Currency Future	15	12	15	12	0.00
13/11/2009	£ / R On 14-December-09	14.75	Put	Currency Future	2221	2393	2221	2393	0.00
13/11/2009	£ / R On 14-December-09	15.15	Call	Currency Future	10	8	10	8	0.00
13/11/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2616	2788	2616	2788	0.00
13/11/2009	£ / R On 14-December-09	13.85	Call	Currency Future	43	34	43	34	0.00
13/11/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1349	1515	1349	1515	0.00
13/11/2009	£ / R On 14-December-09	13.95	Call	Currency Future	38	31	38	31	0.00
13/11/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1444	1611	1444	1611	0.00
13/11/2009	£ / R On 14-December-09	14.15	Call	Currency Future	30	24	30	24	0.00
13/11/2009	£ / R On 14-December-09	14.15	Put	Currency Future	1636	1805	1636	1805	0.00
13/11/2009	£ / R On 14-December-09	14.55	Call	Currency Future	19	15	19	15	0.00
13/11/2009	£ / R On 14-December-09	14.55	Put	Currency Future	2026	2196	2026	2196	0.00
13/11/2009	£ / R On 14-December-09	14.95	Call	Currency Future	12	10	12	10	0.00
13/11/2009	£ / R On 14-December-09	14.95	Put	Currency Future	2418	2590	2418	2590	0.00
13/11/2009	£ / R On 14-December-09	14.65	Call	Currency Future	17	14	17	14	0.00
13/11/2009	£ / R On 14-December-09	14.65	Put	Currency Future	2123	2294	2123	2294	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-December-09	15.05	Call	Currency Future	11	9	11	9	0.00
13/11/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2517	2689	2517	2689	0.00
13/11/2009	£ / R On 14-December-09	14.40	Call	Currency Future	23	19	23	19	0.00
13/11/2009	£ / R On 14-December-09	14.40	Put	Currency Future	1879	2049	1879	2049	0.00
13/11/2009	£ / R On 14-December-09	14.90	Call	Currency Future	13	10	13	10	0.00
13/11/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2369	2541	2369	2541	0.00
13/11/2009	£ / R On 14-December-09	14.35	Call	Currency Future	24	20	24	20	0.00
13/11/2009	£ / R On 14-December-09	14.35	Put	Currency Future	1830	2000	1830	2000	0.00
13/11/2009	£ / R On 14-June-10	15.35	Call	Currency Future	206	181	206	181	0.00
13/11/2009	£ / R On 14-June-10	15.35	Put	Currency Future	2589	2751	2589	2751	0.00
13/11/2009	£ / R On 14-June-10	16.35	Call	Currency Future	125	110	125	110	0.00
13/11/2009	£ / R On 14-June-10	16.35	Put	Currency Future	3508	3681	3508	3681	0.00
13/11/2009	£ / R On 14-June-10	17.35	Call	Currency Future	76	66	76	66	0.00
13/11/2009	£ / R On 14-June-10	17.35	Put	Currency Future	4459	4636	4459	4636	0.00
13/11/2009	£ / R On 14-June-10	18.35	Call	Currency Future	44	39	44	39	0.00
13/11/2009	£ / R On 14-June-10	18.35	Put	Currency Future	5428	5609	5428	5609	0.00
13/11/2009	£ / R On 14-June-10	15.30	Call	Currency Future	212	186	212	186	0.00
13/11/2009	£ / R On 14-June-10	15.30	Put	Currency Future	2545	2706	2545	2706	0.00
13/11/2009	£ / R On 14-June-10	16.30	Call	Currency Future	128	113	128	113	0.00
13/11/2009	£ / R On 14-June-10	16.30	Put	Currency Future	3461	3633	3461	3633	0.00
13/11/2009	£ / R On 14-June-10	17.30	Call	Currency Future	78	67	78	67	0.00
13/11/2009	£ / R On 14-June-10	17.30	Put	Currency Future	4411	4588	4411	4588	0.00
13/11/2009	£ / R On 14-June-10	18.30	Call	Currency Future	46	40	46	40	0.00
13/11/2009	£ / R On 14-June-10	18.30	Put	Currency Future	5379	5560	5379	5560	0.00
13/11/2009	£ / R On 14-December-09	8.30	Call	Currency Future	4244	4070	4244	4070	0.00
13/11/2009	£ / R On 14-December-09	8.30	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	9.80	Call	Currency Future	2746	2573	2746	2573	0.00
13/11/2009	£ / R On 14-December-09	9.80	Put	Currency Future	2	3	2	3	0.00
13/11/2009	£ / R On 14-December-09	11.30	Call	Currency Future	1267	1100	1267	1100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-December-09	11.30	Put	Currency Future	23	31	23	31	0.00
13/11/2009	£ / R On 14-December-09	12.80	Call	Currency Future	186	143	186	143	0.00
13/11/2009	£ / R On 14-December-09	12.80	Put	Currency Future	442	574	442	574	0.00
13/11/2009	£ / R On 14-December-09	15.80	Call	Currency Future	5	4	5	4	0.00
13/11/2009	£ / R On 14-December-09	15.80	Put	Currency Future	3261	3434	3261	3434	0.00
13/11/2009	£ / R On 14-December-09	17.30	Call	Currency Future	2	1	2	1	0.00
13/11/2009	£ / R On 14-December-09	17.30	Put	Currency Future	4758	4932	4758	4932	0.00
13/11/2009	£ / R On 14-December-09	18.80	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	18.80	Put	Currency Future	6257	6431	6257	6431	0.00
13/11/2009	£ / R On 14-December-09	20.30	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	20.30	Put	Currency Future	7756	7931	7756	7931	0.00
13/11/2009	£ / R On 14-June-10	8.60	Call	Currency Future	4377	4194	4377	4194	0.00
13/11/2009	£ / R On 14-June-10	8.60	Put	Currency Future	11	14	11	14	0.00
13/11/2009	£ / R On 14-June-10	10.10	Call	Currency Future	2910	2726	2910	2726	0.00
13/11/2009	£ / R On 14-June-10	10.10	Put	Currency Future	43	46	43	46	0.00
13/11/2009	£ / R On 14-June-10	11.60	Call	Currency Future	1527	1374	1527	1374	0.00
13/11/2009	£ / R On 14-June-10	11.60	Put	Currency Future	160	194	160	194	0.00
13/11/2009	£ / R On 14-June-10	16.10	Call	Currency Future	141	124	141	124	0.00
13/11/2009	£ / R On 14-June-10	16.10	Put	Currency Future	3274	3445	3274	3445	0.00
13/11/2009	£ / R On 14-June-10	17.60	Call	Currency Future	66	57	66	57	0.00
13/11/2009	£ / R On 14-June-10	17.60	Put	Currency Future	4700	4878	4700	4878	0.00
13/11/2009	£ / R On 14-June-10	19.10	Call	Currency Future	31	28	31	28	0.00
13/11/2009	£ / R On 14-June-10	19.10	Put	Currency Future	6164	6349	6164	6349	0.00
13/11/2009	£ / R On 14-June-10	20.60	Call	Currency Future	21	19	21	19	0.00
13/11/2009	£ / R On 14-June-10	20.60	Put	Currency Future	7654	7840	7654	7840	0.00
13/11/2009	£ / R On 14-December-09	7.85	Call	Currency Future	4694	4520	4694	4520	0.00
13/11/2009	£ / R On 14-December-09	7.85	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	9.35	Call	Currency Future	3195	3021	3195	3021	0.00
13/11/2009	£ / R On 14-December-09	9.35	Put	Currency Future	1	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-December-09	10.85	Call	Currency Future	1705	1535	1705	1535	0.00
13/11/2009	£ / R On 14-December-09	10.85	Put	Currency Future	11	15	11	15	0.00
13/11/2009	£ / R On 14-December-09	15.35	Call	Currency Future	8	6	8	6	0.00
13/11/2009	£ / R On 14-December-09	15.35	Put	Currency Future	2814	2987	2814	2987	0.00
13/11/2009	£ / R On 14-December-09	16.85	Call	Currency Future	2	2	2	2	0.00
13/11/2009	£ / R On 14-December-09	16.85	Put	Currency Future	4308	4482	4308	4482	0.00
13/11/2009	£ / R On 14-December-09	18.35	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	18.35	Put	Currency Future	5807	5981	5807	5981	0.00
13/11/2009	£ / R On 14-December-09	19.85	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	19.85	Put	Currency Future	7306	7481	7306	7481	0.00
13/11/2009	£ / R On 14-June-10	8.15	Call	Currency Future	4821	4636	4821	4636	0.00
13/11/2009	£ / R On 14-June-10	8.15	Put	Currency Future	5	6	5	6	0.00
13/11/2009	£ / R On 14-June-10	9.65	Call	Currency Future	3349	3165	3349	3165	0.00
13/11/2009	£ / R On 14-June-10	9.65	Put	Currency Future	32	36	32	36	0.00
13/11/2009	£ / R On 14-June-10	11.15	Call	Currency Future	1905	1742	1905	1742	0.00
13/11/2009	£ / R On 14-June-10	11.15	Put	Currency Future	89	113	89	113	0.00
13/11/2009	£ / R On 14-June-10	15.65	Call	Currency Future	177	155	177	155	0.00
13/11/2009	£ / R On 14-June-10	15.65	Put	Currency Future	2860	3026	2860	3026	0.00
13/11/2009	£ / R On 14-June-10	17.15	Call	Currency Future	85	73	85	73	0.00
13/11/2009	£ / R On 14-June-10	17.15	Put	Currency Future	4268	4444	4268	4444	0.00
13/11/2009	£ / R On 14-June-10	18.65	Call	Currency Future	38	33	38	33	0.00
13/11/2009	£ / R On 14-June-10	18.65	Put	Currency Future	5721	5904	5721	5904	0.00
13/11/2009	£ / R On 14-June-10	20.15	Call	Currency Future	23	21	23	21	0.00
13/11/2009	£ / R On 14-June-10	20.15	Put	Currency Future	7207	7392	7207	7392	0.00
13/11/2009	£ / R On 14-December-09	9.10	Call	Currency Future	3444	3270	3444	3270	0.00
13/11/2009	£ / R On 14-December-09	9.10	Put	Currency Future	0	1	0	1	0.00
13/11/2009	£ / R On 14-December-09	10.60	Call	Currency Future	1952	1780	1952	1780	0.00
13/11/2009	£ / R On 14-December-09	10.60	Put	Currency Future	8	10	8	10	0.00
13/11/2009	£ / R On 14-December-09	12.10	Call	Currency Future	563	437	563	437	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-December-09	12.10	Put	Currency Future	119	167	119	167	0.00
13/11/2009	£ / R On 14-December-09	16.60	Call	Currency Future	2	2	2	2	0.00
13/11/2009	£ / R On 14-December-09	16.60	Put	Currency Future	4059	4232	4059	4232	0.00
13/11/2009	£ / R On 14-December-09	18.10	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	18.10	Put	Currency Future	5557	5731	5557	5731	0.00
13/11/2009	£ / R On 14-December-09	19.60	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	19.60	Put	Currency Future	7057	7231	7057	7231	0.00
13/11/2009	£ / R On 14-June-10	7.90	Call	Currency Future	5069	4883	5069	4883	0.00
13/11/2009	£ / R On 14-June-10	7.90	Put	Currency Future	3	4	3	4	0.00
13/11/2009	£ / R On 14-June-10	9.40	Call	Currency Future	3594	3409	3594	3409	0.00
13/11/2009	£ / R On 14-June-10	9.40	Put	Currency Future	27	30	27	30	0.00
13/11/2009	£ / R On 14-June-10	10.90	Call	Currency Future	2131	1960	2131	1960	0.00
13/11/2009	£ / R On 14-June-10	10.90	Put	Currency Future	65	81	65	81	0.00
13/11/2009	£ / R On 14-June-10	15.40	Call	Currency Future	201	176	201	176	0.00
13/11/2009	£ / R On 14-June-10	15.40	Put	Currency Future	2634	2797	2634	2797	0.00
13/11/2009	£ / R On 14-June-10	16.90	Call	Currency Future	97	84	97	84	0.00
13/11/2009	£ / R On 14-June-10	16.90	Put	Currency Future	4030	4205	4030	4205	0.00
13/11/2009	£ / R On 14-June-10	18.40	Call	Currency Future	43	38	43	38	0.00
13/11/2009	£ / R On 14-June-10	18.40	Put	Currency Future	5477	5658	5477	5658	0.00
13/11/2009	£ / R On 14-June-10	19.90	Call	Currency Future	25	23	25	23	0.00
13/11/2009	£ / R On 14-June-10	19.90	Put	Currency Future	6958	7143	6958	7143	0.00
13/11/2009	£ / R On 14-December-09	12.90	Call	Currency Future	160	123	160	123	0.00
13/11/2009	£ / R On 14-December-09	12.90	Put	Currency Future	516	654	516	654	0.00
13/11/2009	£ / R On 14-June-10	9.50	Call	Currency Future	3496	3311	3496	3311	0.00
13/11/2009	£ / R On 14-June-10	9.50	Put	Currency Future	29	32	29	32	0.00
13/11/2009	£ / R On 14-June-10	10.50	Call	Currency Future	2519	2337	2519	2337	0.00
13/11/2009	£ / R On 14-June-10	10.50	Put	Currency Future	52	57	52	57	0.00
13/11/2009	£ / R On 14-June-10	11.50	Call	Currency Future	1608	1453	1608	1453	0.00
13/11/2009	£ / R On 14-June-10	11.50	Put	Currency Future	141	173	141	173	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-June-10	12.50	Call	Currency Future	926	823	926	823	0.00
13/11/2009	£ / R On 14-June-10	12.50	Put	Currency Future	460	543	460	543	0.00
13/11/2009	£ / R On 14-June-10	14.50	Call	Currency Future	315	280	315	280	0.00
13/11/2009	£ / R On 14-June-10	14.50	Put	Currency Future	1848	2001	1848	2001	0.00
13/11/2009	£ / R On 14-June-10	15.50	Call	Currency Future	191	168	191	168	0.00
13/11/2009	£ / R On 14-June-10	15.50	Put	Currency Future	2724	2888	2724	2888	0.00
13/11/2009	£ / R On 14-June-10	16.50	Call	Currency Future	116	103	116	103	0.00
13/11/2009	£ / R On 14-June-10	16.50	Put	Currency Future	3650	3823	3650	3823	0.00
13/11/2009	£ / R On 14-June-10	10.40	Call	Currency Future	2617	2434	2617	2434	0.00
13/11/2009	£ / R On 14-June-10	10.40	Put	Currency Future	50	54	50	54	0.00
13/11/2009	£ / R On 14-June-10	11.40	Call	Currency Future	1691	1533	1691	1533	0.00
13/11/2009	£ / R On 14-June-10	11.40	Put	Currency Future	124	154	124	154	0.00
13/11/2009	£ / R On 14-June-10	16.40	Call	Currency Future	122	107	122	107	0.00
13/11/2009	£ / R On 14-June-10	16.40	Put	Currency Future	3555	3728	3555	3728	0.00
13/11/2009	£ / R On 14-June-10	17.40	Call	Currency Future	74	64	74	64	0.00
13/11/2009	£ / R On 14-June-10	17.40	Put	Currency Future	4507	4684	4507	4684	0.00
13/11/2009	£ / R On 14-June-10	9.35	Call	Currency Future	3643	3458	3643	3458	0.00
13/11/2009	£ / R On 14-June-10	9.35	Put	Currency Future	26	29	26	29	0.00
13/11/2009	£ / R On 14-June-10	10.35	Call	Currency Future	2665	2482	2665	2482	0.00
13/11/2009	£ / R On 14-June-10	10.35	Put	Currency Future	49	53	49	53	0.00
13/11/2009	£ / R On 14-June-10	11.35	Call	Currency Future	1733	1574	1733	1574	0.00
13/11/2009	£ / R On 14-June-10	11.35	Put	Currency Future	116	145	116	145	0.00
13/11/2009	£ / R On 14-June-10	17.55	Call	Currency Future	68	59	68	59	0.00
13/11/2009	£ / R On 14-June-10	17.55	Put	Currency Future	4651	4829	4651	4829	0.00
13/11/2009	£ / R On 14-June-10	14.75	Call	Currency Future	279	249	279	249	0.00
13/11/2009	£ / R On 14-June-10	14.75	Put	Currency Future	2063	2220	2063	2220	0.00
13/11/2009	£ / R On 14-June-10	15.75	Call	Currency Future	168	148	168	148	0.00
13/11/2009	£ / R On 14-June-10	15.75	Put	Currency Future	2951	3118	2951	3118	0.00
13/11/2009	£ / R On 14-June-10	16.75	Call	Currency Future	104	91	104	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
13/11/2009	£ / R On 14-June-10	16.75	Put	Currency Future	3887	4062	3887	4062	0.00
13/11/2009	£ / R On 14-June-10	17.75	Call	Currency Future	61	53	61	53	0.00
13/11/2009	£ / R On 14-June-10	17.75	Put	Currency Future	4844	5023	4844	5023	0.00
13/11/2009	£ / R On 14-December-09	13.25	Call	Currency Future	96	75	96	75	0.00
13/11/2009	£ / R On 14-December-09	13.25	Put	Currency Future	802	955	802	955	0.00
13/11/2009	£ / R On 14-June-10	15.00	Call	Currency Future	248	218	248	218	0.00
13/11/2009	£ / R On 14-June-10	15.00	Put	Currency Future	2281	2438	2281	2438	0.00
13/11/2009	£ / R On 14-June-10	16.00	Call	Currency Future	148	130	148	130	0.00
13/11/2009	£ / R On 14-June-10	16.00	Put	Currency Future	3182	3351	3182	3351	0.00
13/11/2009	£ / R On 14-June-10	17.00	Call	Currency Future	92	80	92	80	0.00
13/11/2009	£ / R On 14-June-10	17.00	Put	Currency Future	4125	4300	4125	4300	0.00
13/11/2009	£ / R On 14-June-10	18.00	Call	Currency Future	53	46	53	46	0.00
13/11/2009	£ / R On 14-June-10	18.00	Put	Currency Future	5087	5267	5087	5267	0.00
13/11/2009	£ / R On 14-June-10	9.75	Call	Currency Future	3251	3068	3251	3068	0.00
13/11/2009	£ / R On 14-June-10	9.75	Put	Currency Future	35	38	35	38	0.00
13/11/2009	£ / R On 14-June-10	10.75	Call	Currency Future	2276	2095	2276	2095	0.00
13/11/2009	£ / R On 14-June-10	10.75	Put	Currency Future	60	66	60	66	0.00
13/11/2009	£ / R On 14-June-10	11.75	Call	Currency Future	1408	1259	1408	1259	0.00
13/11/2009	£ / R On 14-June-10	11.75	Put	Currency Future	192	230	192	230	0.00
13/11/2009	£ / R On 14-June-10	15.25	Call	Currency Future	217	191	217	191	0.00
13/11/2009	£ / R On 14-June-10	15.25	Put	Currency Future	2501	2661	2501	2661	0.00
13/11/2009	£ / R On 14-June-10	16.25	Call	Currency Future	131	115	131	115	0.00
13/11/2009	£ / R On 14-June-10	16.25	Put	Currency Future	3414	3586	3414	3586	0.00
13/11/2009	£ / R On 14-June-10	17.25	Call	Currency Future	80	69	80	69	0.00
13/11/2009	£ / R On 14-June-10	17.25	Put	Currency Future	4364	4540	4364	4540	0.00
13/11/2009	£ / R On 14-June-10	18.25	Call	Currency Future	47	41	47	41	0.00
13/11/2009	£ / R On 14-June-10	18.25	Put	Currency Future	5330	5511	5330	5511	0.00
13/11/2009	£ / R On 14-June-10	9.90	Call	Currency Future	3105	2921	3105	2921	0.00
13/11/2009	£ / R On 14-June-10	9.90	Put	Currency Future	38	41	38	41	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-June-10	11.90	Call	Currency Future	1294	1160	1294	1160	0.00
13/11/2009	£ / R On 14-June-10	11.90	Put	Currency Future	227	280	227	280	0.00
13/11/2009	£ / R On 15-March-10	9.50	Call	Currency Future	3268	3091	3268	3091	0.00
13/11/2009	£ / R On 15-March-10	9.50	Put	Currency Future	15	17	15	17	0.00
13/11/2009	£ / R On 15-March-10	10.50	Call	Currency Future	2289	2116	2289	2116	0.00
13/11/2009	£ / R On 15-March-10	10.50	Put	Currency Future	36	42	36	42	0.00
13/11/2009	£ / R On 15-March-10	11.50	Call	Currency Future	1349	1184	1349	1184	0.00
13/11/2009	£ / R On 15-March-10	11.50	Put	Currency Future	96	110	96	110	0.00
13/11/2009	£ / R On 15-March-10	14.50	Call	Currency Future	143	123	143	123	0.00
13/11/2009	£ / R On 15-March-10	14.50	Put	Currency Future	1890	2049	1890	2049	0.00
13/11/2009	£ / R On 15-March-10	15.50	Call	Currency Future	71	60	71	60	0.00
13/11/2009	£ / R On 15-March-10	15.50	Put	Currency Future	2818	2986	2818	2986	0.00
13/11/2009	£ / R On 15-March-10	16.50	Call	Currency Future	37	32	37	32	0.00
13/11/2009	£ / R On 15-March-10	16.50	Put	Currency Future	3784	3958	3784	3958	0.00
13/11/2009	£ / R On 15-March-10	17.50	Call	Currency Future	23	20	23	20	0.00
13/11/2009	£ / R On 15-March-10	17.50	Put	Currency Future	4770	4946	4770	4946	0.00
13/11/2009	£ / R On 14-December-09	14.00	Call	Currency Future	36	29	36	29	0.00
13/11/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1492	1659	1492	1659	0.00
13/11/2009	£ / R On 14-June-10	9.95	Call	Currency Future	3056	2872	3056	2872	0.00
13/11/2009	£ / R On 14-June-10	9.95	Put	Currency Future	40	43	40	43	0.00
13/11/2009	£ / R On 14-June-10	10.95	Call	Currency Future	2083	1916	2083	1916	0.00
13/11/2009	£ / R On 14-June-10	10.95	Put	Currency Future	67	87	67	87	0.00
13/11/2009	£ / R On 14-June-10	11.95	Call	Currency Future	1257	1128	1257	1128	0.00
13/11/2009	£ / R On 14-June-10	11.95	Put	Currency Future	240	298	240	298	0.00
13/11/2009	£ / R On 14-June-10	12.95	Call	Currency Future	715	634	715	634	0.00
13/11/2009	£ / R On 14-June-10	12.95	Put	Currency Future	698	804	698	804	0.00
13/11/2009	£ / R On 14-June-10	15.45	Call	Currency Future	196	172	196	172	0.00
13/11/2009	£ / R On 14-June-10	15.45	Put	Currency Future	2679	2842	2679	2842	0.00
13/11/2009	£ / R On 14-June-10	16.45	Call	Currency Future	119	105	119	105	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-June-10	16.45	Put	Currency Future	3602	3775	3602	3775	0.00
13/11/2009	£ / R On 14-June-10	17.45	Call	Currency Future	72	62	72	62	0.00
13/11/2009	£ / R On 14-June-10	17.45	Put	Currency Future	4555	4733	4555	4733	0.00
13/11/2009	£ / R On 14-June-10	18.45	Call	Currency Future	42	37	42	37	0.00
13/11/2009	£ / R On 14-June-10	18.45	Put	Currency Future	5525	5707	5525	5707	0.00
13/11/2009	£ / R On 15-March-10	9.60	Call	Currency Future	3169	2993	3169	2993	0.00
13/11/2009	£ / R On 15-March-10	9.60	Put	Currency Future	16	19	16	19	0.00
13/11/2009	£ / R On 15-March-10	10.60	Call	Currency Future	2192	2020	2192	2020	0.00
13/11/2009	£ / R On 15-March-10	10.60	Put	Currency Future	39	46	39	46	0.00
13/11/2009	£ / R On 15-March-10	11.60	Call	Currency Future	1260	1101	1260	1101	0.00
13/11/2009	£ / R On 15-March-10	11.60	Put	Currency Future	107	127	107	127	0.00
13/11/2009	£ / R On 15-March-10	14.60	Call	Currency Future	134	115	134	115	0.00
13/11/2009	£ / R On 15-March-10	14.60	Put	Currency Future	1981	2141	1981	2141	0.00
13/11/2009	£ / R On 15-March-10	15.60	Call	Currency Future	66	56	66	56	0.00
13/11/2009	£ / R On 15-March-10	15.60	Put	Currency Future	2913	3083	2913	3083	0.00
13/11/2009	£ / R On 15-March-10	16.60	Call	Currency Future	35	30	35	30	0.00
13/11/2009	£ / R On 15-March-10	16.60	Put	Currency Future	3882	4056	3882	4056	0.00
13/11/2009	£ / R On 15-March-10	17.60	Call	Currency Future	22	20	22	20	0.00
13/11/2009	£ / R On 15-March-10	17.60	Put	Currency Future	4869	5046	4869	5046	0.00
13/11/2009	£ / R On 14-June-10	10.05	Call	Currency Future	2958	2774	2958	2774	0.00
13/11/2009	£ / R On 14-June-10	10.05	Put	Currency Future	42	45	42	45	0.00
13/11/2009	£ / R On 14-June-10	11.05	Call	Currency Future	1994	1828	1994	1828	0.00
13/11/2009	£ / R On 14-June-10	11.05	Put	Currency Future	77	99	77	99	0.00
13/11/2009	£ / R On 14-June-10	15.55	Call	Currency Future	186	163	186	163	0.00
13/11/2009	£ / R On 14-June-10	15.55	Put	Currency Future	2769	2934	2769	2934	0.00
13/11/2009	£ / R On 14-June-10	16.55	Call	Currency Future	114	100	114	100	0.00
13/11/2009	£ / R On 14-June-10	16.55	Put	Currency Future	3697	3871	3697	3871	0.00
13/11/2009	£ / R On 14-June-10	18.55	Call	Currency Future	40	35	40	35	0.00
13/11/2009	£ / R On 14-June-10	18.55	Put	Currency Future	5623	5805	5623	5805	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 15-March-10	9.70	Call	Currency Future	3071	2895	3071	2895	0.00
13/11/2009	£ / R On 15-March-10	9.70	Put	Currency Future	18	21	18	21	0.00
13/11/2009	£ / R On 15-March-10	10.70	Call	Currency Future	2096	1924	2096	1924	0.00
13/11/2009	£ / R On 15-March-10	10.70	Put	Currency Future	43	50	43	50	0.00
13/11/2009	£ / R On 15-March-10	11.70	Call	Currency Future	1172	1027	1172	1027	0.00
13/11/2009	£ / R On 15-March-10	11.70	Put	Currency Future	119	153	119	153	0.00
13/11/2009	£ / R On 15-March-10	15.70	Call	Currency Future	62	53	62	53	0.00
13/11/2009	£ / R On 15-March-10	15.70	Put	Currency Future	3009	3179	3009	3179	0.00
13/11/2009	£ / R On 15-March-10	16.70	Call	Currency Future	33	29	33	29	0.00
13/11/2009	£ / R On 15-March-10	16.70	Put	Currency Future	3980	4155	3980	4155	0.00
13/11/2009	£ / R On 15-March-10	17.70	Call	Currency Future	21	19	21	19	0.00
13/11/2009	£ / R On 15-March-10	17.70	Put	Currency Future	4968	5145	4968	5145	0.00
13/11/2009	£ / R On 14-December-09	13.35	Call	Currency Future	83	65	83	65	0.00
13/11/2009	£ / R On 14-December-09	13.35	Put	Currency Future	889	1045	889	1045	0.00
13/11/2009	£ / R On 15-March-10	9.80	Call	Currency Future	2973	2796	2973	2796	0.00
13/11/2009	£ / R On 15-March-10	9.80	Put	Currency Future	20	23	20	23	0.00
13/11/2009	£ / R On 15-March-10	10.80	Call	Currency Future	2000	1829	2000	1829	0.00
13/11/2009	£ / R On 15-March-10	10.80	Put	Currency Future	47	55	47	55	0.00
13/11/2009	£ / R On 15-March-10	11.80	Call	Currency Future	1090	955	1090	955	0.00
13/11/2009	£ / R On 15-March-10	11.80	Put	Currency Future	137	182	137	182	0.00
13/11/2009	£ / R On 15-March-10	14.80	Call	Currency Future	117	99	117	99	0.00
13/11/2009	£ / R On 15-March-10	14.80	Put	Currency Future	2164	2325	2164	2325	0.00
13/11/2009	£ / R On 15-March-10	15.80	Call	Currency Future	58	49	58	49	0.00
13/11/2009	£ / R On 15-March-10	15.80	Put	Currency Future	3105	3276	3105	3276	0.00
13/11/2009	£ / R On 15-March-10	16.80	Call	Currency Future	32	27	32	27	0.00
13/11/2009	£ / R On 15-March-10	16.80	Put	Currency Future	4078	4254	4078	4254	0.00
13/11/2009	£ / R On 15-March-10	17.80	Call	Currency Future	20	18	20	18	0.00
13/11/2009	£ / R On 15-March-10	17.80	Put	Currency Future	5067	5244	5067	5244	0.00
13/11/2009	£ / R On 14-June-10	10.15	Call	Currency Future	2861	2677	2861	2677	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-June-10	10.15	Put	Currency Future	44	47	44	47	0.00
13/11/2009	£ / R On 14-June-10	16.65	Call	Currency Future	109	96	109	96	0.00
13/11/2009	£ / R On 14-June-10	16.65	Put	Currency Future	3792	3966	3792	3966	0.00
13/11/2009	£ / R On 14-June-10	17.65	Call	Currency Future	65	56	65	56	0.00
13/11/2009	£ / R On 14-June-10	17.65	Put	Currency Future	4748	4926	4748	4926	0.00
13/11/2009	£ / R On 15-March-10	9.95	Call	Currency Future	2826	2650	2826	2650	0.00
13/11/2009	£ / R On 15-March-10	9.95	Put	Currency Future	22	26	22	26	0.00
13/11/2009	£ / R On 15-March-10	10.95	Call	Currency Future	1858	1688	1858	1688	0.00
13/11/2009	£ / R On 15-March-10	10.95	Put	Currency Future	55	64	55	64	0.00
13/11/2009	£ / R On 15-March-10	14.95	Call	Currency Future	105	89	105	89	0.00
13/11/2009	£ / R On 15-March-10	14.95	Put	Currency Future	2302	2465	2302	2465	0.00
13/11/2009	£ / R On 15-March-10	15.95	Call	Currency Future	53	45	53	45	0.00
13/11/2009	£ / R On 15-March-10	15.95	Put	Currency Future	3250	3421	3250	3421	0.00
13/11/2009	£ / R On 15-March-10	16.95	Call	Currency Future	29	26	29	26	0.00
13/11/2009	£ / R On 15-March-10	16.95	Put	Currency Future	4226	4402	4226	4402	0.00
13/11/2009	£ / R On 15-March-10	17.95	Call	Currency Future	19	17	19	17	0.00
13/11/2009	£ / R On 15-March-10	17.95	Put	Currency Future	5216	5393	5216	5393	0.00
13/11/2009	£ / R On 15-March-10	9.85	Call	Currency Future	2924	2747	2924	2747	0.00
13/11/2009	£ / R On 15-March-10	9.85	Put	Currency Future	21	24	21	24	0.00
13/11/2009	£ / R On 15-March-10	10.85	Call	Currency Future	1953	1782	1953	1782	0.00
13/11/2009	£ / R On 15-March-10	10.85	Put	Currency Future	50	58	50	58	0.00
13/11/2009	£ / R On 15-March-10	14.85	Call	Currency Future	113	95	113	95	0.00
13/11/2009	£ / R On 15-March-10	14.85	Put	Currency Future	2210	2372	2210	2372	0.00
13/11/2009	£ / R On 15-March-10	15.85	Call	Currency Future	56	48	56	48	0.00
13/11/2009	£ / R On 15-March-10	15.85	Put	Currency Future	3153	3324	3153	3324	0.00
13/11/2009	£ / R On 15-March-10	16.85	Call	Currency Future	31	27	31	27	0.00
13/11/2009	£ / R On 15-March-10	16.85	Put	Currency Future	4128	4303	4128	4303	0.00
13/11/2009	£ / R On 15-March-10	17.85	Call	Currency Future	20	18	20	18	0.00
13/11/2009	£ / R On 15-March-10	17.85	Put	Currency Future	5117	5294	5117	5294	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-June-10	9.85	Call	Currency Future	3154	2970	3154	2970	0.00
13/11/2009	£ / R On 14-June-10	9.85	Put	Currency Future	37	40	37	40	0.00
13/11/2009	£ / R On 14-June-10	10.85	Call	Currency Future	2180	2005	2180	2005	0.00
13/11/2009	£ / R On 14-June-10	10.85	Put	Currency Future	63	76	63	76	0.00
13/11/2009	£ / R On 14-June-10	11.85	Call	Currency Future	1332	1192	1332	1192	0.00
13/11/2009	£ / R On 14-June-10	11.85	Put	Currency Future	215	263	215	263	0.00
13/11/2009	£ / R On 14-June-10	9.70	Call	Currency Future	3300	3116	3300	3116	0.00
13/11/2009	£ / R On 14-June-10	9.70	Put	Currency Future	33	37	33	37	0.00
13/11/2009	£ / R On 14-June-10	10.70	Call	Currency Future	2325	2143	2325	2143	0.00
13/11/2009	£ / R On 14-June-10	10.70	Put	Currency Future	58	64	58	64	0.00
13/11/2009	£ / R On 14-June-10	11.70	Call	Currency Future	1447	1297	1447	1297	0.00
13/11/2009	£ / R On 14-June-10	11.70	Put	Currency Future	181	218	181	218	0.00
13/11/2009	£ / R On 14-June-10	15.20	Call	Currency Future	223	196	223	196	0.00
13/11/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2456	2616	2456	2616	0.00
13/11/2009	£ / R On 14-June-10	16.20	Call	Currency Future	134	118	134	118	0.00
13/11/2009	£ / R On 14-June-10	16.20	Put	Currency Future	3368	3539	3368	3539	0.00
13/11/2009	£ / R On 14-June-10	17.20	Call	Currency Future	82	71	82	71	0.00
13/11/2009	£ / R On 14-June-10	17.20	Put	Currency Future	4316	4492	4316	4492	0.00
13/11/2009	£ / R On 14-June-10	18.20	Call	Currency Future	48	42	48	42	0.00
13/11/2009	£ / R On 14-June-10	18.20	Put	Currency Future	5281	5462	5281	5462	0.00
13/11/2009	£ / R On 15-March-10	9.55	Call	Currency Future	3218	3042	3218	3042	0.00
13/11/2009	£ / R On 15-March-10	9.55	Put	Currency Future	15	18	15	18	0.00
13/11/2009	£ / R On 15-March-10	10.55	Call	Currency Future	2241	2068	2241	2068	0.00
13/11/2009	£ / R On 15-March-10	10.55	Put	Currency Future	38	44	38	44	0.00
13/11/2009	£ / R On 15-March-10	11.55	Call	Currency Future	1305	1140	1305	1140	0.00
13/11/2009	£ / R On 15-March-10	11.55	Put	Currency Future	102	116	102	116	0.00
13/11/2009	£ / R On 15-March-10	14.55	Call	Currency Future	138	119	138	119	0.00
13/11/2009	£ / R On 15-March-10	14.55	Put	Currency Future	1935	2095	1935	2095	0.00
13/11/2009	£ / R On 15-March-10	15.55	Call	Currency Future	69	58	69	58	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 15-March-10	15.55	Put	Currency Future	2866	3034	2866	3034	0.00
13/11/2009	£ / R On 15-March-10	16.55	Call	Currency Future	36	31	36	31	0.00
13/11/2009	£ / R On 15-March-10	16.55	Put	Currency Future	3833	4007	3833	4007	0.00
13/11/2009	£ / R On 15-March-10	17.55	Call	Currency Future	23	20	23	20	0.00
13/11/2009	£ / R On 15-March-10	17.55	Put	Currency Future	4819	4996	4819	4996	0.00
13/11/2009	£ / R On 15-March-10	9.75	Call	Currency Future	3022	2845	3022	2845	0.00
13/11/2009	£ / R On 15-March-10	9.75	Put	Currency Future	19	22	19	22	0.00
13/11/2009	£ / R On 15-March-10	10.75	Call	Currency Future	2048	1877	2048	1877	0.00
13/11/2009	£ / R On 15-March-10	10.75	Put	Currency Future	45	53	45	53	0.00
13/11/2009	£ / R On 15-March-10	11.75	Call	Currency Future	1128	991	1128	991	0.00
13/11/2009	£ / R On 15-March-10	11.75	Put	Currency Future	125	167	125	167	0.00
13/11/2009	£ / R On 15-March-10	14.75	Call	Currency Future	121	103	121	103	0.00
13/11/2009	£ / R On 15-March-10	14.75	Put	Currency Future	2118	2279	2118	2279	0.00
13/11/2009	£ / R On 15-March-10	15.75	Call	Currency Future	60	51	60	51	0.00
13/11/2009	£ / R On 15-March-10	15.75	Put	Currency Future	3057	3227	3057	3227	0.00
13/11/2009	£ / R On 15-March-10	16.75	Call	Currency Future	32	28	32	28	0.00
13/11/2009	£ / R On 15-March-10	16.75	Put	Currency Future	4029	4204	4029	4204	0.00
13/11/2009	£ / R On 15-March-10	17.75	Call	Currency Future	21	18	21	18	0.00
13/11/2009	£ / R On 15-March-10	17.75	Put	Currency Future	5018	5195	5018	5195	0.00
13/11/2009	£ / R On 15-March-10	9.65	Call	Currency Future	3120	2944	3120	2944	0.00
13/11/2009	£ / R On 15-March-10	9.65	Put	Currency Future	17	20	17	20	0.00
13/11/2009	£ / R On 15-March-10	10.65	Call	Currency Future	2144	1972	2144	1972	0.00
13/11/2009	£ / R On 15-March-10	10.65	Put	Currency Future	41	48	41	48	0.00
13/11/2009	£ / R On 15-March-10	11.65	Call	Currency Future	1216	1064	1216	1064	0.00
13/11/2009	£ / R On 15-March-10	11.65	Put	Currency Future	113	140	113	140	0.00
13/11/2009	£ / R On 15-March-10	14.65	Call	Currency Future	130	111	130	111	0.00
13/11/2009	£ / R On 15-March-10	14.65	Put	Currency Future	2026	2187	2026	2187	0.00
13/11/2009	£ / R On 15-March-10	15.65	Call	Currency Future	64	55	64	55	0.00
13/11/2009	£ / R On 15-March-10	15.65	Put	Currency Future	2961	3131	2961	3131	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 15-March-10	16.65	Call	Currency Future	34	30	34	30	0.00
13/11/2009	£ / R On 15-March-10	16.65	Put	Currency Future	3931	4106	3931	4106	0.00
13/11/2009	£ / R On 15-March-10	17.65	Call	Currency Future	22	19	22	19	0.00
13/11/2009	£ / R On 15-March-10	17.65	Put	Currency Future	4919	5095	4919	5095	0.00
13/11/2009	£ / R On 14-June-10	10.70	Call	Currency Future	2325	2143	2325	2143	0.00
13/11/2009	£ / R On 14-June-10	10.70	Put	Currency Future	58	64	58	64	0.00
13/11/2009	£ / R On 14-June-10	11.70	Call	Currency Future	1447	1297	1447	1297	0.00
13/11/2009	£ / R On 14-June-10	11.70	Put	Currency Future	181	218	181	218	0.00
13/11/2009	£ / R On 14-June-10	15.20	Call	Currency Future	223	196	223	196	0.00
13/11/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2456	2616	2456	2616	0.00
13/11/2009	£ / R On 14-June-10	10.00	Call	Currency Future	3007	2823	3007	2823	0.00
13/11/2009	£ / R On 14-June-10	10.00	Put	Currency Future	41	44	41	44	0.00
13/11/2009	£ / R On 14-June-10	11.00	Call	Currency Future	2038	1872	2038	1872	0.00
13/11/2009	£ / R On 14-June-10	11.00	Put	Currency Future	72	93	72	93	0.00
13/11/2009	£ / R On 14-June-10	12.00	Call	Currency Future	1224	1097	1224	1097	0.00
13/11/2009	£ / R On 14-June-10	12.00	Put	Currency Future	257	317	257	317	0.00
13/11/2009	£ / R On 14-June-10	18.50	Call	Currency Future	41	36	41	36	0.00
13/11/2009	£ / R On 14-June-10	18.50	Put	Currency Future	5574	5756	5574	5756	0.00
13/11/2009	£ / R On 14-December-09	14.10	Call	Currency Future	32	26	32	26	0.00
13/11/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1588	1756	1588	1756	0.00
13/11/2009	£ / R On 14-June-10	11.10	Call	Currency Future	1949	1785	1949	1785	0.00
13/11/2009	£ / R On 14-June-10	11.10	Put	Currency Future	83	106	83	106	0.00
13/11/2009	£ / R On 14-June-10	12.10	Call	Currency Future	1159	1037	1159	1037	0.00
13/11/2009	£ / R On 14-June-10	12.10	Put	Currency Future	292	357	292	357	0.00
13/11/2009	£ / R On 14-June-10	15.60	Call	Currency Future	181	159	181	159	0.00
13/11/2009	£ / R On 14-June-10	15.60	Put	Currency Future	2815	2980	2815	2980	0.00
13/11/2009	£ / R On 14-June-10	16.60	Call	Currency Future	111	98	111	98	0.00
13/11/2009	£ / R On 14-June-10	16.60	Put	Currency Future	3744	3918	3744	3918	0.00
13/11/2009	£ / R On 14-June-10	18.60	Call	Currency Future	39	34	39	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
13/11/2009	£ / R On 14-June-10	18.60	Put	Currency Future	5672	5854	5672	5854	0.00
13/11/2009	£ / R On 15-March-10	9.90	Call	Currency Future	2875	2699	2875	2699	0.00
13/11/2009	£ / R On 15-March-10	9.90	Put	Currency Future	21	25	21	25	0.00
13/11/2009	£ / R On 15-March-10	10.90	Call	Currency Future	1905	1735	1905	1735	0.00
13/11/2009	£ / R On 15-March-10	10.90	Put	Currency Future	52	61	52	61	0.00
13/11/2009	£ / R On 15-March-10	11.90	Call	Currency Future	1017	887	1017	887	0.00
13/11/2009	£ / R On 15-March-10	11.90	Put	Currency Future	164	214	164	214	0.00
13/11/2009	£ / R On 15-March-10	14.90	Call	Currency Future	109	92	109	92	0.00
13/11/2009	£ / R On 15-March-10	14.90	Put	Currency Future	2256	2418	2256	2418	0.00
13/11/2009	£ / R On 15-March-10	15.90	Call	Currency Future	55	46	55	46	0.00
13/11/2009	£ / R On 15-March-10	15.90	Put	Currency Future	3201	3372	3201	3372	0.00
13/11/2009	£ / R On 15-March-10	16.90	Call	Currency Future	30	26	30	26	0.00
13/11/2009	£ / R On 15-March-10	16.90	Put	Currency Future	4177	4352	4177	4352	0.00
13/11/2009	£ / R On 15-March-10	17.90	Call	Currency Future	20	17	20	17	0.00
13/11/2009	£ / R On 15-March-10	17.90	Put	Currency Future	5167	5344	5167	5344	0.00
13/11/2009	£ / R On 14-December-09	13.95	Call	Currency Future	38	31	38	31	0.00
13/11/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1444	1611	1444	1611	0.00
13/11/2009	£ / R On 15-March-10	13.70	Call	Currency Future	254	216	254	216	0.00
13/11/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1200	1342	1200	1342	0.00
13/11/2009	£ / R On 14-December-09	13.50	Call	Currency Future	67	53	67	53	0.00
13/11/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1023	1184	1023	1184	0.00
13/11/2009	£ / R On 14-June-10	9.55	Call	Currency Future	3447	3263	3447	3263	0.00
13/11/2009	£ / R On 14-June-10	9.55	Put	Currency Future	30	33	30	33	0.00
13/11/2009	£ / R On 14-June-10	10.55	Call	Currency Future	2470	2288	2470	2288	0.00
13/11/2009	£ / R On 14-June-10	10.55	Put	Currency Future	54	59	54	59	0.00
13/11/2009	£ / R On 14-June-10	11.55	Call	Currency Future	1567	1413	1567	1413	0.00
13/11/2009	£ / R On 14-June-10	11.55	Put	Currency Future	150	184	150	184	0.00
13/11/2009	£ / R On 14-June-10	15.05	Call	Currency Future	241	212	241	212	0.00
13/11/2009	£ / R On 14-June-10	15.05	Put	Currency Future	2325	2482	2325	2482	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-June-10	16.05	Call	Currency Future	145	127	145	127	0.00
13/11/2009	£ / R On 14-June-10	16.05	Put	Currency Future	3228	3398	3228	3398	0.00
13/11/2009	£ / R On 14-June-10	17.05	Call	Currency Future	90	77	90	77	0.00
13/11/2009	£ / R On 14-June-10	17.05	Put	Currency Future	4173	4348	4173	4348	0.00
13/11/2009	£ / R On 14-June-10	18.05	Call	Currency Future	52	45	52	45	0.00
13/11/2009	£ / R On 14-June-10	18.05	Put	Currency Future	5135	5316	5135	5316	0.00
13/11/2009	£ / R On 15-March-10	9.30	Call	Currency Future	3465	3288	3465	3288	0.00
13/11/2009	£ / R On 15-March-10	9.30	Put	Currency Future	12	14	12	14	0.00
13/11/2009	£ / R On 15-March-10	10.30	Call	Currency Future	2483	2309	2483	2309	0.00
13/11/2009	£ / R On 15-March-10	10.30	Put	Currency Future	30	35	30	35	0.00
13/11/2009	£ / R On 15-March-10	11.30	Call	Currency Future	1532	1364	1532	1364	0.00
13/11/2009	£ / R On 15-March-10	11.30	Put	Currency Future	78	90	78	90	0.00
13/11/2009	£ / R On 15-March-10	12.30	Call	Currency Future	756	649	756	649	0.00
13/11/2009	£ / R On 15-March-10	12.30	Put	Currency Future	303	375	303	375	0.00
13/11/2009	£ / R On 15-March-10	14.30	Call	Currency Future	164	141	164	141	0.00
13/11/2009	£ / R On 15-March-10	14.30	Put	Currency Future	1711	1867	1711	1867	0.00
13/11/2009	£ / R On 15-March-10	15.30	Call	Currency Future	82	69	82	69	0.00
13/11/2009	£ / R On 15-March-10	15.30	Put	Currency Future	2629	2795	2629	2795	0.00
13/11/2009	£ / R On 15-March-10	16.30	Call	Currency Future	42	36	42	36	0.00
13/11/2009	£ / R On 15-March-10	16.30	Put	Currency Future	3589	3762	3589	3762	0.00
13/11/2009	£ / R On 15-March-10	17.30	Call	Currency Future	25	22	25	22	0.00
13/11/2009	£ / R On 15-March-10	17.30	Put	Currency Future	4572	4748	4572	4748	0.00
13/11/2009	£ / R On 14-December-09	10.10	Call	Currency Future	2448	2274	2448	2274	0.00
13/11/2009	£ / R On 14-December-09	10.10	Put	Currency Future	4	5	4	5	0.00
13/11/2009	£ / R On 14-December-09	11.10	Call	Currency Future	1460	1292	1460	1292	0.00
13/11/2009	£ / R On 14-December-09	11.10	Put	Currency Future	16	22	16	22	0.00
13/11/2009	£ / R On 14-December-09	17.10	Call	Currency Future	2	2	2	2	0.00
13/11/2009	£ / R On 14-December-09	17.10	Put	Currency Future	4558	4732	4558	4732	0.00
13/11/2009	£ / R On 14-December-09	19.10	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
13/11/2009	£ / R On 14-December-09	19.10	Put	Currency Future	6557	6731	6557	6731	0.00
13/11/2009	£ / R On 14-December-09	21.10	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	21.10	Put	Currency Future	8556	8730	8556	8730	0.00
13/11/2009	£ / R On 14-June-10	19.55	Call	Currency Future	27	25	27	25	0.00
13/11/2009	£ / R On 14-June-10	19.55	Put	Currency Future	6611	6795	6611	6795	0.00
13/11/2009	£ / R On 14-June-10	21.55	Call	Currency Future	14	12	14	12	0.00
13/11/2009	£ / R On 14-June-10	21.55	Put	Currency Future	8597	8782	8597	8782	0.00
13/11/2009	£ / R On 15-March-10	19.30	Call	Currency Future	11	10	11	10	0.00
13/11/2009	£ / R On 15-March-10	19.30	Put	Currency Future	6558	6736	6558	6736	0.00
13/11/2009	£ / R On 15-March-10	21.30	Call	Currency Future	4	3	4	3	0.00
13/11/2009	£ / R On 15-March-10	21.30	Put	Currency Future	8551	8730	8551	8730	0.00
13/11/2009	£ / R On 14-December-09	9.20	Call	Currency Future	3344	3171	3344	3171	0.00
13/11/2009	£ / R On 14-December-09	9.20	Put	Currency Future	0	1	0	1	0.00
13/11/2009	£ / R On 14-December-09	10.20	Call	Currency Future	2348	2175	2348	2175	0.00
13/11/2009	£ / R On 14-December-09	10.20	Put	Currency Future	4	6	4	6	0.00
13/11/2009	£ / R On 14-December-09	11.20	Call	Currency Future	1363	1196	1363	1196	0.00
13/11/2009	£ / R On 14-December-09	11.20	Put	Currency Future	19	26	19	26	0.00
13/11/2009	£ / R On 14-December-09	17.20	Call	Currency Future	2	1	2	1	0.00
13/11/2009	£ / R On 14-December-09	17.20	Put	Currency Future	4658	4832	4658	4832	0.00
13/11/2009	£ / R On 14-December-09	19.20	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	19.20	Put	Currency Future	6657	6831	6657	6831	0.00
13/11/2009	£ / R On 14-December-09	21.20	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	21.20	Put	Currency Future	8656	8830	8656	8830	0.00
13/11/2009	£ / R On 14-June-10	10.65	Call	Currency Future	2373	2191	2373	2191	0.00
13/11/2009	£ / R On 14-June-10	10.65	Put	Currency Future	57	62	57	62	0.00
13/11/2009	£ / R On 14-June-10	11.65	Call	Currency Future	1487	1335	1487	1335	0.00
13/11/2009	£ / R On 14-June-10	11.65	Put	Currency Future	170	206	170	206	0.00
13/11/2009	£ / R On 14-June-10	19.65	Call	Currency Future	26	24	26	24	0.00
13/11/2009	£ / R On 14-June-10	19.65	Put	Currency Future	6710	6895	6710	6895	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-June-10	21.65	Call	Currency Future	13	11	13	11	0.00
13/11/2009	£ / R On 14-June-10	21.65	Put	Currency Future	8696	8881	8696	8881	0.00
13/11/2009	£ / R On 15-March-10	9.45	Call	Currency Future	3317	3140	3317	3140	0.00
13/11/2009	£ / R On 15-March-10	9.45	Put	Currency Future	14	16	14	16	0.00
13/11/2009	£ / R On 15-March-10	10.45	Call	Currency Future	2338	2164	2338	2164	0.00
13/11/2009	£ / R On 15-March-10	10.45	Put	Currency Future	35	40	35	40	0.00
13/11/2009	£ / R On 15-March-10	11.45	Call	Currency Future	1395	1229	1395	1229	0.00
13/11/2009	£ / R On 15-March-10	11.45	Put	Currency Future	92	105	92	105	0.00
13/11/2009	£ / R On 15-March-10	15.45	Call	Currency Future	74	62	74	62	0.00
13/11/2009	£ / R On 15-March-10	15.45	Put	Currency Future	2771	2939	2771	2939	0.00
13/11/2009	£ / R On 15-March-10	17.45	Call	Currency Future	24	21	24	21	0.00
13/11/2009	£ / R On 15-March-10	17.45	Put	Currency Future	4720	4897	4720	4897	0.00
13/11/2009	£ / R On 15-March-10	19.45	Call	Currency Future	11	9	11	9	0.00
13/11/2009	£ / R On 15-March-10	19.45	Put	Currency Future	6708	6885	6708	6885	0.00
13/11/2009	£ / R On 15-March-10	21.45	Call	Currency Future	4	3	4	3	0.00
13/11/2009	£ / R On 15-March-10	21.45	Put	Currency Future	8701	8879	8701	8879	0.00
13/11/2009	£ / R On 14-December-09	10.35	Call	Currency Future	2199	2027	2199	2027	0.00
13/11/2009	£ / R On 14-December-09	10.35	Put	Currency Future	5	7	5	7	0.00
13/11/2009	£ / R On 14-December-09	11.35	Call	Currency Future	1219	1053	1219	1053	0.00
13/11/2009	£ / R On 14-December-09	11.35	Put	Currency Future	25	33	25	33	0.00
13/11/2009	£ / R On 14-December-09	17.35	Call	Currency Future	2	1	2	1	0.00
13/11/2009	£ / R On 14-December-09	17.35	Put	Currency Future	4808	4982	4808	4982	0.00
13/11/2009	£ / R On 14-December-09	19.35	Call	Currency Future	1	0	1	0	0.00
13/11/2009	£ / R On 14-December-09	19.35	Put	Currency Future	6807	6981	6807	6981	0.00
13/11/2009	£ / R On 14-December-09	21.35	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	21.35	Put	Currency Future	8806	8980	8806	8980	0.00
13/11/2009	£ / R On 14-June-10	19.75	Call	Currency Future	26	23	26	23	0.00
13/11/2009	£ / R On 14-June-10	19.75	Put	Currency Future	6809	6994	6809	6994	0.00
13/11/2009	£ / R On 14-June-10	21.75	Call	Currency Future	12	10	12	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
13/11/2009	£ / R On 14-June-10	21.75	Put	Currency Future	8795	8981	8795	8981	0.00
13/11/2009	£ / R On 15-March-10	19.55	Call	Currency Future	10	9	10	9	0.00
13/11/2009	£ / R On 15-March-10	19.55	Put	Currency Future	6807	6985	6807	6985	0.00
13/11/2009	£ / R On 15-March-10	21.55	Call	Currency Future	4	3	4	3	0.00
13/11/2009	£ / R On 15-March-10	21.55	Put	Currency Future	8800	8979	8800	8979	0.00
13/11/2009	£ / R On 14-June-10	9.80	Call	Currency Future	3202	3019	3202	3019	0.00
13/11/2009	£ / R On 14-June-10	9.80	Put	Currency Future	36	39	36	39	0.00
13/11/2009	£ / R On 14-June-10	10.80	Call	Currency Future	2228	2050	2228	2050	0.00
13/11/2009	£ / R On 14-June-10	10.80	Put	Currency Future	61	70	61	70	0.00
13/11/2009	£ / R On 14-June-10	11.80	Call	Currency Future	1370	1226	1370	1226	0.00
13/11/2009	£ / R On 14-June-10	11.80	Put	Currency Future	203	246	203	246	0.00
13/11/2009	£ / R On 14-June-10	15.80	Call	Currency Future	164	144	164	144	0.00
13/11/2009	£ / R On 14-June-10	15.80	Put	Currency Future	2997	3164	2997	3164	0.00
13/11/2009	£ / R On 14-June-10	17.80	Call	Currency Future	59	52	59	52	0.00
13/11/2009	£ / R On 14-June-10	17.80	Put	Currency Future	4893	5072	4893	5072	0.00
13/11/2009	£ / R On 14-June-10	19.80	Call	Currency Future	25	23	25	23	0.00
13/11/2009	£ / R On 14-June-10	19.80	Put	Currency Future	6859	7044	6859	7044	0.00
13/11/2009	£ / R On 14-June-10	21.80	Call	Currency Future	12	10	12	10	0.00
13/11/2009	£ / R On 14-June-10	21.80	Put	Currency Future	8845	9030	8845	9030	0.00
13/11/2009	£ / R On 15-March-10	19.60	Call	Currency Future	10	9	10	9	0.00
13/11/2009	£ / R On 15-March-10	19.60	Put	Currency Future	6857	7035	6857	7035	0.00
13/11/2009	£ / R On 15-March-10	21.60	Call	Currency Future	3	3	3	3	0.00
13/11/2009	£ / R On 15-March-10	21.60	Put	Currency Future	8850	9029	8850	9029	0.00
13/11/2009	£ / R On 14-December-09	9.30	Call	Currency Future	3245	3071	3245	3071	0.00
13/11/2009	£ / R On 14-December-09	9.30	Put	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	10.30	Call	Currency Future	2249	2076	2249	2076	0.00
13/11/2009	£ / R On 14-December-09	10.30	Put	Currency Future	5	7	5	7	0.00
13/11/2009	£ / R On 14-December-09	15.30	Call	Currency Future	8	7	8	7	0.00
13/11/2009	£ / R On 14-December-09	15.30	Put	Currency Future	2764	2937	2764	2937	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-December-09	19.30	Call	Currency Future	1	0	1	0	0.00
13/11/2009	£ / R On 14-December-09	19.30	Put	Currency Future	6757	6931	6757	6931	0.00
13/11/2009	£ / R On 14-December-09	21.30	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	21.30	Put	Currency Future	8756	8930	8756	8930	0.00
13/11/2009	£ / R On 14-December-09	9.50	Call	Currency Future	3045	2872	3045	2872	0.00
13/11/2009	£ / R On 14-December-09	9.50	Put	Currency Future	1	2	1	2	0.00
13/11/2009	£ / R On 14-December-09	10.50	Call	Currency Future	2051	1878	2051	1878	0.00
13/11/2009	£ / R On 14-December-09	10.50	Put	Currency Future	7	9	7	9	0.00
13/11/2009	£ / R On 14-December-09	11.50	Call	Currency Future	1076	917	1076	917	0.00
13/11/2009	£ / R On 14-December-09	11.50	Put	Currency Future	32	47	32	47	0.00
13/11/2009	£ / R On 14-December-09	15.50	Call	Currency Future	7	6	7	6	0.00
13/11/2009	£ / R On 14-December-09	15.50	Put	Currency Future	2963	3136	2963	3136	0.00
13/11/2009	£ / R On 14-December-09	17.50	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	17.50	Put	Currency Future	4957	5132	4957	5132	0.00
13/11/2009	£ / R On 14-December-09	19.50	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	19.50	Put	Currency Future	6957	7131	6957	7131	0.00
13/11/2009	£ / R On 14-December-09	21.50	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	21.50	Put	Currency Future	8956	9130	8956	9130	0.00
13/11/2009	£ / R On 14-June-10	10.95	Call	Currency Future	2083	1916	2083	1916	0.00
13/11/2009	£ / R On 14-June-10	10.95	Put	Currency Future	67	87	67	87	0.00
13/11/2009	£ / R On 14-June-10	11.95	Call	Currency Future	1257	1128	1257	1128	0.00
13/11/2009	£ / R On 14-June-10	11.95	Put	Currency Future	240	298	240	298	0.00
13/11/2009	£ / R On 14-June-10	15.95	Call	Currency Future	152	134	152	134	0.00
13/11/2009	£ / R On 14-June-10	15.95	Put	Currency Future	3135	3304	3135	3304	0.00
13/11/2009	£ / R On 14-June-10	17.95	Call	Currency Future	55	48	55	48	0.00
13/11/2009	£ / R On 14-June-10	17.95	Put	Currency Future	5038	5218	5038	5218	0.00
13/11/2009	£ / R On 14-June-10	19.95	Call	Currency Future	24	22	24	22	0.00
13/11/2009	£ / R On 14-June-10	19.95	Put	Currency Future	7008	7193	7008	7193	0.00
13/11/2009	£ / R On 14-June-10	21.95	Call	Currency Future	11	9	11	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
13/11/2009	£ / R On 14-June-10	21.95	Put	Currency Future	8994	9180	8994	9180	0.00
13/11/2009	£ / R On 14-June-10	15.95	Call	Currency Future	152	134	152	134	0.00
13/11/2009	£ / R On 14-June-10	15.95	Put	Currency Future	3135	3304	3135	3304	0.00
13/11/2009	£ / R On 15-March-10	19.75	Call	Currency Future	9	8	9	8	0.00
13/11/2009	£ / R On 15-March-10	19.75	Put	Currency Future	7006	7184	7006	7184	0.00
13/11/2009	£ / R On 15-March-10	21.75	Call	Currency Future	3	2	3	2	0.00
13/11/2009	£ / R On 15-March-10	21.75	Put	Currency Future	9000	9179	9000	9179	0.00
13/11/2009	£ / R On 14-December-09	9.65	Call	Currency Future	2896	2722	2896	2722	0.00
13/11/2009	£ / R On 14-December-09	9.65	Put	Currency Future	2	2	2	2	0.00
13/11/2009	£ / R On 14-December-09	10.65	Call	Currency Future	1902	1731	1902	1731	0.00
13/11/2009	£ / R On 14-December-09	10.65	Put	Currency Future	8	11	8	11	0.00
13/11/2009	£ / R On 14-December-09	15.65	Call	Currency Future	6	5	6	5	0.00
13/11/2009	£ / R On 14-December-09	15.65	Put	Currency Future	3112	3285	3112	3285	0.00
13/11/2009	£ / R On 14-December-09	17.65	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	17.65	Put	Currency Future	5107	5281	5107	5281	0.00
13/11/2009	£ / R On 14-December-09	19.65	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	19.65	Put	Currency Future	7107	7281	7107	7281	0.00
13/11/2009	£ / R On 14-December-09	21.65	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	21.65	Put	Currency Future	9106	9280	9106	9280	0.00
13/11/2009	£ / R On 14-December-09	9.70	Call	Currency Future	2846	2672	2846	2672	0.00
13/11/2009	£ / R On 14-December-09	9.70	Put	Currency Future	2	3	2	3	0.00
13/11/2009	£ / R On 14-December-09	10.70	Call	Currency Future	1853	1682	1853	1682	0.00
13/11/2009	£ / R On 14-December-09	10.70	Put	Currency Future	9	12	9	12	0.00
13/11/2009	£ / R On 14-December-09	11.70	Call	Currency Future	893	744	893	744	0.00
13/11/2009	£ / R On 14-December-09	11.70	Put	Currency Future	49	74	49	74	0.00
13/11/2009	£ / R On 14-December-09	15.70	Call	Currency Future	5	5	5	5	0.00
13/11/2009	£ / R On 14-December-09	15.70	Put	Currency Future	3162	3335	3162	3335	0.00
13/11/2009	£ / R On 14-December-09	17.70	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	17.70	Put	Currency Future	5157	5331	5157	5331	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-December-09	19.70	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	19.70	Put	Currency Future	7157	7331	7157	7331	0.00
13/11/2009	£ / R On 14-December-09	21.70	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	21.70	Put	Currency Future	9156	9330	9156	9330	0.00
13/11/2009	£ / R On 14-June-10	20.00	Call	Currency Future	24	22	24	22	0.00
13/11/2009	£ / R On 14-June-10	20.00	Put	Currency Future	7057	7243	7057	7243	0.00
13/11/2009	£ / R On 14-June-10	22.00	Call	Currency Future	10	9	10	9	0.00
13/11/2009	£ / R On 14-June-10	22.00	Put	Currency Future	9044	9229	9044	9229	0.00
13/11/2009	£ / R On 14-June-10	16.15	Call	Currency Future	138	121	138	121	0.00
13/11/2009	£ / R On 14-June-10	16.15	Put	Currency Future	3321	3492	3321	3492	0.00
13/11/2009	£ / R On 14-June-10	18.15	Call	Currency Future	49	43	49	43	0.00
13/11/2009	£ / R On 14-June-10	18.15	Put	Currency Future	5233	5413	5233	5413	0.00
13/11/2009	£ / R On 14-June-10	22.15	Call	Currency Future	10	8	10	8	0.00
13/11/2009	£ / R On 14-June-10	22.15	Put	Currency Future	9193	9379	9193	9379	0.00
13/11/2009	£ / R On 15-March-10	19.85	Call	Currency Future	9	8	9	8	0.00
13/11/2009	£ / R On 15-March-10	19.85	Put	Currency Future	7106	7284	7106	7284	0.00
13/11/2009	£ / R On 15-March-10	21.85	Call	Currency Future	3	2	3	2	0.00
13/11/2009	£ / R On 15-March-10	21.85	Put	Currency Future	9100	9278	9100	9278	0.00
13/11/2009	£ / R On 15-March-10	19.90	Call	Currency Future	9	8	9	8	0.00
13/11/2009	£ / R On 15-March-10	19.90	Put	Currency Future	7156	7334	7156	7334	0.00
13/11/2009	£ / R On 15-March-10	21.90	Call	Currency Future	3	2	3	2	0.00
13/11/2009	£ / R On 15-March-10	21.90	Put	Currency Future	9150	9328	9150	9328	0.00
13/11/2009	£ / R On 14-December-09	9.75	Call	Currency Future	2796	2622	2796	2622	0.00
13/11/2009	£ / R On 14-December-09	9.75	Put	Currency Future	2	3	2	3	0.00
13/11/2009	£ / R On 14-December-09	10.75	Call	Currency Future	1803	1632	1803	1632	0.00
13/11/2009	£ / R On 14-December-09	10.75	Put	Currency Future	10	13	10	13	0.00
13/11/2009	£ / R On 14-December-09	15.75	Call	Currency Future	5	4	5	4	0.00
13/11/2009	£ / R On 14-December-09	15.75	Put	Currency Future	3211	3385	3211	3385	0.00
13/11/2009	£ / R On 14-December-09	17.75	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
13/11/2009	£ / R On 14-December-09	17.75	Put	Currency Future	5207	5381	5207	5381	0.00
13/11/2009	£ / R On 14-December-09	19.75	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	19.75	Put	Currency Future	7207	7381	7207	7381	0.00
13/11/2009	£ / R On 14-December-09	21.75	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	21.75	Put	Currency Future	9206	9380	9206	9380	0.00
13/11/2009	£ / R On 14-June-10	10.20	Call	Currency Future	2812	2628	2812	2628	0.00
13/11/2009	£ / R On 14-June-10	10.20	Put	Currency Future	45	49	45	49	0.00
13/11/2009	£ / R On 14-June-10	11.20	Call	Currency Future	1862	1700	1862	1700	0.00
13/11/2009	£ / R On 14-June-10	11.20	Put	Currency Future	95	120	95	120	0.00
13/11/2009	£ / R On 14-June-10	20.20	Call	Currency Future	23	21	23	21	0.00
13/11/2009	£ / R On 14-June-10	20.20	Put	Currency Future	7256	7441	7256	7441	0.00
13/11/2009	£ / R On 14-June-10	22.20	Call	Currency Future	9	8	9	8	0.00
13/11/2009	£ / R On 14-June-10	22.20	Put	Currency Future	9243	9428	9243	9428	0.00
13/11/2009	£ / R On 15-March-10	19.95	Call	Currency Future	9	8	9	8	0.00
13/11/2009	£ / R On 15-March-10	19.95	Put	Currency Future	7206	7384	7206	7384	0.00
13/11/2009	£ / R On 15-March-10	21.95	Call	Currency Future	3	2	3	2	0.00
13/11/2009	£ / R On 15-March-10	21.95	Put	Currency Future	9200	9378	9200	9378	0.00
13/11/2009	£ / R On 14-December-09	9.85	Call	Currency Future	2696	2523	2696	2523	0.00
13/11/2009	£ / R On 14-December-09	9.85	Put	Currency Future	3	3	3	3	0.00
13/11/2009	£ / R On 14-December-09	11.85	Call	Currency Future	764	621	764	621	0.00
13/11/2009	£ / R On 14-December-09	11.85	Put	Currency Future	70	102	70	102	0.00
13/11/2009	£ / R On 14-December-09	15.85	Call	Currency Future	5	4	5	4	0.00
13/11/2009	£ / R On 14-December-09	15.85	Put	Currency Future	3311	3484	3311	3484	0.00
13/11/2009	£ / R On 14-December-09	17.85	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	17.85	Put	Currency Future	5307	5481	5307	5481	0.00
13/11/2009	£ / R On 14-December-09	21.85	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	21.85	Put	Currency Future	9306	9480	9306	9480	0.00
13/11/2009	£ / R On 14-June-10	10.30	Call	Currency Future	2714	2531	2714	2531	0.00
13/11/2009	£ / R On 14-June-10	10.30	Put	Currency Future	47	51	47	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
13/11/2009	£ / R On 14-June-10	11.30	Call	Currency Future	1776	1616	1776	1616	0.00
13/11/2009	£ / R On 14-June-10	11.30	Put	Currency Future	109	136	109	136	0.00
13/11/2009	£ / R On 14-June-10	20.30	Call	Currency Future	22	20	22	20	0.00
13/11/2009	£ / R On 14-June-10	20.30	Put	Currency Future	7356	7541	7356	7541	0.00
13/11/2009	£ / R On 14-June-10	22.30	Call	Currency Future	9	7	9	7	0.00
13/11/2009	£ / R On 14-June-10	22.30	Put	Currency Future	9342	9528	9342	9528	0.00
13/11/2009	£ / R On 15-March-10	10.05	Call	Currency Future	2728	2552	2728	2552	0.00
13/11/2009	£ / R On 15-March-10	10.05	Put	Currency Future	24	28	24	28	0.00
13/11/2009	£ / R On 15-March-10	12.05	Call	Currency Future	913	792	913	792	0.00
13/11/2009	£ / R On 15-March-10	12.05	Put	Currency Future	210	268	210	268	0.00
13/11/2009	£ / R On 15-March-10	16.05	Call	Currency Future	49	42	49	42	0.00
13/11/2009	£ / R On 15-March-10	16.05	Put	Currency Future	3346	3518	3346	3518	0.00
13/11/2009	£ / R On 15-March-10	18.05	Call	Currency Future	19	17	19	17	0.00
13/11/2009	£ / R On 15-March-10	18.05	Put	Currency Future	5316	5493	5316	5493	0.00
13/11/2009	£ / R On 15-March-10	20.05	Call	Currency Future	8	7	8	7	0.00
13/11/2009	£ / R On 15-March-10	20.05	Put	Currency Future	7305	7483	7305	7483	0.00
13/11/2009	£ / R On 15-March-10	22.05	Call	Currency Future	2	2	2	2	0.00
13/11/2009	£ / R On 15-March-10	22.05	Put	Currency Future	9299	9478	9299	9478	0.00
13/11/2009	£ / R On 14-December-09	10.80	Call	Currency Future	1754	1583	1754	1583	0.00
13/11/2009	£ / R On 14-December-09	10.80	Put	Currency Future	10	14	10	14	0.00
13/11/2009	£ / R On 14-December-09	17.80	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	17.80	Put	Currency Future	5257	5431	5257	5431	0.00
13/11/2009	£ / R On 14-December-09	19.80	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	19.80	Put	Currency Future	7256	7431	7256	7431	0.00
13/11/2009	£ / R On 14-December-09	21.80	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	21.80	Put	Currency Future	9256	9430	9256	9430	0.00
13/11/2009	£ / R On 14-June-10	10.25	Call	Currency Future	2763	2579	2763	2579	0.00
13/11/2009	£ / R On 14-June-10	10.25	Put	Currency Future	46	50	46	50	0.00
13/11/2009	£ / R On 14-June-10	11.25	Call	Currency Future	1819	1658	1819	1658	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-June-10	11.25	Put	Currency Future	102	128	102	128	0.00
13/11/2009	£ / R On 14-June-10	12.25	Call	Currency Future	1067	951	1067	951	0.00
13/11/2009	£ / R On 14-June-10	12.25	Put	Currency Future	350	422	350	422	0.00
13/11/2009	£ / R On 14-June-10	20.25	Call	Currency Future	23	21	23	21	0.00
13/11/2009	£ / R On 14-June-10	20.25	Put	Currency Future	7306	7491	7306	7491	0.00
13/11/2009	£ / R On 14-June-10	22.25	Call	Currency Future	9	8	9	8	0.00
13/11/2009	£ / R On 14-June-10	22.25	Put	Currency Future	9292	9478	9292	9478	0.00
13/11/2009	£ / R On 14-June-10	18.10	Call	Currency Future	51	44	51	44	0.00
13/11/2009	£ / R On 14-June-10	18.10	Put	Currency Future	5184	5364	5184	5364	0.00
13/11/2009	£ / R On 14-June-10	20.10	Call	Currency Future	24	21	24	21	0.00
13/11/2009	£ / R On 14-June-10	20.10	Put	Currency Future	7157	7342	7157	7342	0.00
13/11/2009	£ / R On 14-June-10	22.10	Call	Currency Future	10	8	10	8	0.00
13/11/2009	£ / R On 14-June-10	22.10	Put	Currency Future	9143	9329	9143	9329	0.00
13/11/2009	£ / R On 14-December-09	9.55	Call	Currency Future	2996	2822	2996	2822	0.00
13/11/2009	£ / R On 14-December-09	9.55	Put	Currency Future	2	2	2	2	0.00
13/11/2009	£ / R On 14-December-09	10.55	Call	Currency Future	2001	1829	2001	1829	0.00
13/11/2009	£ / R On 14-December-09	10.55	Put	Currency Future	7	9	7	9	0.00
13/11/2009	£ / R On 14-December-09	11.55	Call	Currency Future	1028	873	1028	873	0.00
13/11/2009	£ / R On 14-December-09	11.55	Put	Currency Future	34	53	34	53	0.00
13/11/2009	£ / R On 14-December-09	15.55	Call	Currency Future	6	5	6	5	0.00
13/11/2009	£ / R On 14-December-09	15.55	Put	Currency Future	3012	3186	3012	3186	0.00
13/11/2009	£ / R On 14-December-09	17.55	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	17.55	Put	Currency Future	5007	5182	5007	5182	0.00
13/11/2009	£ / R On 14-December-09	19.55	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	19.55	Put	Currency Future	7007	7181	7007	7181	0.00
13/11/2009	£ / R On 14-December-09	21.55	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	21.55	Put	Currency Future	9006	9180	9006	9180	0.00
13/11/2009	£ / R On 15-March-10	19.80	Call	Currency Future	9	8	9	8	0.00
13/11/2009	£ / R On 15-March-10	19.80	Put	Currency Future	7056	7234	7056	7234	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 15-March-10	21.80	Call	Currency Future	3	2	3	2	0.00
13/11/2009	£ / R On 15-March-10	21.80	Put	Currency Future	9050	9228	9050	9228	0.00
13/11/2009	£ / R On 14-December-09	9.45	Call	Currency Future	3095	2921	3095	2921	0.00
13/11/2009	£ / R On 14-December-09	9.45	Put	Currency Future	1	2	1	2	0.00
13/11/2009	£ / R On 14-December-09	10.45	Call	Currency Future	2100	1928	2100	1928	0.00
13/11/2009	£ / R On 14-December-09	10.45	Put	Currency Future	6	8	6	8	0.00
13/11/2009	£ / R On 14-December-09	11.45	Call	Currency Future	1123	962	1123	962	0.00
13/11/2009	£ / R On 14-December-09	11.45	Put	Currency Future	29	42	29	42	0.00
13/11/2009	£ / R On 14-December-09	15.45	Call	Currency Future	7	6	7	6	0.00
13/11/2009	£ / R On 14-December-09	15.45	Put	Currency Future	2913	3086	2913	3086	0.00
13/11/2009	£ / R On 14-December-09	17.45	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	17.45	Put	Currency Future	4908	5082	4908	5082	0.00
13/11/2009	£ / R On 14-December-09	19.45	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	19.45	Put	Currency Future	6907	7081	6907	7081	0.00
13/11/2009	£ / R On 14-December-09	21.45	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	21.45	Put	Currency Future	8906	9080	8906	9080	0.00
13/11/2009	£ / R On 14-June-10	15.90	Call	Currency Future	156	137	156	137	0.00
13/11/2009	£ / R On 14-June-10	15.90	Put	Currency Future	3089	3257	3089	3257	0.00
13/11/2009	£ / R On 14-June-10	17.90	Call	Currency Future	56	49	56	49	0.00
13/11/2009	£ / R On 14-June-10	17.90	Put	Currency Future	4990	5169	4990	5169	0.00
13/11/2009	£ / R On 14-June-10	21.90	Call	Currency Future	11	9	11	9	0.00
13/11/2009	£ / R On 14-June-10	21.90	Put	Currency Future	8944	9130	8944	9130	0.00
13/11/2009	£ / R On 15-March-10	19.65	Call	Currency Future	10	9	10	9	0.00
13/11/2009	£ / R On 15-March-10	19.65	Put	Currency Future	6907	7085	6907	7085	0.00
13/11/2009	£ / R On 15-March-10	21.65	Call	Currency Future	3	3	3	3	0.00
13/11/2009	£ / R On 15-March-10	21.65	Put	Currency Future	8900	9079	8900	9079	0.00
13/11/2009	£ / R On 15-March-10	9.40	Call	Currency Future	3366	3189	3366	3189	0.00
13/11/2009	£ / R On 15-March-10	9.40	Put	Currency Future	13	15	13	15	0.00
13/11/2009	£ / R On 15-March-10	10.40	Call	Currency Future	2386	2212	2386	2212	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 15-March-10	10.40	Put	Currency Future	33	38	33	38	0.00
13/11/2009	£ / R On 15-March-10	11.40	Call	Currency Future	1440	1273	1440	1273	0.00
13/11/2009	£ / R On 15-March-10	11.40	Put	Currency Future	87	99	87	99	0.00
13/11/2009	£ / R On 15-March-10	15.40	Call	Currency Future	76	65	76	65	0.00
13/11/2009	£ / R On 15-March-10	15.40	Put	Currency Future	2723	2891	2723	2891	0.00
13/11/2009	£ / R On 15-March-10	17.40	Call	Currency Future	24	21	24	21	0.00
13/11/2009	£ / R On 15-March-10	17.40	Put	Currency Future	4671	4847	4671	4847	0.00
13/11/2009	£ / R On 15-March-10	19.40	Call	Currency Future	11	10	11	10	0.00
13/11/2009	£ / R On 15-March-10	19.40	Put	Currency Future	6658	6836	6658	6836	0.00
13/11/2009	£ / R On 15-March-10	21.40	Call	Currency Future	4	3	4	3	0.00
13/11/2009	£ / R On 15-March-10	21.40	Put	Currency Future	8651	8829	8651	8829	0.00
13/11/2009	£ / R On 14-December-09	9.05	Call	Currency Future	3494	3320	3494	3320	0.00
13/11/2009	£ / R On 14-December-09	9.05	Put	Currency Future	0	1	0	1	0.00
13/11/2009	£ / R On 14-December-09	10.05	Call	Currency Future	2497	2324	2497	2324	0.00
13/11/2009	£ / R On 14-December-09	10.05	Put	Currency Future	3	4	3	4	0.00
13/11/2009	£ / R On 14-December-09	11.05	Call	Currency Future	1509	1340	1509	1340	0.00
13/11/2009	£ / R On 14-December-09	11.05	Put	Currency Future	15	20	15	20	0.00
13/11/2009	£ / R On 14-December-09	12.05	Call	Currency Future	601	472	601	472	0.00
13/11/2009	£ / R On 14-December-09	12.05	Put	Currency Future	108	152	108	152	0.00
13/11/2009	£ / R On 14-December-09	15.05	Call	Currency Future	11	9	11	9	0.00
13/11/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2517	2689	2517	2689	0.00
13/11/2009	£ / R On 14-December-09	17.05	Call	Currency Future	2	2	2	2	0.00
13/11/2009	£ / R On 14-December-09	17.05	Put	Currency Future	4508	4682	4508	4682	0.00
13/11/2009	£ / R On 14-December-09	19.05	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	19.05	Put	Currency Future	6507	6681	6507	6681	0.00
13/11/2009	£ / R On 14-December-09	21.05	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	21.05	Put	Currency Future	8506	8680	8506	8680	0.00
13/11/2009	£ / R On 14-June-10	9.45	Call	Currency Future	3545	3360	3545	3360	0.00
13/11/2009	£ / R On 14-June-10	9.45	Put	Currency Future	28	31	28	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
13/11/2009	£ / R On 14-June-10	10.45	Call	Currency Future	2568	2385	2568	2385	0.00
13/11/2009	£ / R On 14-June-10	10.45	Put	Currency Future	51	55	51	55	0.00
13/11/2009	£ / R On 14-June-10	11.45	Call	Currency Future	1649	1493	1649	1493	0.00
13/11/2009	£ / R On 14-June-10	11.45	Put	Currency Future	133	163	133	163	0.00
13/11/2009	£ / R On 14-June-10	19.45	Call	Currency Future	28	25	28	25	0.00
13/11/2009	£ / R On 14-June-10	19.45	Put	Currency Future	6511	6696	6511	6696	0.00
13/11/2009	£ / R On 14-June-10	21.45	Call	Currency Future	14	12	14	12	0.00
13/11/2009	£ / R On 14-June-10	21.45	Put	Currency Future	8498	8683	8498	8683	0.00
13/11/2009	£ / R On 15-March-10	9.25	Call	Currency Future	3514	3337	3514	3337	0.00
13/11/2009	£ / R On 15-March-10	9.25	Put	Currency Future	11	13	11	13	0.00
13/11/2009	£ / R On 15-March-10	10.25	Call	Currency Future	2532	2357	2532	2357	0.00
13/11/2009	£ / R On 15-March-10	10.25	Put	Currency Future	29	33	29	33	0.00
13/11/2009	£ / R On 15-March-10	11.25	Call	Currency Future	1578	1410	1578	1410	0.00
13/11/2009	£ / R On 15-March-10	11.25	Put	Currency Future	75	86	75	86	0.00
13/11/2009	£ / R On 15-March-10	12.25	Call	Currency Future	786	676	786	676	0.00
13/11/2009	£ / R On 15-March-10	12.25	Put	Currency Future	283	352	283	352	0.00
13/11/2009	£ / R On 15-March-10	15.25	Call	Currency Future	85	72	85	72	0.00
13/11/2009	£ / R On 15-March-10	15.25	Put	Currency Future	2582	2748	2582	2748	0.00
13/11/2009	£ / R On 15-March-10	17.25	Call	Currency Future	26	23	26	23	0.00
13/11/2009	£ / R On 15-March-10	17.25	Put	Currency Future	4523	4699	4523	4699	0.00
13/11/2009	£ / R On 15-March-10	19.25	Call	Currency Future	12	10	12	10	0.00
13/11/2009	£ / R On 15-March-10	19.25	Put	Currency Future	6509	6686	6509	6686	0.00
13/11/2009	£ / R On 15-March-10	21.25	Call	Currency Future	4	4	4	4	0.00
13/11/2009	£ / R On 15-March-10	21.25	Put	Currency Future	8501	8680	8501	8680	0.00
13/11/2009	£ / R On 14-December-09	9.00	Call	Currency Future	3544	3370	3544	3370	0.00
13/11/2009	£ / R On 14-December-09	9.00	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	10.00	Call	Currency Future	2547	2374	2547	2374	0.00
13/11/2009	£ / R On 14-December-09	10.00	Put	Currency Future	3	4	3	4	0.00
13/11/2009	£ / R On 14-December-09	11.00	Call	Currency Future	1558	1389	1558	1389	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-December-09	11.00	Put	Currency Future	14	19	14	19	0.00
13/11/2009	£ / R On 14-December-09	17.00	Call	Currency Future	2	2	2	2	0.00
13/11/2009	£ / R On 14-December-09	17.00	Put	Currency Future	4458	4632	4458	4632	0.00
13/11/2009	£ / R On 14-December-09	19.00	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	19.00	Put	Currency Future	6457	6631	6457	6631	0.00
13/11/2009	£ / R On 14-December-09	21.00	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	21.00	Put	Currency Future	8456	8630	8456	8630	0.00
13/11/2009	£ / R On 14-June-10	19.40	Call	Currency Future	28	26	28	26	0.00
13/11/2009	£ / R On 14-June-10	19.40	Put	Currency Future	6462	6646	6462	6646	0.00
13/11/2009	£ / R On 14-June-10	21.40	Call	Currency Future	15	13	15	13	0.00
13/11/2009	£ / R On 14-June-10	21.40	Put	Currency Future	8448	8633	8448	8633	0.00
13/11/2009	£ / R On 15-March-10	9.20	Call	Currency Future	3564	3386	3564	3386	0.00
13/11/2009	£ / R On 15-March-10	9.20	Put	Currency Future	11	13	11	13	0.00
13/11/2009	£ / R On 15-March-10	10.20	Call	Currency Future	2581	2406	2581	2406	0.00
13/11/2009	£ / R On 15-March-10	10.20	Put	Currency Future	28	32	28	32	0.00
13/11/2009	£ / R On 15-March-10	11.20	Call	Currency Future	1624	1455	1624	1455	0.00
13/11/2009	£ / R On 15-March-10	11.20	Put	Currency Future	71	82	71	82	0.00
13/11/2009	£ / R On 15-March-10	15.20	Call	Currency Future	88	74	88	74	0.00
13/11/2009	£ / R On 15-March-10	15.20	Put	Currency Future	2535	2700	2535	2700	0.00
13/11/2009	£ / R On 15-March-10	17.20	Call	Currency Future	26	23	26	23	0.00
13/11/2009	£ / R On 15-March-10	17.20	Put	Currency Future	4473	4649	4473	4649	0.00
13/11/2009	£ / R On 15-March-10	19.20	Call	Currency Future	12	10	12	10	0.00
13/11/2009	£ / R On 15-March-10	19.20	Put	Currency Future	6459	6637	6459	6637	0.00
13/11/2009	£ / R On 15-March-10	21.20	Call	Currency Future	5	4	5	4	0.00
13/11/2009	£ / R On 15-March-10	21.20	Put	Currency Future	8451	8630	8451	8630	0.00
13/11/2009	£ / R On 15-March-10	9.35	Call	Currency Future	3416	3239	3416	3239	0.00
13/11/2009	£ / R On 15-March-10	9.35	Put	Currency Future	12	15	12	15	0.00
13/11/2009	£ / R On 15-March-10	10.35	Call	Currency Future	2435	2260	2435	2260	0.00
13/11/2009	£ / R On 15-March-10	10.35	Put	Currency Future	32	37	32	37	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 15-March-10	11.35	Call	Currency Future	1486	1319	1486	1319	0.00
13/11/2009	£ / R On 15-March-10	11.35	Put	Currency Future	83	95	83	95	0.00
13/11/2009	£ / R On 15-March-10	15.35	Call	Currency Future	79	67	79	67	0.00
13/11/2009	£ / R On 15-March-10	15.35	Put	Currency Future	2676	2843	2676	2843	0.00
13/11/2009	£ / R On 15-March-10	17.35	Call	Currency Future	25	22	25	22	0.00
13/11/2009	£ / R On 15-March-10	17.35	Put	Currency Future	4621	4798	4621	4798	0.00
13/11/2009	£ / R On 15-March-10	19.35	Call	Currency Future	11	10	11	10	0.00
13/11/2009	£ / R On 15-March-10	19.35	Put	Currency Future	6608	6786	6608	6786	0.00
13/11/2009	£ / R On 15-March-10	21.35	Call	Currency Future	4	3	4	3	0.00
13/11/2009	£ / R On 15-March-10	21.35	Put	Currency Future	8601	8779	8601	8779	0.00
13/11/2009	£ / R On 14-December-09	9.15	Call	Currency Future	3394	3220	3394	3220	0.00
13/11/2009	£ / R On 14-December-09	9.15	Put	Currency Future	0	1	0	1	0.00
13/11/2009	£ / R On 14-December-09	10.15	Call	Currency Future	2398	2225	2398	2225	0.00
13/11/2009	£ / R On 14-December-09	10.15	Put	Currency Future	4	5	4	5	0.00
13/11/2009	£ / R On 14-December-09	11.15	Call	Currency Future	1412	1244	1412	1244	0.00
13/11/2009	£ / R On 14-December-09	11.15	Put	Currency Future	18	24	18	24	0.00
13/11/2009	£ / R On 14-December-09	15.15	Call	Currency Future	10	8	10	8	0.00
13/11/2009	£ / R On 14-December-09	15.15	Put	Currency Future	2616	2788	2616	2788	0.00
13/11/2009	£ / R On 14-December-09	17.15	Call	Currency Future	2	2	2	2	0.00
13/11/2009	£ / R On 14-December-09	17.15	Put	Currency Future	4608	4782	4608	4782	0.00
13/11/2009	£ / R On 14-December-09	19.15	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	19.15	Put	Currency Future	6607	6781	6607	6781	0.00
13/11/2009	£ / R On 14-December-09	21.15	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	21.15	Put	Currency Future	8606	8780	8606	8780	0.00
13/11/2009	£ / R On 14-June-10	9.60	Call	Currency Future	3398	3214	3398	3214	0.00
13/11/2009	£ / R On 14-June-10	9.60	Put	Currency Future	31	34	31	34	0.00
13/11/2009	£ / R On 14-June-10	10.60	Call	Currency Future	2422	2240	2422	2240	0.00
13/11/2009	£ / R On 14-June-10	10.60	Put	Currency Future	55	60	55	60	0.00
13/11/2009	£ / R On 14-June-10	19.60	Call	Currency Future	27	24	27	24	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-June-10	19.60	Put	Currency Future	6660	6845	6660	6845	0.00
13/11/2009	£ / R On 14-June-10	21.60	Call	Currency Future	13	11	13	11	0.00
13/11/2009	£ / R On 14-June-10	21.60	Put	Currency Future	8647	8832	8647	8832	0.00
13/11/2009	£ / R On 14-December-09	9.25	Call	Currency Future	3294	3121	3294	3121	0.00
13/11/2009	£ / R On 14-December-09	9.25	Put	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	10.25	Call	Currency Future	2298	2126	2298	2126	0.00
13/11/2009	£ / R On 14-December-09	10.25	Put	Currency Future	5	6	5	6	0.00
13/11/2009	£ / R On 14-December-09	11.25	Call	Currency Future	1315	1148	1315	1148	0.00
13/11/2009	£ / R On 14-December-09	11.25	Put	Currency Future	21	28	21	28	0.00
13/11/2009	£ / R On 14-December-09	15.25	Call	Currency Future	9	7	9	7	0.00
13/11/2009	£ / R On 14-December-09	15.25	Put	Currency Future	2715	2887	2715	2887	0.00
13/11/2009	£ / R On 14-December-09	17.25	Call	Currency Future	2	1	2	1	0.00
13/11/2009	£ / R On 14-December-09	17.25	Put	Currency Future	4708	4882	4708	4882	0.00
13/11/2009	£ / R On 14-December-09	19.25	Call	Currency Future	1	0	1	0	0.00
13/11/2009	£ / R On 14-December-09	19.25	Put	Currency Future	6707	6881	6707	6881	0.00
13/11/2009	£ / R On 14-December-09	21.25	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	21.25	Put	Currency Future	8706	8880	8706	8880	0.00
13/11/2009	£ / R On 14-June-10	15.70	Call	Currency Future	172	151	172	151	0.00
13/11/2009	£ / R On 14-June-10	15.70	Put	Currency Future	2906	3072	2906	3072	0.00
13/11/2009	£ / R On 14-June-10	17.70	Call	Currency Future	63	54	63	54	0.00
13/11/2009	£ / R On 14-June-10	17.70	Put	Currency Future	4796	4975	4796	4975	0.00
13/11/2009	£ / R On 14-June-10	19.70	Call	Currency Future	26	24	26	24	0.00
13/11/2009	£ / R On 14-June-10	19.70	Put	Currency Future	6759	6944	6759	6944	0.00
13/11/2009	£ / R On 14-June-10	21.70	Call	Currency Future	12	11	12	11	0.00
13/11/2009	£ / R On 14-June-10	21.70	Put	Currency Future	8746	8931	8746	8931	0.00
13/11/2009	£ / R On 15-March-10	19.50	Call	Currency Future	11	9	11	9	0.00
13/11/2009	£ / R On 15-March-10	19.50	Put	Currency Future	6757	6935	6757	6935	0.00
13/11/2009	£ / R On 15-March-10	21.50	Call	Currency Future	4	3	4	3	0.00
13/11/2009	£ / R On 15-March-10	21.50	Put	Currency Future	8751	8929	8751	8929	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-December-09	9.40	Call	Currency Future	3145	2971	3145	2971	0.00
13/11/2009	£ / R On 14-December-09	9.40	Put	Currency Future	1	2	1	2	0.00
13/11/2009	£ / R On 14-December-09	10.40	Call	Currency Future	2150	1977	2150	1977	0.00
13/11/2009	£ / R On 14-December-09	10.40	Put	Currency Future	6	8	6	8	0.00
13/11/2009	£ / R On 14-December-09	11.40	Call	Currency Future	1171	1007	1171	1007	0.00
13/11/2009	£ / R On 14-December-09	11.40	Put	Currency Future	27	37	27	37	0.00
13/11/2009	£ / R On 14-December-09	15.40	Call	Currency Future	7	6	7	6	0.00
13/11/2009	£ / R On 14-December-09	15.40	Put	Currency Future	2863	3036	2863	3036	0.00
13/11/2009	£ / R On 14-December-09	17.40	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	17.40	Put	Currency Future	4858	5032	4858	5032	0.00
13/11/2009	£ / R On 14-December-09	19.40	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	19.40	Put	Currency Future	6857	7031	6857	7031	0.00
13/11/2009	£ / R On 14-December-09	21.40	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	21.40	Put	Currency Future	8856	9030	8856	9030	0.00
13/11/2009	£ / R On 14-December-09	9.60	Call	Currency Future	2946	2772	2946	2772	0.00
13/11/2009	£ / R On 14-December-09	9.60	Put	Currency Future	2	2	2	2	0.00
13/11/2009	£ / R On 14-December-09	11.60	Call	Currency Future	983	829	983	829	0.00
13/11/2009	£ / R On 14-December-09	11.60	Put	Currency Future	39	59	39	59	0.00
13/11/2009	£ / R On 14-December-09	17.60	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	17.60	Put	Currency Future	5057	5231	5057	5231	0.00
13/11/2009	£ / R On 14-December-09	21.60	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	21.60	Put	Currency Future	9056	9230	9056	9230	0.00
13/11/2009	£ / R On 14-June-10	15.85	Call	Currency Future	160	140	160	140	0.00
13/11/2009	£ / R On 14-June-10	15.85	Put	Currency Future	3043	3211	3043	3211	0.00
13/11/2009	£ / R On 14-June-10	17.85	Call	Currency Future	58	50	58	50	0.00
13/11/2009	£ / R On 14-June-10	17.85	Put	Currency Future	4941	5121	4941	5121	0.00
13/11/2009	£ / R On 14-June-10	19.85	Call	Currency Future	25	23	25	23	0.00
13/11/2009	£ / R On 14-June-10	19.85	Put	Currency Future	6908	7093	6908	7093	0.00
13/11/2009	£ / R On 14-June-10	21.85	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
13/11/2009	£ / R On 14-June-10	21.85	Put	Currency Future	8895	9080	8895	9080	0.00
13/11/2009	£ / R On 15-March-10	10.10	Call	Currency Future	2679	2503	2679	2503	0.00
13/11/2009	£ / R On 15-March-10	10.10	Put	Currency Future	25	29	25	29	0.00
13/11/2009	£ / R On 15-March-10	11.10	Call	Currency Future	1717	1548	1717	1548	0.00
13/11/2009	£ / R On 15-March-10	11.10	Put	Currency Future	64	74	64	74	0.00
13/11/2009	£ / R On 15-March-10	16.10	Call	Currency Future	48	41	48	41	0.00
13/11/2009	£ / R On 15-March-10	16.10	Put	Currency Future	3395	3567	3395	3567	0.00
13/11/2009	£ / R On 15-March-10	18.10	Call	Currency Future	18	16	18	16	0.00
13/11/2009	£ / R On 15-March-10	18.10	Put	Currency Future	5365	5542	5365	5542	0.00
13/11/2009	£ / R On 15-March-10	20.10	Call	Currency Future	8	7	8	7	0.00
13/11/2009	£ / R On 15-March-10	20.10	Put	Currency Future	7355	7533	7355	7533	0.00
13/11/2009	£ / R On 15-March-10	22.10	Call	Currency Future	2	2	2	2	0.00
13/11/2009	£ / R On 15-March-10	22.10	Put	Currency Future	9349	9528	9349	9528	0.00
13/11/2009	£ / R On 14-December-09	9.90	Call	Currency Future	2647	2473	2647	2473	0.00
13/11/2009	£ / R On 14-December-09	9.90	Put	Currency Future	3	4	3	4	0.00
13/11/2009	£ / R On 14-December-09	10.90	Call	Currency Future	1656	1486	1656	1486	0.00
13/11/2009	£ / R On 14-December-09	10.90	Put	Currency Future	12	16	12	16	0.00
13/11/2009	£ / R On 14-December-09	15.90	Call	Currency Future	4	4	4	4	0.00
13/11/2009	£ / R On 14-December-09	15.90	Put	Currency Future	3361	3534	3361	3534	0.00
13/11/2009	£ / R On 14-December-09	17.90	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	17.90	Put	Currency Future	5357	5531	5357	5531	0.00
13/11/2009	£ / R On 14-December-09	19.90	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	19.90	Put	Currency Future	7356	7531	7356	7531	0.00
13/11/2009	£ / R On 14-December-09	21.90	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	21.90	Put	Currency Future	9356	9530	9356	9530	0.00
13/11/2009	£ / R On 14-June-10	20.35	Call	Currency Future	22	20	22	20	0.00
13/11/2009	£ / R On 14-June-10	20.35	Put	Currency Future	7405	7591	7405	7591	0.00
13/11/2009	£ / R On 14-June-10	22.35	Call	Currency Future	8	7	8	7	0.00
13/11/2009	£ / R On 14-June-10	22.35	Put	Currency Future	9392	9578	9392	9578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 15-March-10	10.15	Call	Currency Future	2630	2455	2630	2455	0.00
13/11/2009	£ / R On 15-March-10	10.15	Put	Currency Future	27	31	27	31	0.00
13/11/2009	£ / R On 15-March-10	11.15	Call	Currency Future	1670	1502	1670	1502	0.00
13/11/2009	£ / R On 15-March-10	11.15	Put	Currency Future	67	78	67	78	0.00
13/11/2009	£ / R On 15-March-10	16.15	Call	Currency Future	46	40	46	40	0.00
13/11/2009	£ / R On 15-March-10	16.15	Put	Currency Future	3443	3616	3443	3616	0.00
13/11/2009	£ / R On 15-March-10	18.15	Call	Currency Future	18	16	18	16	0.00
13/11/2009	£ / R On 15-March-10	18.15	Put	Currency Future	5415	5592	5415	5592	0.00
13/11/2009	£ / R On 15-March-10	20.15	Call	Currency Future	8	7	8	7	0.00
13/11/2009	£ / R On 15-March-10	20.15	Put	Currency Future	7405	7583	7405	7583	0.00
13/11/2009	£ / R On 15-March-10	22.15	Call	Currency Future	2	2	2	2	0.00
13/11/2009	£ / R On 15-March-10	22.15	Put	Currency Future	9399	9578	9399	9578	0.00
13/11/2009	£ / R On 15-March-10	10.00	Call	Currency Future	2776	2601	2776	2601	0.00
13/11/2009	£ / R On 15-March-10	10.00	Put	Currency Future	23	27	23	27	0.00
13/11/2009	£ / R On 15-March-10	11.00	Call	Currency Future	1811	1641	1811	1641	0.00
13/11/2009	£ / R On 15-March-10	11.00	Put	Currency Future	58	67	58	67	0.00
13/11/2009	£ / R On 15-March-10	13.00	Call	Currency Future	433	370	433	370	0.00
13/11/2009	£ / R On 15-March-10	13.00	Put	Currency Future	680	796	680	796	0.00
13/11/2009	£ / R On 15-March-10	16.00	Call	Currency Future	51	43	51	43	0.00
13/11/2009	£ / R On 15-March-10	16.00	Put	Currency Future	3298	3470	3298	3470	0.00
13/11/2009	£ / R On 15-March-10	18.00	Call	Currency Future	19	17	19	17	0.00
13/11/2009	£ / R On 15-March-10	18.00	Put	Currency Future	5266	5443	5266	5443	0.00
13/11/2009	£ / R On 15-March-10	20.00	Call	Currency Future	9	7	9	7	0.00
13/11/2009	£ / R On 15-March-10	20.00	Put	Currency Future	7255	7434	7255	7434	0.00
13/11/2009	£ / R On 15-March-10	22.00	Call	Currency Future	3	2	3	2	0.00
13/11/2009	£ / R On 15-March-10	22.00	Put	Currency Future	9249	9428	9249	9428	0.00
13/11/2009	£ / R On 14-June-10	20.05	Call	Currency Future	24	22	24	22	0.00
13/11/2009	£ / R On 14-June-10	20.05	Put	Currency Future	7107	7292	7107	7292	0.00
13/11/2009	£ / R On 14-June-10	22.05	Call	Currency Future	10	9	10	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
13/11/2009	£ / R On 14-June-10	22.05	Put	Currency Future	9093	9279	9093	9279	0.00
13/11/2009	£ / R On 14-December-09	8.95	Call	Currency Future	3594	3420	3594	3420	0.00
13/11/2009	£ / R On 14-December-09	8.95	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	9.95	Call	Currency Future	2597	2423	2597	2423	0.00
13/11/2009	£ / R On 14-December-09	9.95	Put	Currency Future	3	4	3	4	0.00
13/11/2009	£ / R On 14-December-09	10.95	Call	Currency Future	1607	1437	1607	1437	0.00
13/11/2009	£ / R On 14-December-09	10.95	Put	Currency Future	13	17	13	17	0.00
13/11/2009	£ / R On 14-December-09	16.95	Call	Currency Future	2	2	2	2	0.00
13/11/2009	£ / R On 14-December-09	16.95	Put	Currency Future	4408	4582	4408	4582	0.00
13/11/2009	£ / R On 14-December-09	18.95	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	18.95	Put	Currency Future	6407	6581	6407	6581	0.00
13/11/2009	£ / R On 14-December-09	20.95	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	20.95	Put	Currency Future	8406	8580	8406	8580	0.00
13/11/2009	£ / R On 14-December-09	8.85	Call	Currency Future	3694	3520	3694	3520	0.00
13/11/2009	£ / R On 14-December-09	8.85	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	18.85	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	18.85	Put	Currency Future	6307	6481	6307	6481	0.00
13/11/2009	£ / R On 14-December-09	20.85	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	20.85	Put	Currency Future	8306	8480	8306	8480	0.00
13/11/2009	£ / R On 14-June-10	9.25	Call	Currency Future	3741	3556	3741	3556	0.00
13/11/2009	£ / R On 14-June-10	9.25	Put	Currency Future	24	27	24	27	0.00
13/11/2009	£ / R On 14-June-10	19.25	Call	Currency Future	30	27	30	27	0.00
13/11/2009	£ / R On 14-June-10	19.25	Put	Currency Future	6313	6497	6313	6497	0.00
13/11/2009	£ / R On 14-June-10	21.25	Call	Currency Future	16	14	16	14	0.00
13/11/2009	£ / R On 14-June-10	21.25	Put	Currency Future	8300	8484	8300	8484	0.00
13/11/2009	£ / R On 14-June-10	19.35	Call	Currency Future	29	26	29	26	0.00
13/11/2009	£ / R On 14-June-10	19.35	Put	Currency Future	6412	6597	6412	6597	0.00
13/11/2009	£ / R On 14-June-10	21.35	Call	Currency Future	15	13	15	13	0.00
13/11/2009	£ / R On 14-June-10	21.35	Put	Currency Future	8399	8583	8399	8583	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 15-March-10	9.05	Call	Currency Future	3712	3535	3712	3535	0.00
13/11/2009	£ / R On 15-March-10	9.05	Put	Currency Future	9	11	9	11	0.00
13/11/2009	£ / R On 15-March-10	15.05	Call	Currency Future	98	83	98	83	0.00
13/11/2009	£ / R On 15-March-10	15.05	Put	Currency Future	2394	2559	2394	2559	0.00
13/11/2009	£ / R On 15-March-10	17.05	Call	Currency Future	28	25	28	25	0.00
13/11/2009	£ / R On 15-March-10	17.05	Put	Currency Future	4325	4501	4325	4501	0.00
13/11/2009	£ / R On 15-March-10	19.05	Call	Currency Future	13	11	13	11	0.00
13/11/2009	£ / R On 15-March-10	19.05	Put	Currency Future	6310	6487	6310	6487	0.00
13/11/2009	£ / R On 15-March-10	21.05	Call	Currency Future	5	4	5	4	0.00
13/11/2009	£ / R On 15-March-10	21.05	Put	Currency Future	8302	8480	8302	8480	0.00
13/11/2009	£ / R On 15-March-10	15.15	Call	Currency Future	91	77	91	77	0.00
13/11/2009	£ / R On 15-March-10	15.15	Put	Currency Future	2488	2653	2488	2653	0.00
13/11/2009	£ / R On 15-March-10	17.15	Call	Currency Future	27	23	27	23	0.00
13/11/2009	£ / R On 15-March-10	17.15	Put	Currency Future	4424	4600	4424	4600	0.00
13/11/2009	£ / R On 15-March-10	19.15	Call	Currency Future	12	11	12	11	0.00
13/11/2009	£ / R On 15-March-10	19.15	Put	Currency Future	6409	6587	6409	6587	0.00
13/11/2009	£ / R On 15-March-10	21.15	Call	Currency Future	5	4	5	4	0.00
13/11/2009	£ / R On 15-March-10	21.15	Put	Currency Future	8402	8580	8402	8580	0.00
13/11/2009	£ / R On 15-March-10	9.10	Call	Currency Future	3663	3485	3663	3485	0.00
13/11/2009	£ / R On 15-March-10	9.10	Put	Currency Future	10	11	10	11	0.00
13/11/2009	£ / R On 15-March-10	15.10	Call	Currency Future	94	80	94	80	0.00
13/11/2009	£ / R On 15-March-10	15.10	Put	Currency Future	2441	2606	2441	2606	0.00
13/11/2009	£ / R On 15-March-10	17.10	Call	Currency Future	27	24	27	24	0.00
13/11/2009	£ / R On 15-March-10	17.10	Put	Currency Future	4374	4550	4374	4550	0.00
13/11/2009	£ / R On 15-March-10	19.10	Call	Currency Future	13	11	13	11	0.00
13/11/2009	£ / R On 15-March-10	19.10	Put	Currency Future	6359	6537	6359	6537	0.00
13/11/2009	£ / R On 15-March-10	21.10	Call	Currency Future	5	4	5	4	0.00
13/11/2009	£ / R On 15-March-10	21.10	Put	Currency Future	8352	8530	8352	8530	0.00
13/11/2009	£ / R On 14-December-09	8.90	Call	Currency Future	3644	3470	3644	3470	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-December-09	8.90	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	16.90	Call	Currency Future	2	2	2	2	0.00
13/11/2009	£ / R On 14-December-09	16.90	Put	Currency Future	4358	4532	4358	4532	0.00
13/11/2009	£ / R On 14-December-09	18.90	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	18.90	Put	Currency Future	6357	6531	6357	6531	0.00
13/11/2009	£ / R On 14-December-09	20.90	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	20.90	Put	Currency Future	8356	8530	8356	8530	0.00
13/11/2009	£ / R On 14-June-10	9.30	Call	Currency Future	3692	3507	3692	3507	0.00
13/11/2009	£ / R On 14-June-10	9.30	Put	Currency Future	25	28	25	28	0.00
13/11/2009	£ / R On 14-June-10	19.30	Call	Currency Future	29	27	29	27	0.00
13/11/2009	£ / R On 14-June-10	19.30	Put	Currency Future	6363	6547	6363	6547	0.00
13/11/2009	£ / R On 14-June-10	21.30	Call	Currency Future	16	13	16	13	0.00
13/11/2009	£ / R On 14-June-10	21.30	Put	Currency Future	8349	8534	8349	8534	0.00
13/11/2009	£ / R On 14-December-09	8.70	Call	Currency Future	3844	3670	3844	3670	0.00
13/11/2009	£ / R On 14-December-09	8.70	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	16.70	Call	Currency Future	2	2	2	2	0.00
13/11/2009	£ / R On 14-December-09	16.70	Put	Currency Future	4158	4332	4158	4332	0.00
13/11/2009	£ / R On 14-December-09	18.70	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	18.70	Put	Currency Future	6157	6331	6157	6331	0.00
13/11/2009	£ / R On 14-December-09	20.70	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	20.70	Put	Currency Future	8156	8330	8156	8330	0.00
13/11/2009	£ / R On 14-June-10	9.15	Call	Currency Future	3839	3654	3839	3654	0.00
13/11/2009	£ / R On 14-June-10	9.15	Put	Currency Future	23	25	23	25	0.00
13/11/2009	£ / R On 14-June-10	15.15	Call	Currency Future	229	201	229	201	0.00
13/11/2009	£ / R On 14-June-10	15.15	Put	Currency Future	2412	2571	2412	2571	0.00
13/11/2009	£ / R On 14-June-10	19.15	Call	Currency Future	31	28	31	28	0.00
13/11/2009	£ / R On 14-June-10	19.15	Put	Currency Future	6214	6398	6214	6398	0.00
13/11/2009	£ / R On 14-June-10	21.15	Call	Currency Future	17	15	17	15	0.00
13/11/2009	£ / R On 14-June-10	21.15	Put	Currency Future	8201	8385	8201	8385	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 15-March-10	8.95	Call	Currency Future	3811	3633	3811	3633	0.00
13/11/2009	£ / R On 15-March-10	8.95	Put	Currency Future	8	10	8	10	0.00
13/11/2009	£ / R On 15-March-10	18.95	Call	Currency Future	13	12	13	12	0.00
13/11/2009	£ / R On 15-March-10	18.95	Put	Currency Future	6210	6388	6210	6388	0.00
13/11/2009	£ / R On 15-March-10	20.95	Call	Currency Future	6	5	6	5	0.00
13/11/2009	£ / R On 15-March-10	20.95	Put	Currency Future	8202	8381	8202	8381	0.00
13/11/2009	£ / R On 14-December-09	8.65	Call	Currency Future	3894	3720	3894	3720	0.00
13/11/2009	£ / R On 14-December-09	8.65	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	16.65	Call	Currency Future	2	2	2	2	0.00
13/11/2009	£ / R On 14-December-09	16.65	Put	Currency Future	4109	4282	4109	4282	0.00
13/11/2009	£ / R On 14-December-09	18.65	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	18.65	Put	Currency Future	6107	6281	6107	6281	0.00
13/11/2009	£ / R On 14-December-09	20.65	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	20.65	Put	Currency Future	8106	8281	8106	8281	0.00
13/11/2009	£ / R On 14-June-10	9.05	Call	Currency Future	3938	3753	3938	3753	0.00
13/11/2009	£ / R On 14-June-10	9.05	Put	Currency Future	21	23	21	23	0.00
13/11/2009	£ / R On 14-June-10	19.05	Call	Currency Future	32	29	32	29	0.00
13/11/2009	£ / R On 14-June-10	19.05	Put	Currency Future	6115	6299	6115	6299	0.00
13/11/2009	£ / R On 14-June-10	21.05	Call	Currency Future	18	16	18	16	0.00
13/11/2009	£ / R On 14-June-10	21.05	Put	Currency Future	8102	8286	8102	8286	0.00
13/11/2009	£ / R On 15-March-10	8.85	Call	Currency Future	3910	3732	3910	3732	0.00
13/11/2009	£ / R On 15-March-10	8.85	Put	Currency Future	7	9	7	9	0.00
13/11/2009	£ / R On 15-March-10	18.85	Call	Currency Future	14	12	14	12	0.00
13/11/2009	£ / R On 15-March-10	18.85	Put	Currency Future	6111	6288	6111	6288	0.00
13/11/2009	£ / R On 15-March-10	20.85	Call	Currency Future	6	5	6	5	0.00
13/11/2009	£ / R On 15-March-10	20.85	Put	Currency Future	8103	8281	8103	8281	0.00
13/11/2009	£ / R On 14-June-10	9.10	Call	Currency Future	3888	3703	3888	3703	0.00
13/11/2009	£ / R On 14-June-10	9.10	Put	Currency Future	22	24	22	24	0.00
13/11/2009	£ / R On 14-June-10	15.10	Call	Currency Future	235	206	235	206	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-June-10	15.10	Put	Currency Future	2368	2527	2368	2527	0.00
13/11/2009	£ / R On 14-June-10	17.10	Call	Currency Future	87	75	87	75	0.00
13/11/2009	£ / R On 14-June-10	17.10	Put	Currency Future	4220	4396	4220	4396	0.00
13/11/2009	£ / R On 14-June-10	21.10	Call	Currency Future	18	15	18	15	0.00
13/11/2009	£ / R On 14-June-10	21.10	Put	Currency Future	8151	8336	8151	8336	0.00
13/11/2009	£ / R On 15-March-10	8.90	Call	Currency Future	3861	3683	3861	3683	0.00
13/11/2009	£ / R On 15-March-10	8.90	Put	Currency Future	8	9	8	9	0.00
13/11/2009	£ / R On 15-March-10	18.90	Call	Currency Future	14	12	14	12	0.00
13/11/2009	£ / R On 15-March-10	18.90	Put	Currency Future	6161	6338	6161	6338	0.00
13/11/2009	£ / R On 15-March-10	20.90	Call	Currency Future	6	5	6	5	0.00
13/11/2009	£ / R On 15-March-10	20.90	Put	Currency Future	8153	8331	8153	8331	0.00
13/11/2009	£ / R On 14-December-09	8.60	Call	Currency Future	3944	3770	3944	3770	0.00
13/11/2009	£ / R On 14-December-09	8.60	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	18.60	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	18.60	Put	Currency Future	6057	6231	6057	6231	0.00
13/11/2009	£ / R On 14-December-09	20.60	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	20.60	Put	Currency Future	8056	8231	8056	8231	0.00
13/11/2009	£ / R On 14-June-10	9.00	Call	Currency Future	3987	3802	3987	3802	0.00
13/11/2009	£ / R On 14-June-10	9.00	Put	Currency Future	20	22	20	22	0.00
13/11/2009	£ / R On 14-June-10	19.00	Call	Currency Future	32	29	32	29	0.00
13/11/2009	£ / R On 14-June-10	19.00	Put	Currency Future	6065	6250	6065	6250	0.00
13/11/2009	£ / R On 14-June-10	21.00	Call	Currency Future	19	16	19	16	0.00
13/11/2009	£ / R On 14-June-10	21.00	Put	Currency Future	8052	8236	8052	8236	0.00
13/11/2009	£ / R On 15-March-10	8.80	Call	Currency Future	3960	3782	3960	3782	0.00
13/11/2009	£ / R On 15-March-10	8.80	Put	Currency Future	7	8	7	8	0.00
13/11/2009	£ / R On 15-March-10	18.80	Call	Currency Future	14	13	14	13	0.00
13/11/2009	£ / R On 15-March-10	18.80	Put	Currency Future	6061	6239	6061	6239	0.00
13/11/2009	£ / R On 15-March-10	20.80	Call	Currency Future	6	5	6	5	0.00
13/11/2009	£ / R On 15-March-10	20.80	Put	Currency Future	8053	8231	8053	8231	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-December-09	8.55	Call	Currency Future	3994	3820	3994	3820	0.00
13/11/2009	£ / R On 14-December-09	8.55	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	16.55	Call	Currency Future	3	2	3	2	0.00
13/11/2009	£ / R On 14-December-09	16.55	Put	Currency Future	4009	4183	4009	4183	0.00
13/11/2009	£ / R On 14-December-09	18.55	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	18.55	Put	Currency Future	6007	6181	6007	6181	0.00
13/11/2009	£ / R On 14-December-09	20.55	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	20.55	Put	Currency Future	8006	8181	8006	8181	0.00
13/11/2009	£ / R On 14-December-09	8.35	Call	Currency Future	4194	4020	4194	4020	0.00
13/11/2009	£ / R On 14-December-09	8.35	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	16.35	Call	Currency Future	3	3	3	3	0.00
13/11/2009	£ / R On 14-December-09	16.35	Put	Currency Future	3809	3983	3809	3983	0.00
13/11/2009	£ / R On 14-December-09	20.35	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	20.35	Put	Currency Future	7806	7981	7806	7981	0.00
13/11/2009	£ / R On 14-June-10	8.75	Call	Currency Future	4231	4048	4231	4048	0.00
13/11/2009	£ / R On 14-June-10	8.75	Put	Currency Future	14	18	14	18	0.00
13/11/2009	£ / R On 14-June-10	18.75	Call	Currency Future	36	31	36	31	0.00
13/11/2009	£ / R On 14-June-10	18.75	Put	Currency Future	5819	6002	5819	6002	0.00
13/11/2009	£ / R On 14-June-10	20.75	Call	Currency Future	20	19	20	19	0.00
13/11/2009	£ / R On 14-June-10	20.75	Put	Currency Future	7804	7989	7804	7989	0.00
13/11/2009	£ / R On 15-March-10	8.55	Call	Currency Future	4207	4030	4207	4030	0.00
13/11/2009	£ / R On 15-March-10	8.55	Put	Currency Future	4	6	4	6	0.00
13/11/2009	£ / R On 15-March-10	18.55	Call	Currency Future	16	14	16	14	0.00
13/11/2009	£ / R On 15-March-10	18.55	Put	Currency Future	5813	5990	5813	5990	0.00
13/11/2009	£ / R On 15-March-10	20.55	Call	Currency Future	7	6	7	6	0.00
13/11/2009	£ / R On 15-March-10	20.55	Put	Currency Future	7804	7982	7804	7982	0.00
13/11/2009	£ / R On 14-December-09	16.30	Call	Currency Future	3	3	3	3	0.00
13/11/2009	£ / R On 14-December-09	16.30	Put	Currency Future	3759	3933	3759	3933	0.00
13/11/2009	£ / R On 14-December-09	18.30	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
13/11/2009	£ / R On 14-December-09	18.30	Put	Currency Future	5757	5931	5757	5931	0.00
13/11/2009	£ / R On 14-June-10	8.70	Call	Currency Future	4280	4096	4280	4096	0.00
13/11/2009	£ / R On 14-June-10	8.70	Put	Currency Future	13	17	13	17	0.00
13/11/2009	£ / R On 14-June-10	14.70	Call	Currency Future	286	255	286	255	0.00
13/11/2009	£ / R On 14-June-10	14.70	Put	Currency Future	2019	2175	2019	2175	0.00
13/11/2009	£ / R On 14-June-10	16.70	Call	Currency Future	106	94	106	94	0.00
13/11/2009	£ / R On 14-June-10	16.70	Put	Currency Future	3839	4014	3839	4014	0.00
13/11/2009	£ / R On 14-June-10	18.70	Call	Currency Future	37	32	37	32	0.00
13/11/2009	£ / R On 14-June-10	18.70	Put	Currency Future	5770	5953	5770	5953	0.00
13/11/2009	£ / R On 14-June-10	20.70	Call	Currency Future	20	19	20	19	0.00
13/11/2009	£ / R On 14-June-10	20.70	Put	Currency Future	7754	7939	7754	7939	0.00
13/11/2009	£ / R On 15-March-10	8.50	Call	Currency Future	4257	4079	4257	4079	0.00
13/11/2009	£ / R On 15-March-10	8.50	Put	Currency Future	4	6	4	6	0.00
13/11/2009	£ / R On 15-March-10	18.50	Call	Currency Future	16	14	16	14	0.00
13/11/2009	£ / R On 15-March-10	18.50	Put	Currency Future	5763	5940	5763	5940	0.00
13/11/2009	£ / R On 15-March-10	20.50	Call	Currency Future	7	6	7	6	0.00
13/11/2009	£ / R On 15-March-10	20.50	Put	Currency Future	7754	7932	7754	7932	0.00
13/11/2009	£ / R On 14-December-09	8.40	Call	Currency Future	4144	3970	4144	3970	0.00
13/11/2009	£ / R On 14-December-09	8.40	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	16.40	Call	Currency Future	3	3	3	3	0.00
13/11/2009	£ / R On 14-December-09	16.40	Put	Currency Future	3859	4033	3859	4033	0.00
13/11/2009	£ / R On 14-December-09	18.40	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	18.40	Put	Currency Future	5857	6031	5857	6031	0.00
13/11/2009	£ / R On 14-December-09	20.40	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	20.40	Put	Currency Future	7856	8031	7856	8031	0.00
13/11/2009	£ / R On 14-June-10	8.80	Call	Currency Future	4182	3999	4182	3999	0.00
13/11/2009	£ / R On 14-June-10	8.80	Put	Currency Future	15	19	15	19	0.00
13/11/2009	£ / R On 14-June-10	14.80	Call	Currency Future	273	242	273	242	0.00
13/11/2009	£ / R On 14-June-10	14.80	Put	Currency Future	2106	2263	2106	2263	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-June-10	16.80	Call	Currency Future	101	89	101	89	0.00
13/11/2009	£ / R On 14-June-10	16.80	Put	Currency Future	3935	4109	3935	4109	0.00
13/11/2009	£ / R On 14-June-10	18.80	Call	Currency Future	35	31	35	31	0.00
13/11/2009	£ / R On 14-June-10	18.80	Put	Currency Future	5868	6051	5868	6051	0.00
13/11/2009	£ / R On 14-June-10	20.80	Call	Currency Future	20	18	20	18	0.00
13/11/2009	£ / R On 14-June-10	20.80	Put	Currency Future	7853	8039	7853	8039	0.00
13/11/2009	£ / R On 15-March-10	8.60	Call	Currency Future	4158	3980	4158	3980	0.00
13/11/2009	£ / R On 15-March-10	8.60	Put	Currency Future	5	7	5	7	0.00
13/11/2009	£ / R On 15-March-10	18.60	Call	Currency Future	15	14	15	14	0.00
13/11/2009	£ / R On 15-March-10	18.60	Put	Currency Future	5862	6040	5862	6040	0.00
13/11/2009	£ / R On 15-March-10	20.60	Call	Currency Future	7	6	7	6	0.00
13/11/2009	£ / R On 15-March-10	20.60	Put	Currency Future	7854	8032	7854	8032	0.00
13/11/2009	£ / R On 14-December-09	8.25	Call	Currency Future	4294	4120	4294	4120	0.00
13/11/2009	£ / R On 14-December-09	8.25	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	16.25	Call	Currency Future	3	3	3	3	0.00
13/11/2009	£ / R On 14-December-09	16.25	Put	Currency Future	3709	3883	3709	3883	0.00
13/11/2009	£ / R On 14-December-09	18.25	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	18.25	Put	Currency Future	5707	5881	5707	5881	0.00
13/11/2009	£ / R On 14-December-09	20.25	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	20.25	Put	Currency Future	7706	7881	7706	7881	0.00
13/11/2009	£ / R On 15-March-10	8.45	Call	Currency Future	4307	4129	4307	4129	0.00
13/11/2009	£ / R On 15-March-10	8.45	Put	Currency Future	3	5	3	5	0.00
13/11/2009	£ / R On 15-March-10	14.45	Call	Currency Future	148	127	148	127	0.00
13/11/2009	£ / R On 15-March-10	14.45	Put	Currency Future	1845	2003	1845	2003	0.00
13/11/2009	£ / R On 15-March-10	16.45	Call	Currency Future	39	33	39	33	0.00
13/11/2009	£ / R On 15-March-10	16.45	Put	Currency Future	3735	3909	3735	3909	0.00
13/11/2009	£ / R On 15-March-10	18.45	Call	Currency Future	16	15	16	15	0.00
13/11/2009	£ / R On 15-March-10	18.45	Put	Currency Future	5713	5891	5713	5891	0.00
13/11/2009	£ / R On 15-March-10	20.45	Call	Currency Future	7	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 15-March-10	20.45	Put	Currency Future	7704	7882	7704	7882	0.00
13/11/2009	£ / R On 14-December-09	8.00	Call	Currency Future	4544	4370	4544	4370	0.00
13/11/2009	£ / R On 14-December-09	8.00	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	16.00	Call	Currency Future	4	4	4	4	0.00
13/11/2009	£ / R On 14-December-09	16.00	Put	Currency Future	3460	3634	3460	3634	0.00
13/11/2009	£ / R On 14-December-09	18.00	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	18.00	Put	Currency Future	5457	5631	5457	5631	0.00
13/11/2009	£ / R On 14-December-09	20.00	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	20.00	Put	Currency Future	7456	7631	7456	7631	0.00
13/11/2009	£ / R On 14-June-10	8.40	Call	Currency Future	4574	4390	4574	4390	0.00
13/11/2009	£ / R On 14-June-10	8.40	Put	Currency Future	7	10	7	10	0.00
13/11/2009	£ / R On 14-June-10	20.40	Call	Currency Future	22	20	22	20	0.00
13/11/2009	£ / R On 14-June-10	20.40	Put	Currency Future	7455	7641	7455	7641	0.00
13/11/2009	£ / R On 15-March-10	8.20	Call	Currency Future	4555	4377	4555	4377	0.00
13/11/2009	£ / R On 15-March-10	8.20	Put	Currency Future	2	3	2	3	0.00
13/11/2009	£ / R On 15-March-10	14.20	Call	Currency Future	176	151	176	151	0.00
13/11/2009	£ / R On 15-March-10	14.20	Put	Currency Future	1623	1777	1623	1777	0.00
13/11/2009	£ / R On 15-March-10	16.20	Call	Currency Future	45	38	45	38	0.00
13/11/2009	£ / R On 15-March-10	16.20	Put	Currency Future	3492	3664	3492	3664	0.00
13/11/2009	£ / R On 15-March-10	18.20	Call	Currency Future	18	16	18	16	0.00
13/11/2009	£ / R On 15-March-10	18.20	Put	Currency Future	5465	5642	5465	5642	0.00
13/11/2009	£ / R On 15-March-10	20.20	Call	Currency Future	8	7	8	7	0.00
13/11/2009	£ / R On 15-March-10	20.20	Put	Currency Future	7455	7633	7455	7633	0.00
13/11/2009	£ / R On 14-December-09	7.90	Call	Currency Future	4644	4470	4644	4470	0.00
13/11/2009	£ / R On 14-December-09	7.90	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-June-10	8.35	Call	Currency Future	4623	4439	4623	4439	0.00
13/11/2009	£ / R On 14-June-10	8.35	Put	Currency Future	7	9	7	9	0.00
13/11/2009	£ / R On 15-March-10	8.15	Call	Currency Future	4605	4426	4605	4426	0.00
13/11/2009	£ / R On 15-March-10	8.15	Put	Currency Future	2	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-June-10	8.65	Call	Currency Future	4328	4145	4328	4145	0.00
13/11/2009	£ / R On 14-June-10	8.65	Put	Currency Future	12	16	12	16	0.00
13/11/2009	£ / R On 14-June-10	14.65	Call	Currency Future	293	261	293	261	0.00
13/11/2009	£ / R On 14-June-10	14.65	Put	Currency Future	1976	2131	1976	2131	0.00
13/11/2009	£ / R On 14-June-10	20.65	Call	Currency Future	21	19	21	19	0.00
13/11/2009	£ / R On 14-June-10	20.65	Put	Currency Future	7704	7889	7704	7889	0.00
13/11/2009	£ / R On 14-December-09	8.45	Call	Currency Future	4094	3920	4094	3920	0.00
13/11/2009	£ / R On 14-December-09	8.45	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	16.45	Call	Currency Future	3	2	3	2	0.00
13/11/2009	£ / R On 14-December-09	16.45	Put	Currency Future	3909	4083	3909	4083	0.00
13/11/2009	£ / R On 14-December-09	18.45	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	18.45	Put	Currency Future	5907	6081	5907	6081	0.00
13/11/2009	£ / R On 14-December-09	20.45	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	20.45	Put	Currency Future	7906	8081	7906	8081	0.00
13/11/2009	£ / R On 14-June-10	8.85	Call	Currency Future	4133	3949	4133	3949	0.00
13/11/2009	£ / R On 14-June-10	8.85	Put	Currency Future	17	20	17	20	0.00
13/11/2009	£ / R On 14-June-10	14.85	Call	Currency Future	267	236	267	236	0.00
13/11/2009	£ / R On 14-June-10	14.85	Put	Currency Future	2150	2306	2150	2306	0.00
13/11/2009	£ / R On 14-June-10	16.85	Call	Currency Future	99	86	99	86	0.00
13/11/2009	£ / R On 14-June-10	16.85	Put	Currency Future	3982	4157	3982	4157	0.00
13/11/2009	£ / R On 14-June-10	18.85	Call	Currency Future	34	30	34	30	0.00
13/11/2009	£ / R On 14-June-10	18.85	Put	Currency Future	5918	6101	5918	6101	0.00
13/11/2009	£ / R On 14-June-10	20.85	Call	Currency Future	20	17	20	17	0.00
13/11/2009	£ / R On 14-June-10	20.85	Put	Currency Future	7903	8088	7903	8088	0.00
13/11/2009	£ / R On 15-March-10	8.65	Call	Currency Future	4108	3931	4108	3931	0.00
13/11/2009	£ / R On 15-March-10	8.65	Put	Currency Future	5	7	5	7	0.00
13/11/2009	£ / R On 15-March-10	18.65	Call	Currency Future	15	13	15	13	0.00
13/11/2009	£ / R On 15-March-10	18.65	Put	Currency Future	5912	6090	5912	6090	0.00
13/11/2009	£ / R On 15-March-10	20.65	Call	Currency Future	7	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 15-March-10	20.65	Put	Currency Future	7904	8082	7904	8082	0.00
13/11/2009	£ / R On 14-December-09	8.20	Call	Currency Future	4344	4170	4344	4170	0.00
13/11/2009	£ / R On 14-December-09	8.20	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	16.20	Call	Currency Future	3	3	3	3	0.00
13/11/2009	£ / R On 14-December-09	16.20	Put	Currency Future	3660	3833	3660	3833	0.00
13/11/2009	£ / R On 14-December-09	18.20	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	18.20	Put	Currency Future	5657	5831	5657	5831	0.00
13/11/2009	£ / R On 14-December-09	20.20	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	20.20	Put	Currency Future	7656	7831	7656	7831	0.00
13/11/2009	£ / R On 14-December-09	7.95	Call	Currency Future	4594	4420	4594	4420	0.00
13/11/2009	£ / R On 14-December-09	7.95	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	15.95	Call	Currency Future	4	4	4	4	0.00
13/11/2009	£ / R On 14-December-09	15.95	Put	Currency Future	3410	3584	3410	3584	0.00
13/11/2009	£ / R On 14-December-09	17.95	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	17.95	Put	Currency Future	5407	5581	5407	5581	0.00
13/11/2009	£ / R On 14-December-09	19.95	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	19.95	Put	Currency Future	7406	7581	7406	7581	0.00
13/11/2009	£ / R On 14-June-10	8.25	Call	Currency Future	4722	4537	4722	4537	0.00
13/11/2009	£ / R On 14-June-10	8.25	Put	Currency Future	6	8	6	8	0.00
13/11/2009	£ / R On 15-March-10	8.05	Call	Currency Future	4704	4526	4704	4526	0.00
13/11/2009	£ / R On 15-March-10	8.05	Put	Currency Future	1	2	1	2	0.00
13/11/2009	£ / R On 14-December-09	7.65	Call	Currency Future	4894	4720	4894	4720	0.00
13/11/2009	£ / R On 14-December-09	7.65	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-June-10	8.05	Call	Currency Future	4920	4735	4920	4735	0.00
13/11/2009	£ / R On 14-June-10	8.05	Put	Currency Future	4	5	4	5	0.00
13/11/2009	£ / R On 15-March-10	7.85	Call	Currency Future	4904	4725	4904	4725	0.00
13/11/2009	£ / R On 15-March-10	7.85	Put	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	7.80	Call	Currency Future	4744	4570	4744	4570	0.00
13/11/2009	£ / R On 14-December-09	7.80	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-December-09	8.80	Call	Currency Future	3744	3570	3744	3570	0.00
13/11/2009	£ / R On 14-December-09	8.80	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-June-10	8.20	Call	Currency Future	4772	4586	4772	4586	0.00
13/11/2009	£ / R On 14-June-10	8.20	Put	Currency Future	5	7	5	7	0.00
13/11/2009	£ / R On 14-June-10	9.20	Call	Currency Future	3790	3605	3790	3605	0.00
13/11/2009	£ / R On 14-June-10	9.20	Put	Currency Future	23	26	23	26	0.00
13/11/2009	£ / R On 15-March-10	8.00	Call	Currency Future	4754	4576	4754	4576	0.00
13/11/2009	£ / R On 15-March-10	8.00	Put	Currency Future	1	2	1	2	0.00
13/11/2009	£ / R On 15-March-10	9.00	Call	Currency Future	3762	3584	3762	3584	0.00
13/11/2009	£ / R On 15-March-10	9.00	Put	Currency Future	9	10	9	10	0.00
13/11/2009	£ / R On 14-December-09	7.75	Call	Currency Future	4794	4620	4794	4620	0.00
13/11/2009	£ / R On 14-December-09	7.75	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	8.75	Call	Currency Future	3794	3620	3794	3620	0.00
13/11/2009	£ / R On 14-December-09	8.75	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 15-March-10	7.95	Call	Currency Future	4804	4625	4804	4625	0.00
13/11/2009	£ / R On 15-March-10	7.95	Put	Currency Future	1	2	1	2	0.00
13/11/2009	£ / R On 14-December-09	8.15	Call	Currency Future	4394	4220	4394	4220	0.00
13/11/2009	£ / R On 14-December-09	8.15	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	16.15	Call	Currency Future	4	3	4	3	0.00
13/11/2009	£ / R On 14-December-09	16.15	Put	Currency Future	3610	3783	3610	3783	0.00
13/11/2009	£ / R On 14-December-09	18.15	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	18.15	Put	Currency Future	5607	5781	5607	5781	0.00
13/11/2009	£ / R On 14-December-09	20.15	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	20.15	Put	Currency Future	7606	7781	7606	7781	0.00
13/11/2009	£ / R On 14-June-10	8.55	Call	Currency Future	4427	4243	4427	4243	0.00
13/11/2009	£ / R On 14-June-10	8.55	Put	Currency Future	10	13	10	13	0.00
13/11/2009	£ / R On 14-June-10	14.55	Call	Currency Future	307	274	307	274	0.00
13/11/2009	£ / R On 14-June-10	14.55	Put	Currency Future	1891	2044	1891	2044	0.00
13/11/2009	£ / R On 14-June-10	20.55	Call	Currency Future	21	19	21	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-June-10	20.55	Put	Currency Future	7604	7790	7604	7790	0.00
13/11/2009	£ / R On 15-March-10	8.35	Call	Currency Future	4406	4228	4406	4228	0.00
13/11/2009	£ / R On 15-March-10	8.35	Put	Currency Future	3	4	3	4	0.00
13/11/2009	£ / R On 15-March-10	14.35	Call	Currency Future	159	136	159	136	0.00
13/11/2009	£ / R On 15-March-10	14.35	Put	Currency Future	1756	1912	1756	1912	0.00
13/11/2009	£ / R On 15-March-10	16.35	Call	Currency Future	41	35	41	35	0.00
13/11/2009	£ / R On 15-March-10	16.35	Put	Currency Future	3638	3811	3638	3811	0.00
13/11/2009	£ / R On 15-March-10	18.35	Call	Currency Future	17	15	17	15	0.00
13/11/2009	£ / R On 15-March-10	18.35	Put	Currency Future	5614	5791	5614	5791	0.00
13/11/2009	£ / R On 15-March-10	20.35	Call	Currency Future	7	7	7	7	0.00
13/11/2009	£ / R On 15-March-10	20.35	Put	Currency Future	7604	7783	7604	7783	0.00
13/11/2009	£ / R On 15-March-10	8.40	Call	Currency Future	4356	4178	4356	4178	0.00
13/11/2009	£ / R On 15-March-10	8.40	Put	Currency Future	3	4	3	4	0.00
13/11/2009	£ / R On 15-March-10	14.40	Call	Currency Future	153	132	153	132	0.00
13/11/2009	£ / R On 15-March-10	14.40	Put	Currency Future	1800	1958	1800	1958	0.00
13/11/2009	£ / R On 15-March-10	16.40	Call	Currency Future	40	34	40	34	0.00
13/11/2009	£ / R On 15-March-10	16.40	Put	Currency Future	3687	3860	3687	3860	0.00
13/11/2009	£ / R On 15-March-10	18.40	Call	Currency Future	16	15	16	15	0.00
13/11/2009	£ / R On 15-March-10	18.40	Put	Currency Future	5663	5841	5663	5841	0.00
13/11/2009	£ / R On 15-March-10	20.40	Call	Currency Future	7	6	7	6	0.00
13/11/2009	£ / R On 15-March-10	20.40	Put	Currency Future	7654	7833	7654	7833	0.00
13/11/2009	£ / R On 14-December-09	8.50	Call	Currency Future	4044	3870	4044	3870	0.00
13/11/2009	£ / R On 14-December-09	8.50	Put	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	16.50	Call	Currency Future	3	2	3	2	0.00
13/11/2009	£ / R On 14-December-09	16.50	Put	Currency Future	3959	4133	3959	4133	0.00
13/11/2009	£ / R On 14-December-09	18.50	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	18.50	Put	Currency Future	5957	6131	5957	6131	0.00
13/11/2009	£ / R On 14-December-09	20.50	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	20.50	Put	Currency Future	7956	8131	7956	8131	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-June-10	8.90	Call	Currency Future	4085	3900	4085	3900	0.00
13/11/2009	£ / R On 14-June-10	8.90	Put	Currency Future	18	21	18	21	0.00
13/11/2009	£ / R On 14-June-10	14.90	Call	Currency Future	261	230	261	230	0.00
13/11/2009	£ / R On 14-June-10	14.90	Put	Currency Future	2194	2350	2194	2350	0.00
13/11/2009	£ / R On 14-June-10	18.90	Call	Currency Future	33	30	33	30	0.00
13/11/2009	£ / R On 14-June-10	18.90	Put	Currency Future	5967	6150	5967	6150	0.00
13/11/2009	£ / R On 14-June-10	20.90	Call	Currency Future	20	17	20	17	0.00
13/11/2009	£ / R On 14-June-10	20.90	Put	Currency Future	7953	8137	7953	8137	0.00
13/11/2009	£ / R On 15-March-10	8.70	Call	Currency Future	4059	3881	4059	3881	0.00
13/11/2009	£ / R On 15-March-10	8.70	Put	Currency Future	6	7	6	7	0.00
13/11/2009	£ / R On 15-March-10	18.70	Call	Currency Future	15	13	15	13	0.00
13/11/2009	£ / R On 15-March-10	18.70	Put	Currency Future	5962	6139	5962	6139	0.00
13/11/2009	£ / R On 15-March-10	20.70	Call	Currency Future	7	5	7	5	0.00
13/11/2009	£ / R On 15-March-10	20.70	Put	Currency Future	7953	8132	7953	8132	0.00
13/11/2009	£ / R On 14-June-10	19.50	Call	Currency Future	28	25	28	25	0.00
13/11/2009	£ / R On 14-June-10	19.50	Put	Currency Future	6561	6746	6561	6746	0.00
13/11/2009	£ / R On 14-June-10	21.50	Call	Currency Future	14	12	14	12	0.00
13/11/2009	£ / R On 14-June-10	21.50	Put	Currency Future	8547	8732	8547	8732	0.00
13/11/2009	£ / R On 14-December-09	16.75	Call	Currency Future	2	2	2	2	0.00
13/11/2009	£ / R On 14-December-09	16.75	Put	Currency Future	4208	4382	4208	4382	0.00
13/11/2009	£ / R On 14-December-09	18.75	Call	Currency Future	1	1	1	1	0.00
13/11/2009	£ / R On 14-December-09	18.75	Put	Currency Future	6207	6381	6207	6381	0.00
13/11/2009	£ / R On 14-December-09	20.75	Call	Currency Future	0	0	0	0	0.00
13/11/2009	£ / R On 14-December-09	20.75	Put	Currency Future	8206	8380	8206	8380	0.00
13/11/2009	£ / R On 14-June-10	19.20	Call	Currency Future	30	27	30	27	0.00
13/11/2009	£ / R On 14-June-10	19.20	Put	Currency Future	6263	6448	6263	6448	0.00
13/11/2009	£ / R On 14-June-10	21.20	Call	Currency Future	17	14	17	14	0.00
13/11/2009	£ / R On 14-June-10	21.20	Put	Currency Future	8250	8435	8250	8435	0.00
13/11/2009	£ / R On 14-June-10	8.95	Call	Currency Future	4036	3851	4036	3851	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	£ / R On 14-June-10	8.95	Put	Currency Future	20	21	20	21	0.00
13/11/2009	£ / R On 14-June-10	14.95	Call	Currency Future	255	224	255	224	0.00
13/11/2009	£ / R On 14-June-10	14.95	Put	Currency Future	2238	2394	2238	2394	0.00
13/11/2009	£ / R On 14-June-10	16.95	Call	Currency Future	95	82	95	82	0.00
13/11/2009	£ / R On 14-June-10	16.95	Put	Currency Future	4078	4252	4078	4252	0.00
13/11/2009	£ / R On 14-June-10	18.95	Call	Currency Future	33	29	33	29	0.00
13/11/2009	£ / R On 14-June-10	18.95	Put	Currency Future	6016	6200	6016	6200	0.00
13/11/2009	£ / R On 14-June-10	20.95	Call	Currency Future	19	16	19	16	0.00
13/11/2009	£ / R On 14-June-10	20.95	Put	Currency Future	8003	8187	8003	8187	0.00
13/11/2009	£ / R On 15-March-10	8.75	Call	Currency Future	4010	3832	4010	3832	0.00
13/11/2009	£ / R On 15-March-10	8.75	Put	Currency Future	7	8	7	8	0.00
13/11/2009	£ / R On 15-March-10	18.75	Call	Currency Future	15	13	15	13	0.00
13/11/2009	£ / R On 15-March-10	18.75	Put	Currency Future	6012	6189	6012	6189	0.00
13/11/2009	£ / R On 15-March-10	20.75	Call	Currency Future	6	5	6	5	0.00
13/11/2009	£ / R On 15-March-10	20.75	Put	Currency Future	8003	8181	8003	8181	0.00
13/11/2009	€ / R On 15-March-10			Currency Future	11.3700	11.3414	11.3729	11.3414	4862.00
13/11/2009	€ / R On 14-June-10			Currency Future	11.5700	11.5288	11.5657	11.5288	888.00
13/11/2009	€ / R On 14-December-09			Currency Future	11.1800	11.1555	11.1844	11.1555	34800.00
13/11/2009	€ / R On 13-December-10			Currency Future	11.9400	11.8962	11.9387	11.8962	85.00
13/11/2009	€ / R On 15-March-10	11.35	Call	Currency Future	464	444	464	444	0.00
13/11/2009	€ / R On 15-March-10	11.35	Put	Currency Future	441	453	441	453	0.00
13/11/2009	€ / R On 14-June-10	11.55	Call	Currency Future	622	601	622	601	0.00
13/11/2009	€ / R On 14-June-10	11.55	Put	Currency Future	606	622	606	622	0.00
13/11/2009	€ / R On 14-December-09	11.15	Call	Currency Future	239	218	239	218	0.00
13/11/2009	€ / R On 14-December-09	11.15	Put	Currency Future	204	213	204	213	0.00
13/11/2009	€ / R On 13-December-10	11.90	Call	Currency Future	905	879	905	879	0.00
13/11/2009	€ / R On 13-December-10	11.90	Put	Currency Future	867	883	867	883	0.00
13/11/2009	€ / R On 15-March-10	11.30	Call	Currency Future	487	467	487	467	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 15-March-10	11.30	Put	Currency Future	414	426	414	426	0.00
13/11/2009	€ / R On 14-June-10	11.50	Call	Currency Future	644	620	644	620	0.00
13/11/2009	€ / R On 14-June-10	11.50	Put	Currency Future	578	592	578	592	0.00
13/11/2009	€ / R On 14-December-09	11.10	Call	Currency Future	268	246	268	246	0.00
13/11/2009	€ / R On 14-December-09	11.10	Put	Currency Future	183	191	183	191	0.00
13/11/2009	€ / R On 13-December-10	11.85	Call	Currency Future	925	898	925	898	0.00
13/11/2009	€ / R On 13-December-10	11.85	Put	Currency Future	836	852	836	852	0.00
13/11/2009	€ / R On 15-March-10	11.40	Call	Currency Future	444	425	444	425	0.00
13/11/2009	€ / R On 15-March-10	11.40	Put	Currency Future	471	484	471	484	0.00
13/11/2009	€ / R On 14-December-09	11.20	Call	Currency Future	212	198	212	198	0.00
13/11/2009	€ / R On 14-December-09	11.20	Put	Currency Future	227	243	227	243	0.00
13/11/2009	€ / R On 13-December-10	11.95	Call	Currency Future	886	861	886	861	0.00
13/11/2009	€ / R On 13-December-10	11.95	Put	Currency Future	898	915	898	915	0.00
13/11/2009	€ / R On 15-March-10	11.45	Call	Currency Future	425	406	425	406	0.00
13/11/2009	€ / R On 15-March-10	11.45	Put	Currency Future	502	515	502	515	0.00
13/11/2009	€ / R On 14-June-10	11.60	Call	Currency Future	603	582	603	582	0.00
13/11/2009	€ / R On 14-June-10	11.60	Put	Currency Future	637	654	637	654	0.00
13/11/2009	€ / R On 14-December-09	11.25	Call	Currency Future	192	180	192	180	0.00
13/11/2009	€ / R On 14-December-09	11.25	Put	Currency Future	258	274	258	274	0.00
13/11/2009	€ / R On 13-December-10	12.00	Call	Currency Future	868	843	868	843	0.00
13/11/2009	€ / R On 13-December-10	12.00	Put	Currency Future	929	947	929	947	0.00
13/11/2009	€ / R On 15-March-10	11.60	Call	Currency Future	372	355	372	355	0.00
13/11/2009	€ / R On 15-March-10	11.60	Put	Currency Future	599	614	599	614	0.00
13/11/2009	€ / R On 14-June-10	11.75	Call	Currency Future	549	530	549	530	0.00
13/11/2009	€ / R On 14-June-10	11.75	Put	Currency Future	734	751	734	751	0.00
13/11/2009	€ / R On 14-December-09	11.40	Call	Currency Future	144	134	144	134	0.00
13/11/2009	€ / R On 14-December-09	11.40	Put	Currency Future	359	378	359	378	0.00
13/11/2009	€ / R On 13-December-10	12.10	Call	Currency Future	833	809	833	809	0.00
13/11/2009	€ / R On 13-December-10	12.10	Put	Currency Future	995	1013	995	1013	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 15-March-10	11.65	Call	Currency Future	356	340	356	340	0.00
13/11/2009	€ / R On 15-March-10	11.65	Put	Currency Future	633	649	633	649	0.00
13/11/2009	€ / R On 14-June-10	11.80	Call	Currency Future	533	514	533	514	0.00
13/11/2009	€ / R On 14-June-10	11.80	Put	Currency Future	767	785	767	785	0.00
13/11/2009	€ / R On 14-December-09	11.45	Call	Currency Future	130	121	130	121	0.00
13/11/2009	€ / R On 14-December-09	11.45	Put	Currency Future	396	416	396	416	0.00
13/11/2009	€ / R On 13-December-10	12.20	Call	Currency Future	800	777	800	777	0.00
13/11/2009	€ / R On 13-December-10	12.20	Put	Currency Future	1062	1081	1062	1081	0.00
13/11/2009	€ / R On 15-March-10	11.85	Call	Currency Future	299	285	299	285	0.00
13/11/2009	€ / R On 15-March-10	11.85	Put	Currency Future	776	794	776	794	0.00
13/11/2009	€ / R On 14-June-10	12.00	Call	Currency Future	472	455	472	455	0.00
13/11/2009	€ / R On 14-June-10	12.00	Put	Currency Future	906	926	906	926	0.00
13/11/2009	€ / R On 14-December-09	11.65	Call	Currency Future	88	82	88	82	0.00
13/11/2009	€ / R On 14-December-09	11.65	Put	Currency Future	554	577	554	577	0.00
13/11/2009	€ / R On 13-December-10	12.40	Call	Currency Future	739	717	739	717	0.00
13/11/2009	€ / R On 13-December-10	12.40	Put	Currency Future	1200	1221	1200	1221	0.00
13/11/2009	€ / R On 15-March-10	11.95	Call	Currency Future	275	261	275	261	0.00
13/11/2009	€ / R On 15-March-10	11.95	Put	Currency Future	852	870	852	870	0.00
13/11/2009	€ / R On 14-June-10	12.15	Call	Currency Future	431	416	431	416	0.00
13/11/2009	€ / R On 14-June-10	12.15	Put	Currency Future	1016	1037	1016	1037	0.00
13/11/2009	€ / R On 14-December-09	11.75	Call	Currency Future	73	68	73	68	0.00
13/11/2009	€ / R On 14-December-09	11.75	Put	Currency Future	639	662	639	662	0.00
13/11/2009	€ / R On 13-December-10	12.55	Call	Currency Future	697	676	697	676	0.00
13/11/2009	€ / R On 13-December-10	12.55	Put	Currency Future	1308	1330	1308	1330	0.00
13/11/2009	€ / R On 14-June-10	7.30	Call	Currency Future	4272	4235	4272	4235	0.00
13/11/2009	€ / R On 14-June-10	7.30	Put	Currency Future	6	6	6	6	0.00
13/11/2009	€ / R On 14-December-09	6.95	Call	Currency Future	4234	4206	4234	4206	0.00
13/11/2009	€ / R On 14-December-09	6.95	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 13-December-10	12.25	Call	Currency Future	784	761	784	761	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 13-December-10	12.25	Put	Currency Future	1096	1115	1096	1115	0.00
13/11/2009	€ / R On 15-March-10	11.75	Call	Currency Future	326	311	326	311	0.00
13/11/2009	€ / R On 15-March-10	11.75	Put	Currency Future	704	720	704	720	0.00
13/11/2009	€ / R On 14-June-10	11.95	Call	Currency Future	486	469	486	469	0.00
13/11/2009	€ / R On 14-June-10	11.95	Put	Currency Future	870	890	870	890	0.00
13/11/2009	€ / R On 14-December-09	11.55	Call	Currency Future	107	100	107	100	0.00
13/11/2009	€ / R On 14-December-09	11.55	Put	Currency Future	473	494	473	494	0.00
13/11/2009	€ / R On 15-March-10	11.80	Call	Currency Future	313	298	313	298	0.00
13/11/2009	€ / R On 15-March-10	11.80	Put	Currency Future	740	756	740	756	0.00
13/11/2009	€ / R On 14-December-09	11.60	Call	Currency Future	97	90	97	90	0.00
13/11/2009	€ / R On 14-December-09	11.60	Put	Currency Future	513	535	513	535	0.00
13/11/2009	€ / R On 14-December-09	12.20	Call	Currency Future	32	30	32	30	12389.00
13/11/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1048	1075	1048	1075	0.00
13/11/2009	€ / R On 14-December-09	14.60	Call	Currency Future	1	1	1	1	12389.00
13/11/2009	€ / R On 14-December-09	14.60	Put	Currency Future	3417	3446	3417	3446	0.00
13/11/2009	€ / R On 14-June-10	11.85	Call	Currency Future	517	498	517	498	0.00
13/11/2009	€ / R On 14-June-10	11.85	Put	Currency Future	801	820	801	820	0.00
13/11/2009	€ / R On 15-March-10	11.50	Call	Currency Future	406	389	406	389	24.00
13/11/2009	€ / R On 15-March-10	11.50	Put	Currency Future	533	547	533	547	0.00
13/11/2009	€ / R On 14-June-10	11.70	Call	Currency Future	566	547	566	547	0.00
13/11/2009	€ / R On 14-June-10	11.70	Put	Currency Future	701	718	701	718	0.00
13/11/2009	€ / R On 14-December-09	11.30	Call	Currency Future	174	163	174	163	0.00
13/11/2009	€ / R On 14-December-09	11.30	Put	Currency Future	290	307	290	307	0.00
13/11/2009	€ / R On 13-December-10	12.05	Call	Currency Future	851	826	851	826	0.00
13/11/2009	€ / R On 13-December-10	12.05	Put	Currency Future	962	980	962	980	0.00
13/11/2009	€ / R On 14-June-10	11.45	Call	Currency Future	666	643	666	643	0.00
13/11/2009	€ / R On 14-June-10	11.45	Put	Currency Future	550	564	550	564	0.00
13/11/2009	€ / R On 15-March-10	11.25	Call	Currency Future	512	491	512	491	0.00
13/11/2009	€ / R On 15-March-10	11.25	Put	Currency Future	389	400	389	400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 14-June-10	11.40	Call	Currency Future	689	665	689	665	0.00
13/11/2009	€ / R On 14-June-10	11.40	Put	Currency Future	524	537	524	537	0.00
13/11/2009	€ / R On 14-December-09	11.05	Call	Currency Future	298	276	298	276	0.00
13/11/2009	€ / R On 14-December-09	11.05	Put	Currency Future	164	171	164	171	0.00
13/11/2009	€ / R On 15-March-10	11.15	Call	Currency Future	563	541	563	541	0.00
13/11/2009	€ / R On 15-March-10	11.15	Put	Currency Future	340	350	340	350	0.00
13/11/2009	€ / R On 14-June-10	11.35	Call	Currency Future	713	689	713	689	0.00
13/11/2009	€ / R On 14-June-10	11.35	Put	Currency Future	497	510	497	510	0.00
13/11/2009	€ / R On 14-December-09	10.95	Call	Currency Future	364	341	364	341	0.00
13/11/2009	€ / R On 14-December-09	10.95	Put	Currency Future	130	136	130	136	0.00
13/11/2009	€ / R On 15-March-10	11.20	Call	Currency Future	537	516	537	516	0.00
13/11/2009	€ / R On 15-March-10	11.20	Put	Currency Future	364	374	364	374	0.00
13/11/2009	€ / R On 15-March-10	11.10	Call	Currency Future	590	568	590	568	0.00
13/11/2009	€ / R On 15-March-10	11.10	Put	Currency Future	317	327	317	327	0.00
13/11/2009	€ / R On 14-June-10	11.30	Call	Currency Future	738	713	738	713	0.00
13/11/2009	€ / R On 14-June-10	11.30	Put	Currency Future	472	484	472	484	0.00
13/11/2009	€ / R On 14-December-09	11.00	Call	Currency Future	330	308	330	308	0.00
13/11/2009	€ / R On 14-December-09	11.00	Put	Currency Future	146	153	146	153	0.00
13/11/2009	€ / R On 14-December-09	11.35	Call	Currency Future	158	148	158	148	0.00
13/11/2009	€ / R On 14-December-09	11.35	Put	Currency Future	324	342	324	342	0.00
13/11/2009	€ / R On 14-June-10	11.90	Call	Currency Future	501	483	501	483	0.00
13/11/2009	€ / R On 14-June-10	11.90	Put	Currency Future	835	854	835	854	0.00
13/11/2009	€ / R On 15-March-10	11.55	Call	Currency Future	389	372	389	372	0.00
13/11/2009	€ / R On 15-March-10	11.55	Put	Currency Future	566	580	566	580	0.00
13/11/2009	€ / R On 14-December-09	12.50	Call	Currency Future	20	18	20	18	80.00
13/11/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1335	1363	1335	1363	0.00
13/11/2009	€ / R On 15-March-10	11.70	Call	Currency Future	341	325	341	325	0.00
13/11/2009	€ / R On 15-March-10	11.70	Put	Currency Future	668	684	668	684	0.00
13/11/2009	€ / R On 14-December-09	11.50	Call	Currency Future	118	110	118	110	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 14-December-09	11.50	Put	Currency Future	434	454	434	454	0.00
13/11/2009	€ / R On 14-December-09	11.70	Call	Currency Future	80	75	80	75	0.00
13/11/2009	€ / R On 14-December-09	11.70	Put	Currency Future	596	619	596	619	0.00
13/11/2009	€ / R On 15-March-10	11.90	Call	Currency Future	287	273	287	273	0.00
13/11/2009	€ / R On 15-March-10	11.90	Put	Currency Future	814	831	814	831	0.00
13/11/2009	€ / R On 15-March-10	12.00	Call	Currency Future	263	250	263	250	0.00
13/11/2009	€ / R On 15-March-10	12.00	Put	Currency Future	890	909	890	909	0.00
13/11/2009	€ / R On 14-December-09	11.80	Call	Currency Future	66	62	66	62	0.00
13/11/2009	€ / R On 14-December-09	11.80	Put	Currency Future	682	706	682	706	0.00
13/11/2009	€ / R On 15-March-10	12.10	Call	Currency Future	242	230	242	230	0.00
13/11/2009	€ / R On 15-March-10	12.10	Put	Currency Future	969	988	969	988	0.00
13/11/2009	€ / R On 14-December-09	11.90	Call	Currency Future	55	51	55	51	0.00
13/11/2009	€ / R On 14-December-09	11.90	Put	Currency Future	771	796	771	796	0.00
13/11/2009	€ / R On 15-March-10	12.60	Call	Currency Future	162	153	162	153	13636.00
13/11/2009	€ / R On 15-March-10	12.60	Put	Currency Future	1389	1411	1389	1411	0.00
13/11/2009	€ / R On 15-March-10	11.00	Call	Currency Future	647	624	647	624	13636.00
13/11/2009	€ / R On 15-March-10	11.00	Put	Currency Future	274	283	274	283	0.00
13/11/2009	€ / R On 15-March-10	12.05	Call	Currency Future	252	240	252	240	0.00
13/11/2009	€ / R On 15-March-10	12.05	Put	Currency Future	929	948	929	948	0.00
13/11/2009	€ / R On 14-December-09	11.85	Call	Currency Future	60	56	60	56	0.00
13/11/2009	€ / R On 14-December-09	11.85	Put	Currency Future	726	751	726	751	0.00
13/11/2009	€ / R On 15-March-10	11.70	Call	Currency Future	341	325	341	325	0.00
13/11/2009	€ / R On 15-March-10	11.70	Put	Currency Future	668	684	668	684	0.00
13/11/2009	€ / R On 15-March-10	12.15	Call	Currency Future	232	220	232	220	0.00
13/11/2009	€ / R On 15-March-10	12.15	Put	Currency Future	1009	1029	1009	1029	0.00
13/11/2009	€ / R On 14-December-09	12.00	Call	Currency Future	46	43	46	43	0.00
13/11/2009	€ / R On 14-December-09	12.00	Put	Currency Future	861	887	861	887	0.00
13/11/2009	€ / R On 15-March-10	12.20	Call	Currency Future	223	211	223	211	0.00
13/11/2009	€ / R On 15-March-10	12.20	Put	Currency Future	1050	1070	1050	1070	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 14-December-09	12.05	Call	Currency Future	42	39	42	39	0.00
13/11/2009	€ / R On 14-December-09	12.05	Put	Currency Future	908	934	908	934	0.00
13/11/2009	€ / R On 15-March-10	12.25	Call	Currency Future	214	203	214	203	0.00
13/11/2009	€ / R On 15-March-10	12.25	Put	Currency Future	1091	1111	1091	1111	0.00
13/11/2009	€ / R On 14-December-09	12.10	Call	Currency Future	38	36	38	36	0.00
13/11/2009	€ / R On 14-December-09	12.10	Put	Currency Future	954	980	954	980	0.00
13/11/2009	€ / R On 14-December-09	11.95	Call	Currency Future	50	47	50	47	0.00
13/11/2009	€ / R On 14-December-09	11.95	Put	Currency Future	816	841	816	841	0.00
13/11/2009	€ / R On 14-December-09	12.15	Call	Currency Future	35	33	35	33	0.00
13/11/2009	€ / R On 14-December-09	12.15	Put	Currency Future	1001	1027	1001	1027	0.00
13/11/2009	€ / R On 14-December-09	12.25	Call	Currency Future	30	28	30	28	0.00
13/11/2009	€ / R On 14-December-09	12.25	Put	Currency Future	1095	1122	1095	1122	0.00
13/11/2009	€ / R On 14-December-09	12.55	Call	Currency Future	18	17	18	17	0.00
13/11/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1384	1412	1384	1412	0.00
13/11/2009	€ / R On 14-December-09	12.45	Call	Currency Future	21	20	21	20	0.00
13/11/2009	€ / R On 14-December-09	12.45	Put	Currency Future	1287	1314	1287	1314	0.00
13/11/2009	€ / R On 14-December-09	12.40	Call	Currency Future	23	22	23	22	0.00
13/11/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1239	1266	1239	1266	0.00
13/11/2009	€ / R On 14-December-09	12.65	Call	Currency Future	16	15	16	15	0.00
13/11/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1481	1509	1481	1509	0.00
13/11/2009	€ / R On 14-December-09	12.70	Call	Currency Future	15	14	15	14	0.00
13/11/2009	€ / R On 14-December-09	12.70	Put	Currency Future	1530	1558	1530	1558	0.00
13/11/2009	€ / R On 14-December-09	12.75	Call	Currency Future	14	13	14	13	0.00
13/11/2009	€ / R On 14-December-09	12.75	Put	Currency Future	1579	1607	1579	1607	0.00
13/11/2009	€ / R On 14-December-09	12.80	Call	Currency Future	13	12	13	12	0.00
13/11/2009	€ / R On 14-December-09	12.80	Put	Currency Future	1628	1656	1628	1656	0.00
13/11/2009	€ / R On 14-December-09	13.00	Call	Currency Future	10	9	10	9	0.00
13/11/2009	€ / R On 14-December-09	13.00	Put	Currency Future	1825	1854	1825	1854	0.00
13/11/2009	€ / R On 14-December-09	13.20	Call	Currency Future	8	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 14-December-09	13.20	Put	Currency Future	2023	2052	2023	2052	0.00
13/11/2009	€ / R On 14-December-09	13.40	Call	Currency Future	6	5	6	5	0.00
13/11/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2221	2250	2221	2250	0.00
13/11/2009	€ / R On 14-December-09	13.30	Call	Currency Future	6	6	6	6	0.00
13/11/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2122	2151	2122	2151	0.00
13/11/2009	€ / R On 14-December-09	13.35	Call	Currency Future	6	6	6	6	0.00
13/11/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2172	2200	2172	2200	0.00
13/11/2009	€ / R On 14-December-09	13.35	Call	Currency Future	6	6	6	6	0.00
13/11/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2172	2200	2172	2200	0.00
13/11/2009	€ / R On 14-December-09	13.65	Call	Currency Future	4	4	4	4	0.00
13/11/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2470	2498	2470	2498	0.00
13/11/2009	€ / R On 14-December-09	13.70	Call	Currency Future	4	4	4	4	0.00
13/11/2009	€ / R On 14-December-09	13.70	Put	Currency Future	2519	2548	2519	2548	0.00
13/11/2009	€ / R On 14-December-09	13.60	Call	Currency Future	4	4	4	4	0.00
13/11/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2420	2449	2420	2449	0.00
13/11/2009	€ / R On 14-December-09	13.55	Call	Currency Future	5	4	5	4	0.00
13/11/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2370	2399	2370	2399	0.00
13/11/2009	€ / R On 14-December-09	13.50	Call	Currency Future	5	5	5	5	0.00
13/11/2009	€ / R On 14-December-09	13.50	Put	Currency Future	2321	2349	2321	2349	0.00
13/11/2009	€ / R On 14-December-09	13.55	Call	Currency Future	5	4	5	4	0.00
13/11/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2370	2399	2370	2399	0.00
13/11/2009	€ / R On 14-December-09	13.45	Call	Currency Future	5	5	5	5	0.00
13/11/2009	€ / R On 14-December-09	13.45	Put	Currency Future	2271	2299	2271	2299	0.00
13/11/2009	€ / R On 14-December-09	13.85	Call	Currency Future	3	3	3	3	0.00
13/11/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2669	2697	2669	2697	0.00
13/11/2009	€ / R On 14-December-09	13.25	Call	Currency Future	7	7	7	7	0.00
13/11/2009	€ / R On 14-December-09	13.25	Put	Currency Future	2073	2101	2073	2101	0.00
13/11/2009	€ / R On 14-December-09	14.85	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	14.85	Put	Currency Future	3667	3696	3667	3696	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 14-December-09	13.75	Call	Currency Future	4	3	4	3	0.00
13/11/2009	€ / R On 14-December-09	13.75	Put	Currency Future	2569	2598	2569	2598	0.00
13/11/2009	€ / R On 14-December-09	13.95	Call	Currency Future	3	3	3	3	0.00
13/11/2009	€ / R On 14-December-09	13.95	Put	Currency Future	2768	2797	2768	2797	0.00
13/11/2009	€ / R On 14-December-09	14.05	Call	Currency Future	2	2	2	2	0.00
13/11/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2868	2897	2868	2897	0.00
13/11/2009	€ / R On 14-December-09	14.15	Call	Currency Future	2	2	2	2	0.00
13/11/2009	€ / R On 14-December-09	14.15	Put	Currency Future	2968	2997	2968	2997	0.00
13/11/2009	€ / R On 14-December-09	14.25	Call	Currency Future	2	2	2	2	0.00
13/11/2009	€ / R On 14-December-09	14.25	Put	Currency Future	3068	3096	3068	3096	0.00
13/11/2009	€ / R On 14-December-09	13.30	Call	Currency Future	6	6	6	6	0.00
13/11/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2122	2151	2122	2151	0.00
13/11/2009	€ / R On 14-December-09	13.40	Call	Currency Future	6	5	6	5	0.00
13/11/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2221	2250	2221	2250	0.00
13/11/2009	€ / R On 14-December-09	13.80	Call	Currency Future	3	3	3	3	0.00
13/11/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2619	2648	2619	2648	0.00
13/11/2009	€ / R On 14-December-09	13.90	Call	Currency Future	3	3	3	3	0.00
13/11/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2719	2747	2719	2747	0.00
13/11/2009	€ / R On 14-December-09	14.00	Call	Currency Future	3	2	3	2	0.00
13/11/2009	€ / R On 14-December-09	14.00	Put	Currency Future	2818	2847	2818	2847	0.00
13/11/2009	€ / R On 14-December-09	13.05	Call	Currency Future	9	9	9	9	0.00
13/11/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1875	1903	1875	1903	0.00
13/11/2009	€ / R On 14-December-09	13.15	Call	Currency Future	8	8	8	8	0.00
13/11/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1974	2002	1974	2002	0.00
13/11/2009	€ / R On 14-December-09	13.65	Call	Currency Future	4	4	4	4	0.00
13/11/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2470	2498	2470	2498	0.00
13/11/2009	€ / R On 14-December-09	13.15	Call	Currency Future	8	8	8	8	0.00
13/11/2009	€ / R On 14-December-09	13.15	Put	Currency Future	1974	2002	1974	2002	0.00
13/11/2009	€ / R On 14-December-09	13.85	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
13/11/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2669	2697	2669	2697	0.00
13/11/2009	€ / R On 14-December-09	13.10	Call	Currency Future	9	8	9	8	0.00
13/11/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1924	1953	1924	1953	0.00
13/11/2009	€ / R On 14-December-09	13.80	Call	Currency Future	3	3	3	3	0.00
13/11/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2619	2648	2619	2648	0.00
13/11/2009	€ / R On 14-December-09	13.90	Call	Currency Future	3	3	3	3	0.00
13/11/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2719	2747	2719	2747	0.00
13/11/2009	€ / R On 14-December-09	14.10	Call	Currency Future	2	2	2	2	0.00
13/11/2009	€ / R On 14-December-09	14.10	Put	Currency Future	2918	2947	2918	2947	0.00
13/11/2009	€ / R On 14-December-09	14.05	Call	Currency Future	2	2	2	2	0.00
13/11/2009	€ / R On 14-December-09	14.05	Put	Currency Future	2868	2897	2868	2897	0.00
13/11/2009	€ / R On 14-December-09	12.95	Call	Currency Future	10	10	10	10	0.00
13/11/2009	€ / R On 14-December-09	12.95	Put	Currency Future	1776	1804	1776	1804	0.00
13/11/2009	€ / R On 14-December-09	12.90	Call	Currency Future	11	10	11	10	0.00
13/11/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1727	1755	1727	1755	0.00
13/11/2009	€ / R On 14-December-09	13.10	Call	Currency Future	9	8	9	8	0.00
13/11/2009	€ / R On 14-December-09	13.10	Put	Currency Future	1924	1953	1924	1953	0.00
13/11/2009	€ / R On 14-December-09	13.60	Call	Currency Future	4	4	4	4	0.00
13/11/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2420	2449	2420	2449	0.00
13/11/2009	€ / R On 14-December-09	12.90	Call	Currency Future	11	10	11	10	0.00
13/11/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1727	1755	1727	1755	0.00
13/11/2009	€ / R On 14-December-09	12.85	Call	Currency Future	12	11	12	11	0.00
13/11/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1677	1706	1677	1706	0.00
13/11/2009	€ / R On 14-December-09	13.05	Call	Currency Future	9	9	9	9	0.00
13/11/2009	€ / R On 14-December-09	13.05	Put	Currency Future	1875	1903	1875	1903	0.00
13/11/2009	€ / R On 14-December-09	12.60	Call	Currency Future	17	16	17	16	0.00
13/11/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1433	1460	1433	1460	0.00
13/11/2009	€ / R On 14-December-09	12.35	Call	Currency Future	25	23	25	23	0.00
13/11/2009	€ / R On 14-December-09	12.35	Put	Currency Future	1191	1218	1191	1218	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 14-December-09	12.65	Call	Currency Future	16	15	16	15	0.00
13/11/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1481	1509	1481	1509	0.00
13/11/2009	€ / R On 14-December-09	12.30	Call	Currency Future	27	25	27	25	0.00
13/11/2009	€ / R On 14-December-09	12.30	Put	Currency Future	1143	1170	1143	1170	0.00
13/11/2009	€ / R On 14-December-09	12.40	Call	Currency Future	23	22	23	22	0.00
13/11/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1239	1266	1239	1266	0.00
13/11/2009	€ / R On 14-December-09	12.60	Call	Currency Future	17	16	17	16	0.00
13/11/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1433	1460	1433	1460	0.00
13/11/2009	€ / R On 14-December-09	10.65	Call	Currency Future	594	570	594	570	0.00
13/11/2009	€ / R On 14-December-09	10.65	Put	Currency Future	60	64	60	64	0.00
13/11/2009	€ / R On 14-December-09	14.65	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	14.65	Put	Currency Future	3467	3496	3467	3496	0.00
13/11/2009	€ / R On 14-December-09	10.45	Call	Currency Future	769	743	769	743	0.00
13/11/2009	€ / R On 14-December-09	10.45	Put	Currency Future	34	37	34	37	0.00
13/11/2009	€ / R On 14-December-09	14.75	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	14.75	Put	Currency Future	3567	3596	3567	3596	0.00
13/11/2009	€ / R On 14-December-09	9.55	Call	Currency Future	1639	1610	1639	1610	0.00
13/11/2009	€ / R On 14-December-09	9.55	Put	Currency Future	4	5	4	5	0.00
13/11/2009	€ / R On 14-December-09	15.55	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	15.55	Put	Currency Future	4366	4395	4366	4395	0.00
13/11/2009	€ / R On 14-December-09	17.05	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	17.05	Put	Currency Future	5866	5895	5866	5895	0.00
13/11/2009	€ / R On 14-December-09	18.55	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	18.55	Put	Currency Future	7366	7395	7366	7395	0.00
13/11/2009	€ / R On 14-December-09	9.25	Call	Currency Future	1937	1908	1937	1908	0.00
13/11/2009	€ / R On 14-December-09	9.25	Put	Currency Future	3	3	3	3	0.00
13/11/2009	€ / R On 14-December-09	10.75	Call	Currency Future	513	489	513	489	0.00
13/11/2009	€ / R On 14-December-09	10.75	Put	Currency Future	78	83	78	83	0.00
13/11/2009	€ / R On 14-December-09	15.25	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
13/11/2009	€ / R On 14-December-09	15.25	Put	Currency Future	4066	4095	4066	4095	0.00
13/11/2009	€ / R On 14-December-09	16.75	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	16.75	Put	Currency Future	5566	5595	5566	5595	0.00
13/11/2009	€ / R On 14-December-09	18.25	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	18.25	Put	Currency Future	7066	7095	7066	7095	0.00
13/11/2009	€ / R On 14-December-09	12.20	Call	Currency Future	32	30	32	30	0.00
13/11/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1048	1075	1048	1075	0.00
13/11/2009	€ / R On 14-December-09	9.10	Call	Currency Future	2086	2057	2086	2057	0.00
13/11/2009	€ / R On 14-December-09	9.10	Put	Currency Future	2	2	2	2	0.00
13/11/2009	€ / R On 14-December-09	10.60	Call	Currency Future	637	612	637	612	0.00
13/11/2009	€ / R On 14-December-09	10.60	Put	Currency Future	52	56	52	56	0.00
13/11/2009	€ / R On 14-December-09	15.10	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	15.10	Put	Currency Future	3916	3945	3916	3945	0.00
13/11/2009	€ / R On 14-December-09	16.60	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	16.60	Put	Currency Future	5416	5445	5416	5445	0.00
13/11/2009	€ / R On 14-December-09	18.10	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	18.10	Put	Currency Future	6916	6945	6916	6945	0.00
13/11/2009	€ / R On 14-December-09	7.80	Call	Currency Future	3384	3356	3384	3356	0.00
13/11/2009	€ / R On 14-December-09	7.80	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	8.80	Call	Currency Future	2385	2356	2385	2356	0.00
13/11/2009	€ / R On 14-December-09	8.80	Put	Currency Future	0	1	0	1	0.00
13/11/2009	€ / R On 14-December-09	9.80	Call	Currency Future	1392	1363	1392	1363	0.00
13/11/2009	€ / R On 14-December-09	9.80	Put	Currency Future	7	8	7	8	0.00
13/11/2009	€ / R On 14-December-09	10.80	Call	Currency Future	474	450	474	450	0.00
13/11/2009	€ / R On 14-December-09	10.80	Put	Currency Future	89	94	89	94	0.00
13/11/2009	€ / R On 14-December-09	14.80	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	14.80	Put	Currency Future	3617	3646	3617	3646	0.00
13/11/2009	€ / R On 14-December-09	15.80	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	15.80	Put	Currency Future	4616	4645	4616	4645	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 14-December-09	7.70	Call	Currency Future	3484	3456	3484	3456	0.00
13/11/2009	€ / R On 14-December-09	7.70	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	8.70	Call	Currency Future	2485	2456	2485	2456	0.00
13/11/2009	€ / R On 14-December-09	8.70	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	9.70	Call	Currency Future	1490	1462	1490	1462	0.00
13/11/2009	€ / R On 14-December-09	9.70	Put	Currency Future	6	6	6	6	0.00
13/11/2009	€ / R On 14-December-09	10.70	Call	Currency Future	553	529	553	529	0.00
13/11/2009	€ / R On 14-December-09	10.70	Put	Currency Future	69	73	69	73	0.00
13/11/2009	€ / R On 14-December-09	14.70	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	14.70	Put	Currency Future	3517	3546	3517	3546	0.00
13/11/2009	€ / R On 14-December-09	15.70	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	15.70	Put	Currency Future	4516	4545	4516	4545	0.00
13/11/2009	€ / R On 14-December-09	7.65	Call	Currency Future	3534	3506	3534	3506	0.00
13/11/2009	€ / R On 14-December-09	7.65	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	8.65	Call	Currency Future	2535	2506	2535	2506	0.00
13/11/2009	€ / R On 14-December-09	8.65	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	9.65	Call	Currency Future	1540	1511	1540	1511	0.00
13/11/2009	€ / R On 14-December-09	9.65	Put	Currency Future	5	6	5	6	0.00
13/11/2009	€ / R On 14-December-09	15.65	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	15.65	Put	Currency Future	4466	4495	4466	4495	0.00
13/11/2009	€ / R On 14-December-09	7.90	Call	Currency Future	3284	3256	3284	3256	0.00
13/11/2009	€ / R On 14-December-09	7.90	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	8.90	Call	Currency Future	2285	2256	2285	2256	0.00
13/11/2009	€ / R On 14-December-09	8.90	Put	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	9.90	Call	Currency Future	1293	1265	1293	1265	0.00
13/11/2009	€ / R On 14-December-09	9.90	Put	Currency Future	9	9	9	9	0.00
13/11/2009	€ / R On 14-December-09	10.90	Call	Currency Future	399	376	399	376	0.00
13/11/2009	€ / R On 14-December-09	10.90	Put	Currency Future	115	121	115	121	0.00
13/11/2009	€ / R On 14-December-09	14.90	Call	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 14-December-09	14.90	Put	Currency Future	3717	3745	3717	3745	0.00
13/11/2009	€ / R On 14-December-09	15.90	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	15.90	Put	Currency Future	4716	4745	4716	4745	0.00
13/11/2009	€ / R On 14-December-09	8.00	Call	Currency Future	3184	3156	3184	3156	0.00
13/11/2009	€ / R On 14-December-09	8.00	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	9.00	Call	Currency Future	2185	2157	2185	2157	0.00
13/11/2009	€ / R On 14-December-09	9.00	Put	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1195	1167	1195	1167	0.00
13/11/2009	€ / R On 14-December-09	10.00	Put	Currency Future	11	12	11	12	0.00
13/11/2009	€ / R On 14-December-09	15.00	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	15.00	Put	Currency Future	3817	3845	3817	3845	0.00
13/11/2009	€ / R On 14-December-09	16.00	Call	Currency Future	1	0	1	0	0.00
13/11/2009	€ / R On 14-December-09	16.00	Put	Currency Future	4816	4845	4816	4845	0.00
13/11/2009	€ / R On 14-December-09	8.10	Call	Currency Future	3084	3056	3084	3056	0.00
13/11/2009	€ / R On 14-December-09	8.10	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	10.10	Call	Currency Future	1097	1070	1097	1070	0.00
13/11/2009	€ / R On 14-December-09	10.10	Put	Currency Future	13	14	13	14	0.00
13/11/2009	€ / R On 14-December-09	16.10	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	16.10	Put	Currency Future	4916	4945	4916	4945	0.00
13/11/2009	€ / R On 15-March-10	8.25	Call	Currency Future	3131	3100	3131	3100	0.00
13/11/2009	€ / R On 15-March-10	8.25	Put	Currency Future	8	9	8	9	0.00
13/11/2009	€ / R On 15-March-10	9.25	Call	Currency Future	2147	2116	2147	2116	0.00
13/11/2009	€ / R On 15-March-10	9.25	Put	Currency Future	24	25	24	25	0.00
13/11/2009	€ / R On 15-March-10	10.25	Call	Currency Future	1197	1168	1197	1168	0.00
13/11/2009	€ / R On 15-March-10	10.25	Put	Currency Future	74	77	74	77	0.00
13/11/2009	€ / R On 15-March-10	13.25	Call	Currency Future	101	95	101	95	0.00
13/11/2009	€ / R On 15-March-10	13.25	Put	Currency Future	1978	2004	1978	2004	0.00
13/11/2009	€ / R On 15-March-10	14.25	Call	Currency Future	44	41	44	41	0.00
13/11/2009	€ / R On 15-March-10	14.25	Put	Currency Future	2921	2950	2921	2950	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 15-March-10	15.25	Call	Currency Future	20	19	20	19	0.00
13/11/2009	€ / R On 15-March-10	15.25	Put	Currency Future	3897	3928	3897	3928	0.00
13/11/2009	€ / R On 15-March-10	16.25	Call	Currency Future	12	11	12	11	0.00
13/11/2009	€ / R On 15-March-10	16.25	Put	Currency Future	4889	4920	4889	4920	0.00
13/11/2009	€ / R On 14-December-09	8.05	Call	Currency Future	3134	3106	3134	3106	0.00
13/11/2009	€ / R On 14-December-09	8.05	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	9.05	Call	Currency Future	2136	2107	2136	2107	0.00
13/11/2009	€ / R On 14-December-09	9.05	Put	Currency Future	1	2	1	2	0.00
13/11/2009	€ / R On 14-December-09	10.05	Call	Currency Future	1146	1118	1146	1118	0.00
13/11/2009	€ / R On 14-December-09	10.05	Put	Currency Future	12	13	12	13	0.00
13/11/2009	€ / R On 14-December-09	15.05	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	15.05	Put	Currency Future	3866	3895	3866	3895	0.00
13/11/2009	€ / R On 14-December-09	16.05	Call	Currency Future	1	0	1	0	0.00
13/11/2009	€ / R On 14-December-09	16.05	Put	Currency Future	4866	4895	4866	4895	0.00
13/11/2009	€ / R On 15-March-10	8.20	Call	Currency Future	3181	3149	3181	3149	0.00
13/11/2009	€ / R On 15-March-10	8.20	Put	Currency Future	8	8	8	8	0.00
13/11/2009	€ / R On 15-March-10	9.20	Call	Currency Future	2196	2165	2196	2165	0.00
13/11/2009	€ / R On 15-March-10	9.20	Put	Currency Future	23	23	23	23	0.00
13/11/2009	€ / R On 15-March-10	10.20	Call	Currency Future	1243	1214	1243	1214	0.00
13/11/2009	€ / R On 15-March-10	10.20	Put	Currency Future	70	72	70	72	0.00
13/11/2009	€ / R On 15-March-10	13.20	Call	Currency Future	104	98	104	98	0.00
13/11/2009	€ / R On 15-March-10	13.20	Put	Currency Future	1931	1957	1931	1957	0.00
13/11/2009	€ / R On 15-March-10	14.20	Call	Currency Future	46	43	46	43	0.00
13/11/2009	€ / R On 15-March-10	14.20	Put	Currency Future	2873	2902	2873	2902	0.00
13/11/2009	€ / R On 15-March-10	15.20	Call	Currency Future	21	20	21	20	0.00
13/11/2009	€ / R On 15-March-10	15.20	Put	Currency Future	3848	3878	3848	3878	0.00
13/11/2009	€ / R On 15-March-10	16.20	Call	Currency Future	12	11	12	11	0.00
13/11/2009	€ / R On 15-March-10	16.20	Put	Currency Future	4839	4870	4839	4870	0.00
13/11/2009	€ / R On 15-March-10	8.10	Call	Currency Future	3280	3249	3280	3249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 15-March-10	8.10	Put	Currency Future	7	7	7	7	0.00
13/11/2009	€ / R On 15-March-10	9.10	Call	Currency Future	2294	2262	2294	2262	0.00
13/11/2009	€ / R On 15-March-10	9.10	Put	Currency Future	21	21	21	21	0.00
13/11/2009	€ / R On 15-March-10	10.10	Call	Currency Future	1335	1306	1335	1306	0.00
13/11/2009	€ / R On 15-March-10	10.10	Put	Currency Future	62	64	62	64	0.00
13/11/2009	€ / R On 15-March-10	13.10	Call	Currency Future	112	105	112	105	0.00
13/11/2009	€ / R On 15-March-10	13.10	Put	Currency Future	1839	1864	1839	1864	0.00
13/11/2009	€ / R On 15-March-10	14.10	Call	Currency Future	50	47	50	47	0.00
13/11/2009	€ / R On 15-March-10	14.10	Put	Currency Future	2777	2805	2777	2805	0.00
13/11/2009	€ / R On 15-March-10	15.10	Call	Currency Future	23	21	23	21	0.00
13/11/2009	€ / R On 15-March-10	15.10	Put	Currency Future	3750	3780	3750	3780	0.00
13/11/2009	€ / R On 15-March-10	16.10	Call	Currency Future	13	12	13	12	0.00
13/11/2009	€ / R On 15-March-10	16.10	Put	Currency Future	4740	4771	4740	4771	0.00
13/11/2009	€ / R On 14-December-09	7.85	Call	Currency Future	3334	3306	3334	3306	0.00
13/11/2009	€ / R On 14-December-09	7.85	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	8.85	Call	Currency Future	2335	2306	2335	2306	0.00
13/11/2009	€ / R On 14-December-09	8.85	Put	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	9.85	Call	Currency Future	1342	1314	1342	1314	0.00
13/11/2009	€ / R On 14-December-09	9.85	Put	Currency Future	8	9	8	9	0.00
13/11/2009	€ / R On 14-December-09	10.85	Call	Currency Future	436	412	436	412	0.00
13/11/2009	€ / R On 14-December-09	10.85	Put	Currency Future	101	107	101	107	0.00
13/11/2009	€ / R On 14-December-09	15.85	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	15.85	Put	Currency Future	4666	4695	4666	4695	0.00
13/11/2009	€ / R On 15-March-10	8.05	Call	Currency Future	3330	3298	3330	3298	0.00
13/11/2009	€ / R On 15-March-10	8.05	Put	Currency Future	7	7	7	7	0.00
13/11/2009	€ / R On 15-March-10	9.05	Call	Currency Future	2343	2311	2343	2311	0.00
13/11/2009	€ / R On 15-March-10	9.05	Put	Currency Future	20	20	20	20	0.00
13/11/2009	€ / R On 15-March-10	10.05	Call	Currency Future	1382	1352	1382	1352	0.00
13/11/2009	€ / R On 15-March-10	10.05	Put	Currency Future	59	61	59	61	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 15-March-10	11.05	Call	Currency Future	618	596	618	596	0.00
13/11/2009	€ / R On 15-March-10	11.05	Put	Currency Future	295	304	295	304	0.00
13/11/2009	€ / R On 15-March-10	13.05	Call	Currency Future	116	109	116	109	0.00
13/11/2009	€ / R On 15-March-10	13.05	Put	Currency Future	1793	1818	1793	1818	0.00
13/11/2009	€ / R On 15-March-10	14.05	Call	Currency Future	52	49	52	49	0.00
13/11/2009	€ / R On 15-March-10	14.05	Put	Currency Future	2729	2757	2729	2757	0.00
13/11/2009	€ / R On 15-March-10	15.05	Call	Currency Future	23	22	23	22	0.00
13/11/2009	€ / R On 15-March-10	15.05	Put	Currency Future	3701	3731	3701	3731	0.00
13/11/2009	€ / R On 15-March-10	16.05	Call	Currency Future	13	12	13	12	0.00
13/11/2009	€ / R On 15-March-10	16.05	Put	Currency Future	4690	4721	4690	4721	0.00
13/11/2009	€ / R On 15-March-10	8.15	Call	Currency Future	3230	3199	3230	3199	0.00
13/11/2009	€ / R On 15-March-10	8.15	Put	Currency Future	7	8	7	8	0.00
13/11/2009	€ / R On 15-March-10	9.15	Call	Currency Future	2245	2214	2245	2214	0.00
13/11/2009	€ / R On 15-March-10	9.15	Put	Currency Future	22	22	22	22	0.00
13/11/2009	€ / R On 15-March-10	10.15	Call	Currency Future	1289	1259	1289	1259	0.00
13/11/2009	€ / R On 15-March-10	10.15	Put	Currency Future	66	68	66	68	0.00
13/11/2009	€ / R On 15-March-10	13.15	Call	Currency Future	108	102	108	102	0.00
13/11/2009	€ / R On 15-March-10	13.15	Put	Currency Future	1885	1910	1885	1910	0.00
13/11/2009	€ / R On 15-March-10	14.15	Call	Currency Future	48	45	48	45	0.00
13/11/2009	€ / R On 15-March-10	14.15	Put	Currency Future	2825	2854	2825	2854	0.00
13/11/2009	€ / R On 15-March-10	15.15	Call	Currency Future	22	21	22	21	0.00
13/11/2009	€ / R On 15-March-10	15.15	Put	Currency Future	3799	3829	3799	3829	0.00
13/11/2009	€ / R On 15-March-10	16.15	Call	Currency Future	12	12	12	12	0.00
13/11/2009	€ / R On 15-March-10	16.15	Put	Currency Future	4789	4820	4789	4820	0.00
13/11/2009	€ / R On 15-March-10	7.90	Call	Currency Future	3478	3447	3478	3447	0.00
13/11/2009	€ / R On 15-March-10	7.90	Put	Currency Future	6	6	6	6	0.00
13/11/2009	€ / R On 15-March-10	8.90	Call	Currency Future	2490	2458	2490	2458	0.00
13/11/2009	€ / R On 15-March-10	8.90	Put	Currency Future	17	17	17	17	0.00
13/11/2009	€ / R On 15-March-10	9.90	Call	Currency Future	1522	1492	1522	1492	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 15-March-10	9.90	Put	Currency Future	49	51	49	51	0.00
13/11/2009	€ / R On 15-March-10	10.90	Call	Currency Future	708	684	708	684	0.00
13/11/2009	€ / R On 15-March-10	10.90	Put	Currency Future	235	242	235	242	0.00
13/11/2009	€ / R On 15-March-10	12.90	Call	Currency Future	129	122	129	122	0.00
13/11/2009	€ / R On 15-March-10	12.90	Put	Currency Future	1656	1680	1656	1680	0.00
13/11/2009	€ / R On 15-March-10	13.90	Call	Currency Future	59	55	59	55	0.00
13/11/2009	€ / R On 15-March-10	13.90	Put	Currency Future	2586	2614	2586	2614	0.00
13/11/2009	€ / R On 15-March-10	14.90	Call	Currency Future	26	25	26	25	0.00
13/11/2009	€ / R On 15-March-10	14.90	Put	Currency Future	3553	3583	3553	3583	0.00
13/11/2009	€ / R On 15-March-10	15.90	Call	Currency Future	14	13	14	13	0.00
13/11/2009	€ / R On 15-March-10	15.90	Put	Currency Future	4541	4572	4541	4572	0.00
13/11/2009	€ / R On 15-March-10	7.80	Call	Currency Future	3578	3546	3578	3546	0.00
13/11/2009	€ / R On 15-March-10	7.80	Put	Currency Future	5	5	5	5	0.00
13/11/2009	€ / R On 15-March-10	8.80	Call	Currency Future	2588	2557	2588	2557	0.00
13/11/2009	€ / R On 15-March-10	8.80	Put	Currency Future	15	15	15	15	0.00
13/11/2009	€ / R On 15-March-10	9.80	Call	Currency Future	1617	1587	1617	1587	0.00
13/11/2009	€ / R On 15-March-10	9.80	Put	Currency Future	44	45	44	45	0.00
13/11/2009	€ / R On 15-March-10	10.80	Call	Currency Future	772	747	772	747	0.00
13/11/2009	€ / R On 15-March-10	10.80	Put	Currency Future	199	206	199	206	0.00
13/11/2009	€ / R On 15-March-10	12.80	Call	Currency Future	139	131	139	131	0.00
13/11/2009	€ / R On 15-March-10	12.80	Put	Currency Future	1566	1590	1566	1590	0.00
13/11/2009	€ / R On 15-March-10	13.80	Call	Currency Future	64	60	64	60	0.00
13/11/2009	€ / R On 15-March-10	13.80	Put	Currency Future	2491	2519	2491	2519	0.00
13/11/2009	€ / R On 15-March-10	14.80	Call	Currency Future	28	27	28	27	0.00
13/11/2009	€ / R On 15-March-10	14.80	Put	Currency Future	3456	3485	3456	3485	0.00
13/11/2009	€ / R On 15-March-10	15.80	Call	Currency Future	15	14	15	14	0.00
13/11/2009	€ / R On 15-March-10	15.80	Put	Currency Future	4442	4473	4442	4473	0.00
13/11/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3528	3497	3528	3497	0.00
13/11/2009	€ / R On 15-March-10	7.85	Put	Currency Future	5	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 15-March-10	8.85	Call	Currency Future	2539	2508	2539	2508	0.00
13/11/2009	€ / R On 15-March-10	8.85	Put	Currency Future	16	16	16	16	0.00
13/11/2009	€ / R On 15-March-10	9.85	Call	Currency Future	1570	1539	1570	1539	0.00
13/11/2009	€ / R On 15-March-10	9.85	Put	Currency Future	47	48	47	48	0.00
13/11/2009	€ / R On 15-March-10	10.85	Call	Currency Future	740	715	740	715	0.00
13/11/2009	€ / R On 15-March-10	10.85	Put	Currency Future	217	224	217	224	0.00
13/11/2009	€ / R On 15-March-10	12.85	Call	Currency Future	134	126	134	126	0.00
13/11/2009	€ / R On 15-March-10	12.85	Put	Currency Future	1611	1635	1611	1635	0.00
13/11/2009	€ / R On 15-March-10	13.85	Call	Currency Future	61	58	61	58	0.00
13/11/2009	€ / R On 15-March-10	13.85	Put	Currency Future	2538	2566	2538	2566	0.00
13/11/2009	€ / R On 15-March-10	14.85	Call	Currency Future	27	26	27	26	0.00
13/11/2009	€ / R On 15-March-10	14.85	Put	Currency Future	3504	3534	3504	3534	0.00
13/11/2009	€ / R On 15-March-10	15.85	Call	Currency Future	14	14	14	14	0.00
13/11/2009	€ / R On 15-March-10	15.85	Put	Currency Future	4491	4522	4491	4522	0.00
13/11/2009	€ / R On 15-March-10	8.00	Call	Currency Future	3379	3348	3379	3348	0.00
13/11/2009	€ / R On 15-March-10	8.00	Put	Currency Future	6	6	6	6	0.00
13/11/2009	€ / R On 15-March-10	9.00	Call	Currency Future	2392	2360	2392	2360	0.00
13/11/2009	€ / R On 15-March-10	9.00	Put	Currency Future	19	19	19	19	0.00
13/11/2009	€ / R On 15-March-10	10.00	Call	Currency Future	1428	1399	1428	1399	0.00
13/11/2009	€ / R On 15-March-10	10.00	Put	Currency Future	55	57	55	57	0.00
13/11/2009	€ / R On 15-March-10	13.00	Call	Currency Future	120	113	120	113	0.00
13/11/2009	€ / R On 15-March-10	13.00	Put	Currency Future	1747	1772	1747	1772	0.00
13/11/2009	€ / R On 15-March-10	14.00	Call	Currency Future	54	51	54	51	0.00
13/11/2009	€ / R On 15-March-10	14.00	Put	Currency Future	2681	2710	2681	2710	0.00
13/11/2009	€ / R On 15-March-10	15.00	Call	Currency Future	24	23	24	23	0.00
13/11/2009	€ / R On 15-March-10	15.00	Put	Currency Future	3651	3682	3651	3682	0.00
13/11/2009	€ / R On 15-March-10	16.00	Call	Currency Future	13	13	13	13	0.00
13/11/2009	€ / R On 15-March-10	16.00	Put	Currency Future	4640	4671	4640	4671	0.00
13/11/2009	€ / R On 14-December-09	7.75	Call	Currency Future	3434	3406	3434	3406	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 14-December-09	7.75	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	8.75	Call	Currency Future	2435	2406	2435	2406	0.00
13/11/2009	€ / R On 14-December-09	8.75	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	9.75	Call	Currency Future	1441	1413	1441	1413	0.00
13/11/2009	€ / R On 14-December-09	9.75	Put	Currency Future	6	7	6	7	0.00
13/11/2009	€ / R On 14-December-09	15.75	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	15.75	Put	Currency Future	4566	4595	4566	4595	0.00
13/11/2009	€ / R On 15-March-10	7.95	Call	Currency Future	3429	3397	3429	3397	0.00
13/11/2009	€ / R On 15-March-10	7.95	Put	Currency Future	6	6	6	6	0.00
13/11/2009	€ / R On 15-March-10	8.95	Call	Currency Future	2441	2409	2441	2409	0.00
13/11/2009	€ / R On 15-March-10	8.95	Put	Currency Future	18	18	18	18	0.00
13/11/2009	€ / R On 15-March-10	9.95	Call	Currency Future	1475	1445	1475	1445	0.00
13/11/2009	€ / R On 15-March-10	9.95	Put	Currency Future	52	54	52	54	0.00
13/11/2009	€ / R On 15-March-10	10.95	Call	Currency Future	677	653	677	653	0.00
13/11/2009	€ / R On 15-March-10	10.95	Put	Currency Future	254	262	254	262	0.00
13/11/2009	€ / R On 15-March-10	12.95	Call	Currency Future	124	117	124	117	0.00
13/11/2009	€ / R On 15-March-10	12.95	Put	Currency Future	1701	1726	1701	1726	0.00
13/11/2009	€ / R On 15-March-10	13.95	Call	Currency Future	56	53	56	53	0.00
13/11/2009	€ / R On 15-March-10	13.95	Put	Currency Future	2634	2662	2634	2662	0.00
13/11/2009	€ / R On 15-March-10	14.95	Call	Currency Future	25	24	25	24	0.00
13/11/2009	€ / R On 15-March-10	14.95	Put	Currency Future	3602	3632	3602	3632	0.00
13/11/2009	€ / R On 15-March-10	15.95	Call	Currency Future	14	13	14	13	0.00
13/11/2009	€ / R On 15-March-10	15.95	Put	Currency Future	4591	4621	4591	4621	0.00
13/11/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3584	3556	3584	3556	0.00
13/11/2009	€ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	8.60	Call	Currency Future	2585	2556	2585	2556	0.00
13/11/2009	€ / R On 14-December-09	8.60	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	9.60	Call	Currency Future	1589	1561	1589	1561	0.00
13/11/2009	€ / R On 14-December-09	9.60	Put	Currency Future	5	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 14-December-09	15.60	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	15.60	Put	Currency Future	4416	4445	4416	4445	0.00
13/11/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3584	3556	3584	3556	0.00
13/11/2009	€ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 15-March-10	7.75	Call	Currency Future	3628	3596	3628	3596	0.00
13/11/2009	€ / R On 15-March-10	7.75	Put	Currency Future	5	5	5	5	0.00
13/11/2009	€ / R On 15-March-10	8.75	Call	Currency Future	2637	2606	2637	2606	0.00
13/11/2009	€ / R On 15-March-10	8.75	Put	Currency Future	14	15	14	15	0.00
13/11/2009	€ / R On 15-March-10	9.75	Call	Currency Future	1665	1634	1665	1634	0.00
13/11/2009	€ / R On 15-March-10	9.75	Put	Currency Future	42	43	42	43	0.00
13/11/2009	€ / R On 15-March-10	10.75	Call	Currency Future	806	780	806	780	0.00
13/11/2009	€ / R On 15-March-10	10.75	Put	Currency Future	183	189	183	189	0.00
13/11/2009	€ / R On 15-March-10	12.75	Call	Currency Future	144	136	144	136	0.00
13/11/2009	€ / R On 15-March-10	12.75	Put	Currency Future	1521	1545	1521	1545	0.00
13/11/2009	€ / R On 15-March-10	13.75	Call	Currency Future	67	63	67	63	0.00
13/11/2009	€ / R On 15-March-10	13.75	Put	Currency Future	2444	2471	2444	2471	0.00
13/11/2009	€ / R On 15-March-10	14.75	Call	Currency Future	30	28	30	28	0.00
13/11/2009	€ / R On 15-March-10	14.75	Put	Currency Future	3407	3436	3407	3436	0.00
13/11/2009	€ / R On 15-March-10	15.75	Call	Currency Future	15	14	15	14	0.00
13/11/2009	€ / R On 15-March-10	15.75	Put	Currency Future	4392	4423	4392	4423	0.00
13/11/2009	€ / R On 14-December-09	7.50	Call	Currency Future	3684	3656	3684	3656	0.00
13/11/2009	€ / R On 14-December-09	7.50	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	8.50	Call	Currency Future	2685	2656	2685	2656	0.00
13/11/2009	€ / R On 14-December-09	8.50	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	9.50	Call	Currency Future	1688	1660	1688	1660	0.00
13/11/2009	€ / R On 14-December-09	9.50	Put	Currency Future	4	4	4	4	0.00
13/11/2009	€ / R On 14-December-09	10.50	Call	Currency Future	724	698	724	698	0.00
13/11/2009	€ / R On 14-December-09	10.50	Put	Currency Future	40	43	40	43	0.00
13/11/2009	€ / R On 14-December-09	14.50	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
13/11/2009	€ / R On 14-December-09	14.50	Put	Currency Future	3317	3346	3317	3346	0.00
13/11/2009	€ / R On 14-December-09	15.50	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	15.50	Put	Currency Future	4316	4345	4316	4345	0.00
13/11/2009	€ / R On 15-March-10	7.70	Call	Currency Future	3677	3646	3677	3646	0.00
13/11/2009	€ / R On 15-March-10	7.70	Put	Currency Future	4	4	4	4	0.00
13/11/2009	€ / R On 15-March-10	8.70	Call	Currency Future	2686	2655	2686	2655	0.00
13/11/2009	€ / R On 15-March-10	8.70	Put	Currency Future	14	14	14	14	0.00
13/11/2009	€ / R On 15-March-10	9.70	Call	Currency Future	1712	1682	1712	1682	0.00
13/11/2009	€ / R On 15-March-10	9.70	Put	Currency Future	40	41	40	41	0.00
13/11/2009	€ / R On 15-March-10	10.70	Call	Currency Future	840	814	840	814	0.00
13/11/2009	€ / R On 15-March-10	10.70	Put	Currency Future	167	173	167	173	0.00
13/11/2009	€ / R On 15-March-10	12.70	Call	Currency Future	150	141	150	141	0.00
13/11/2009	€ / R On 15-March-10	12.70	Put	Currency Future	1477	1500	1477	1500	0.00
13/11/2009	€ / R On 15-March-10	13.70	Call	Currency Future	70	66	70	66	0.00
13/11/2009	€ / R On 15-March-10	13.70	Put	Currency Future	2397	2424	2397	2424	0.00
13/11/2009	€ / R On 15-March-10	14.70	Call	Currency Future	31	29	31	29	0.00
13/11/2009	€ / R On 15-March-10	14.70	Put	Currency Future	3358	3388	3358	3388	0.00
13/11/2009	€ / R On 15-March-10	15.70	Call	Currency Future	16	15	16	15	0.00
13/11/2009	€ / R On 15-March-10	15.70	Put	Currency Future	4343	4373	4343	4373	0.00
13/11/2009	€ / R On 14-December-09	7.30	Call	Currency Future	3884	3856	3884	3856	0.00
13/11/2009	€ / R On 14-December-09	7.30	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	8.30	Call	Currency Future	2884	2856	2884	2856	0.00
13/11/2009	€ / R On 14-December-09	8.30	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	9.30	Call	Currency Future	1887	1859	1887	1859	0.00
13/11/2009	€ / R On 14-December-09	9.30	Put	Currency Future	3	3	3	3	0.00
13/11/2009	€ / R On 14-December-09	10.30	Call	Currency Future	906	880	906	880	0.00
13/11/2009	€ / R On 14-December-09	10.30	Put	Currency Future	22	24	22	24	0.00
13/11/2009	€ / R On 14-December-09	14.30	Call	Currency Future	2	2	2	2	0.00
13/11/2009	€ / R On 14-December-09	14.30	Put	Currency Future	3117	3146	3117	3146	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 14-December-09	15.30	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	15.30	Put	Currency Future	4116	4145	4116	4145	0.00
13/11/2009	€ / R On 15-March-10	7.50	Call	Currency Future	3876	3845	3876	3845	0.00
13/11/2009	€ / R On 15-March-10	7.50	Put	Currency Future	3	3	3	3	0.00
13/11/2009	€ / R On 15-March-10	8.50	Call	Currency Future	2884	2853	2884	2853	0.00
13/11/2009	€ / R On 15-March-10	8.50	Put	Currency Future	11	11	11	11	0.00
13/11/2009	€ / R On 15-March-10	9.50	Call	Currency Future	1905	1874	1905	1874	0.00
13/11/2009	€ / R On 15-March-10	9.50	Put	Currency Future	32	32	32	32	0.00
13/11/2009	€ / R On 15-March-10	10.50	Call	Currency Future	987	960	987	960	0.00
13/11/2009	€ / R On 15-March-10	10.50	Put	Currency Future	114	118	114	118	0.00
13/11/2009	€ / R On 15-March-10	12.50	Call	Currency Future	175	165	175	165	0.00
13/11/2009	€ / R On 15-March-10	12.50	Put	Currency Future	1302	1324	1302	1324	0.00
13/11/2009	€ / R On 15-March-10	13.50	Call	Currency Future	83	78	83	78	0.00
13/11/2009	€ / R On 15-March-10	13.50	Put	Currency Future	2210	2237	2210	2237	0.00
13/11/2009	€ / R On 15-March-10	14.50	Call	Currency Future	36	34	36	34	0.00
13/11/2009	€ / R On 15-March-10	14.50	Put	Currency Future	3163	3192	3163	3192	0.00
13/11/2009	€ / R On 15-March-10	15.50	Call	Currency Future	17	16	17	16	0.00
13/11/2009	€ / R On 15-March-10	15.50	Put	Currency Future	4144	4175	4144	4175	0.00
13/11/2009	€ / R On 14-December-09	7.20	Call	Currency Future	3984	3956	3984	3956	0.00
13/11/2009	€ / R On 14-December-09	7.20	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	8.20	Call	Currency Future	2984	2956	2984	2956	0.00
13/11/2009	€ / R On 14-December-09	8.20	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	9.20	Call	Currency Future	1987	1958	1987	1958	0.00
13/11/2009	€ / R On 14-December-09	9.20	Put	Currency Future	2	3	2	3	0.00
13/11/2009	€ / R On 14-December-09	10.20	Call	Currency Future	1000	974	1000	974	0.00
13/11/2009	€ / R On 14-December-09	10.20	Put	Currency Future	16	18	16	18	0.00
13/11/2009	€ / R On 14-December-09	14.20	Call	Currency Future	2	2	2	2	0.00
13/11/2009	€ / R On 14-December-09	14.20	Put	Currency Future	3018	3046	3018	3046	0.00
13/11/2009	€ / R On 14-December-09	15.20	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
13/11/2009	€ / R On 14-December-09	15.20	Put	Currency Future	4016	4045	4016	4045	0.00
13/11/2009	€ / R On 15-March-10	7.35	Call	Currency Future	4026	3994	4026	3994	0.00
13/11/2009	€ / R On 15-March-10	7.35	Put	Currency Future	3	3	3	3	0.00
13/11/2009	€ / R On 15-March-10	8.35	Call	Currency Future	3032	3001	3032	3001	0.00
13/11/2009	€ / R On 15-March-10	8.35	Put	Currency Future	9	10	9	10	0.00
13/11/2009	€ / R On 15-March-10	9.35	Call	Currency Future	2050	2019	2050	2019	0.00
13/11/2009	€ / R On 15-March-10	9.35	Put	Currency Future	27	27	27	27	0.00
13/11/2009	€ / R On 15-March-10	10.35	Call	Currency Future	1106	1078	1106	1078	0.00
13/11/2009	€ / R On 15-March-10	10.35	Put	Currency Future	83	86	83	86	0.00
13/11/2009	€ / R On 15-March-10	12.35	Call	Currency Future	197	187	197	187	0.00
13/11/2009	€ / R On 15-March-10	12.35	Put	Currency Future	1174	1195	1174	1195	0.00
13/11/2009	€ / R On 15-March-10	13.35	Call	Currency Future	94	89	94	89	0.00
13/11/2009	€ / R On 15-March-10	13.35	Put	Currency Future	2071	2097	2071	2097	0.00
13/11/2009	€ / R On 15-March-10	14.35	Call	Currency Future	41	38	41	38	0.00
13/11/2009	€ / R On 15-March-10	14.35	Put	Currency Future	3018	3047	3018	3047	0.00
13/11/2009	€ / R On 15-March-10	15.35	Call	Currency Future	19	18	19	18	0.00
13/11/2009	€ / R On 15-March-10	15.35	Put	Currency Future	3996	4026	3996	4026	0.00
13/11/2009	€ / R On 14-December-09	17.20	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	17.20	Put	Currency Future	6016	6045	6016	6045	0.00
13/11/2009	€ / R On 14-December-09	19.20	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	19.20	Put	Currency Future	8016	8045	8016	8045	0.00
13/11/2009	€ / R On 15-March-10	17.35	Call	Currency Future	8	7	8	7	0.00
13/11/2009	€ / R On 15-March-10	17.35	Put	Currency Future	5985	6016	5985	6016	0.00
13/11/2009	€ / R On 15-March-10	19.35	Call	Currency Future	3	3	3	3	0.00
13/11/2009	€ / R On 15-March-10	19.35	Put	Currency Future	7980	8012	7980	8012	0.00
13/11/2009	€ / R On 14-December-09	17.30	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	17.30	Put	Currency Future	6116	6145	6116	6145	0.00
13/11/2009	€ / R On 14-December-09	19.30	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	19.30	Put	Currency Future	8116	8145	8116	8145	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 15-March-10	17.50	Call	Currency Future	7	7	7	7	0.00
13/11/2009	€ / R On 15-March-10	17.50	Put	Currency Future	6134	6165	6134	6165	0.00
13/11/2009	€ / R On 15-March-10	19.50	Call	Currency Future	3	3	3	3	0.00
13/11/2009	€ / R On 15-March-10	19.50	Put	Currency Future	8130	8161	8130	8161	0.00
13/11/2009	€ / R On 14-December-09	7.40	Call	Currency Future	3784	3756	3784	3756	0.00
13/11/2009	€ / R On 14-December-09	7.40	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	8.40	Call	Currency Future	2784	2756	2784	2756	0.00
13/11/2009	€ / R On 14-December-09	8.40	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	9.40	Call	Currency Future	1788	1759	1788	1759	0.00
13/11/2009	€ / R On 14-December-09	9.40	Put	Currency Future	3	4	3	4	0.00
13/11/2009	€ / R On 14-December-09	10.40	Call	Currency Future	814	788	814	788	0.00
13/11/2009	€ / R On 14-December-09	10.40	Put	Currency Future	29	33	29	33	0.00
13/11/2009	€ / R On 14-December-09	15.40	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	15.40	Put	Currency Future	4216	4245	4216	4245	0.00
13/11/2009	€ / R On 14-December-09	17.40	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	17.40	Put	Currency Future	6216	6245	6216	6245	0.00
13/11/2009	€ / R On 14-December-09	19.40	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	19.40	Put	Currency Future	8216	8245	8216	8245	0.00
13/11/2009	€ / R On 15-March-10	7.60	Call	Currency Future	3777	3745	3777	3745	0.00
13/11/2009	€ / R On 15-March-10	7.60	Put	Currency Future	4	4	4	4	0.00
13/11/2009	€ / R On 15-March-10	8.60	Call	Currency Future	2785	2754	2785	2754	0.00
13/11/2009	€ / R On 15-March-10	8.60	Put	Currency Future	12	12	12	12	0.00
13/11/2009	€ / R On 15-March-10	9.60	Call	Currency Future	1808	1778	1808	1778	0.00
13/11/2009	€ / R On 15-March-10	9.60	Put	Currency Future	35	36	35	36	0.00
13/11/2009	€ / R On 15-March-10	10.60	Call	Currency Future	912	885	912	885	0.00
13/11/2009	€ / R On 15-March-10	10.60	Put	Currency Future	139	144	139	144	0.00
13/11/2009	€ / R On 15-March-10	13.60	Call	Currency Future	76	71	76	71	0.00
13/11/2009	€ / R On 15-March-10	13.60	Put	Currency Future	2303	2330	2303	2330	0.00
13/11/2009	€ / R On 15-March-10	15.60	Call	Currency Future	16	15	16	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 15-March-10	15.60	Put	Currency Future	4243	4274	4243	4274	0.00
13/11/2009	€ / R On 15-March-10	17.60	Call	Currency Future	7	6	7	6	0.00
13/11/2009	€ / R On 15-March-10	17.60	Put	Currency Future	6234	6265	6234	6265	0.00
13/11/2009	€ / R On 15-March-10	19.60	Call	Currency Future	3	2	3	2	0.00
13/11/2009	€ / R On 15-March-10	19.60	Put	Currency Future	8230	8261	8230	8261	0.00
13/11/2009	€ / R On 14-December-09	17.50	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	17.50	Put	Currency Future	6316	6345	6316	6345	0.00
13/11/2009	€ / R On 14-December-09	19.50	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	19.50	Put	Currency Future	8316	8345	8316	8345	0.00
13/11/2009	€ / R On 15-March-10	17.70	Call	Currency Future	6	6	6	6	0.00
13/11/2009	€ / R On 15-March-10	17.70	Put	Currency Future	6333	6365	6333	6365	0.00
13/11/2009	€ / R On 15-March-10	19.70	Call	Currency Future	2	2	2	2	0.00
13/11/2009	€ / R On 15-March-10	19.70	Put	Currency Future	8329	8361	8329	8361	0.00
13/11/2009	€ / R On 14-December-09	17.65	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	17.65	Put	Currency Future	6466	6495	6466	6495	0.00
13/11/2009	€ / R On 14-December-09	19.65	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	19.65	Put	Currency Future	8466	8495	8466	8495	0.00
13/11/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3528	3497	3528	3497	0.00
13/11/2009	€ / R On 15-March-10	7.85	Put	Currency Future	5	5	5	5	0.00
13/11/2009	€ / R On 15-March-10	17.85	Call	Currency Future	6	6	6	6	0.00
13/11/2009	€ / R On 15-March-10	17.85	Put	Currency Future	6483	6514	6483	6514	0.00
13/11/2009	€ / R On 15-March-10	19.85	Call	Currency Future	2	2	2	2	0.00
13/11/2009	€ / R On 15-March-10	19.85	Put	Currency Future	8479	8511	8479	8511	0.00
13/11/2009	€ / R On 14-December-09	17.75	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	17.75	Put	Currency Future	6566	6595	6566	6595	0.00
13/11/2009	€ / R On 14-December-09	19.75	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	19.75	Put	Currency Future	8566	8595	8566	8595	0.00
13/11/2009	€ / R On 15-March-10	17.95	Call	Currency Future	6	5	6	5	0.00
13/11/2009	€ / R On 15-March-10	17.95	Put	Currency Future	6583	6614	6583	6614	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 15-March-10	19.95	Call	Currency Future	2	2	2	2	0.00
13/11/2009	€ / R On 15-March-10	19.95	Put	Currency Future	8579	8610	8579	8610	0.00
13/11/2009	€ / R On 14-December-09	17.90	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	17.90	Put	Currency Future	6716	6745	6716	6745	0.00
13/11/2009	€ / R On 14-December-09	19.90	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	19.90	Put	Currency Future	8716	8745	8716	8745	0.00
13/11/2009	€ / R On 15-March-10	18.10	Call	Currency Future	5	5	5	5	0.00
13/11/2009	€ / R On 15-March-10	18.10	Put	Currency Future	6732	6764	6732	6764	0.00
13/11/2009	€ / R On 15-March-10	20.10	Call	Currency Future	2	2	2	2	0.00
13/11/2009	€ / R On 15-March-10	20.10	Put	Currency Future	8729	8760	8729	8760	0.00
13/11/2009	€ / R On 14-December-09	17.85	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	17.85	Put	Currency Future	6666	6695	6666	6695	0.00
13/11/2009	€ / R On 14-December-09	19.85	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	19.85	Put	Currency Future	8666	8695	8666	8695	0.00
13/11/2009	€ / R On 15-March-10	18.05	Call	Currency Future	5	5	5	5	0.00
13/11/2009	€ / R On 15-March-10	18.05	Put	Currency Future	6683	6714	6683	6714	0.00
13/11/2009	€ / R On 15-March-10	20.05	Call	Currency Future	2	2	2	2	0.00
13/11/2009	€ / R On 15-March-10	20.05	Put	Currency Future	8679	8710	8679	8710	0.00
13/11/2009	€ / R On 14-December-09	17.60	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	17.60	Put	Currency Future	6416	6445	6416	6445	0.00
13/11/2009	€ / R On 14-December-09	19.60	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	19.60	Put	Currency Future	8416	8445	8416	8445	0.00
13/11/2009	€ / R On 15-March-10	17.80	Call	Currency Future	6	6	6	6	0.00
13/11/2009	€ / R On 15-March-10	17.80	Put	Currency Future	6433	6464	6433	6464	0.00
13/11/2009	€ / R On 15-March-10	19.80	Call	Currency Future	2	2	2	2	0.00
13/11/2009	€ / R On 15-March-10	19.80	Put	Currency Future	8429	8461	8429	8461	0.00
13/11/2009	€ / R On 14-December-09	7.25	Call	Currency Future	3934	3906	3934	3906	0.00
13/11/2009	€ / R On 14-December-09	7.25	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	8.25	Call	Currency Future	2934	2906	2934	2906	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 14-December-09	8.25	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	10.25	Call	Currency Future	953	927	953	927	0.00
13/11/2009	€ / R On 14-December-09	10.25	Put	Currency Future	19	21	19	21	0.00
13/11/2009	€ / R On 14-December-09	17.25	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	17.25	Put	Currency Future	6066	6095	6066	6095	0.00
13/11/2009	€ / R On 14-December-09	19.25	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	19.25	Put	Currency Future	8066	8095	8066	8095	0.00
13/11/2009	€ / R On 15-March-10	7.45	Call	Currency Future	3926	3895	3926	3895	0.00
13/11/2009	€ / R On 15-March-10	7.45	Put	Currency Future	3	3	3	3	0.00
13/11/2009	€ / R On 15-March-10	8.45	Call	Currency Future	2933	2902	2933	2902	0.00
13/11/2009	€ / R On 15-March-10	8.45	Put	Currency Future	10	11	10	11	0.00
13/11/2009	€ / R On 15-March-10	9.45	Call	Currency Future	1953	1922	1953	1922	0.00
13/11/2009	€ / R On 15-March-10	9.45	Put	Currency Future	30	31	30	31	0.00
13/11/2009	€ / R On 15-March-10	10.45	Call	Currency Future	1026	998	1026	998	0.00
13/11/2009	€ / R On 15-March-10	10.45	Put	Currency Future	103	107	103	107	0.00
13/11/2009	€ / R On 15-March-10	13.45	Call	Currency Future	86	81	86	81	0.00
13/11/2009	€ / R On 15-March-10	13.45	Put	Currency Future	2163	2190	2163	2190	0.00
13/11/2009	€ / R On 15-March-10	15.45	Call	Currency Future	18	17	18	17	0.00
13/11/2009	€ / R On 15-March-10	15.45	Put	Currency Future	4095	4125	4095	4125	0.00
13/11/2009	€ / R On 15-March-10	17.45	Call	Currency Future	7	7	7	7	0.00
13/11/2009	€ / R On 15-March-10	17.45	Put	Currency Future	6084	6115	6084	6115	0.00
13/11/2009	€ / R On 15-March-10	19.45	Call	Currency Future	3	3	3	3	0.00
13/11/2009	€ / R On 15-March-10	19.45	Put	Currency Future	8080	8111	8080	8111	0.00
13/11/2009	€ / R On 14-December-09	7.35	Call	Currency Future	3834	3806	3834	3806	0.00
13/11/2009	€ / R On 14-December-09	7.35	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	8.35	Call	Currency Future	2834	2806	2834	2806	0.00
13/11/2009	€ / R On 14-December-09	8.35	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	9.35	Call	Currency Future	1838	1809	1838	1809	0.00
13/11/2009	€ / R On 14-December-09	9.35	Put	Currency Future	3	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 14-December-09	10.35	Call	Currency Future	860	834	860	834	0.00
13/11/2009	€ / R On 14-December-09	10.35	Put	Currency Future	25	28	25	28	0.00
13/11/2009	€ / R On 14-December-09	15.35	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	15.35	Put	Currency Future	4166	4195	4166	4195	0.00
13/11/2009	€ / R On 14-December-09	17.35	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	17.35	Put	Currency Future	6166	6195	6166	6195	0.00
13/11/2009	€ / R On 14-December-09	19.35	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	19.35	Put	Currency Future	8166	8195	8166	8195	0.00
13/11/2009	€ / R On 15-March-10	7.40	Call	Currency Future	3976	3944	3976	3944	0.00
13/11/2009	€ / R On 15-March-10	7.40	Put	Currency Future	3	3	3	3	0.00
13/11/2009	€ / R On 15-March-10	8.40	Call	Currency Future	2983	2951	2983	2951	0.00
13/11/2009	€ / R On 15-March-10	8.40	Put	Currency Future	10	10	10	10	0.00
13/11/2009	€ / R On 15-March-10	9.40	Call	Currency Future	2001	1970	2001	1970	0.00
13/11/2009	€ / R On 15-March-10	9.40	Put	Currency Future	28	29	28	29	0.00
13/11/2009	€ / R On 15-March-10	10.40	Call	Currency Future	1066	1038	1066	1038	0.00
13/11/2009	€ / R On 15-March-10	10.40	Put	Currency Future	93	96	93	96	0.00
13/11/2009	€ / R On 15-March-10	13.40	Call	Currency Future	90	85	90	85	0.00
13/11/2009	€ / R On 15-March-10	13.40	Put	Currency Future	2117	2144	2117	2144	0.00
13/11/2009	€ / R On 15-March-10	15.40	Call	Currency Future	18	17	18	17	0.00
13/11/2009	€ / R On 15-March-10	15.40	Put	Currency Future	4045	4076	4045	4076	0.00
13/11/2009	€ / R On 15-March-10	17.40	Call	Currency Future	7	7	7	7	0.00
13/11/2009	€ / R On 15-March-10	17.40	Put	Currency Future	6035	6066	6035	6066	0.00
13/11/2009	€ / R On 15-March-10	19.40	Call	Currency Future	3	3	3	3	0.00
13/11/2009	€ / R On 15-March-10	19.40	Put	Currency Future	8030	8061	8030	8061	0.00
13/11/2009	€ / R On 15-March-10	7.55	Call	Currency Future	3827	3795	3827	3795	0.00
13/11/2009	€ / R On 15-March-10	7.55	Put	Currency Future	4	4	4	4	0.00
13/11/2009	€ / R On 15-March-10	8.55	Call	Currency Future	2835	2803	2835	2803	0.00
13/11/2009	€ / R On 15-March-10	8.55	Put	Currency Future	12	12	12	12	0.00
13/11/2009	€ / R On 15-March-10	9.55	Call	Currency Future	1856	1826	1856	1826	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 15-March-10	9.55	Put	Currency Future	34	34	34	34	0.00
13/11/2009	€ / R On 15-March-10	10.55	Call	Currency Future	949	922	949	922	0.00
13/11/2009	€ / R On 15-March-10	10.55	Put	Currency Future	126	131	126	131	0.00
13/11/2009	€ / R On 15-March-10	13.55	Call	Currency Future	79	75	79	75	0.00
13/11/2009	€ / R On 15-March-10	13.55	Put	Currency Future	2256	2283	2256	2283	0.00
13/11/2009	€ / R On 15-March-10	15.55	Call	Currency Future	17	16	17	16	0.00
13/11/2009	€ / R On 15-March-10	15.55	Put	Currency Future	4194	4224	4194	4224	0.00
13/11/2009	€ / R On 15-March-10	17.55	Call	Currency Future	7	6	7	6	0.00
13/11/2009	€ / R On 15-March-10	17.55	Put	Currency Future	6184	6215	6184	6215	0.00
13/11/2009	€ / R On 15-March-10	19.55	Call	Currency Future	3	3	3	3	0.00
13/11/2009	€ / R On 15-March-10	19.55	Put	Currency Future	8180	8211	8180	8211	0.00
13/11/2009	€ / R On 14-December-09	7.45	Call	Currency Future	3734	3706	3734	3706	0.00
13/11/2009	€ / R On 14-December-09	7.45	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	8.45	Call	Currency Future	2734	2706	2734	2706	0.00
13/11/2009	€ / R On 14-December-09	8.45	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	9.45	Call	Currency Future	1738	1710	1738	1710	0.00
13/11/2009	€ / R On 14-December-09	9.45	Put	Currency Future	4	4	4	4	0.00
13/11/2009	€ / R On 14-December-09	15.45	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	15.45	Put	Currency Future	4266	4295	4266	4295	0.00
13/11/2009	€ / R On 14-December-09	17.45	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	17.45	Put	Currency Future	6266	6295	6266	6295	0.00
13/11/2009	€ / R On 14-December-09	19.45	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	19.45	Put	Currency Future	8266	8295	8266	8295	0.00
13/11/2009	€ / R On 15-March-10	17.75	Call	Currency Future	6	6	6	6	0.00
13/11/2009	€ / R On 15-March-10	17.75	Put	Currency Future	6383	6414	6383	6414	0.00
13/11/2009	€ / R On 15-March-10	19.75	Call	Currency Future	2	2	2	2	0.00
13/11/2009	€ / R On 15-March-10	19.75	Put	Currency Future	8379	8411	8379	8411	0.00
13/11/2009	€ / R On 14-December-09	17.80	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	17.80	Put	Currency Future	6616	6645	6616	6645	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 14-December-09	19.80	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	19.80	Put	Currency Future	8616	8645	8616	8645	0.00
13/11/2009	€ / R On 15-March-10	18.00	Call	Currency Future	6	5	6	5	0.00
13/11/2009	€ / R On 15-March-10	18.00	Put	Currency Future	6633	6664	6633	6664	0.00
13/11/2009	€ / R On 15-March-10	20.00	Call	Currency Future	2	2	2	2	0.00
13/11/2009	€ / R On 15-March-10	20.00	Put	Currency Future	8629	8660	8629	8660	0.00
13/11/2009	€ / R On 14-December-09	17.70	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	17.70	Put	Currency Future	6516	6545	6516	6545	0.00
13/11/2009	€ / R On 14-December-09	19.70	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	19.70	Put	Currency Future	8516	8545	8516	8545	0.00
13/11/2009	€ / R On 15-March-10	17.90	Call	Currency Future	6	5	6	5	0.00
13/11/2009	€ / R On 15-March-10	17.90	Put	Currency Future	6533	6564	6533	6564	0.00
13/11/2009	€ / R On 15-March-10	19.90	Call	Currency Future	2	2	2	2	0.00
13/11/2009	€ / R On 15-March-10	19.90	Put	Currency Future	8529	8560	8529	8560	0.00
13/11/2009	€ / R On 15-March-10	7.65	Call	Currency Future	3727	3696	3727	3696	0.00
13/11/2009	€ / R On 15-March-10	7.65	Put	Currency Future	4	4	4	4	0.00
13/11/2009	€ / R On 15-March-10	8.65	Call	Currency Future	2736	2705	2736	2705	0.00
13/11/2009	€ / R On 15-March-10	8.65	Put	Currency Future	13	13	13	13	0.00
13/11/2009	€ / R On 15-March-10	9.65	Call	Currency Future	1760	1730	1760	1730	0.00
13/11/2009	€ / R On 15-March-10	9.65	Put	Currency Future	37	38	37	38	0.00
13/11/2009	€ / R On 15-March-10	10.65	Call	Currency Future	876	849	876	849	0.00
13/11/2009	€ / R On 15-March-10	10.65	Put	Currency Future	153	158	153	158	0.00
13/11/2009	€ / R On 15-March-10	13.65	Call	Currency Future	73	68	73	68	0.00
13/11/2009	€ / R On 15-March-10	13.65	Put	Currency Future	2350	2377	2350	2377	0.00
13/11/2009	€ / R On 15-March-10	15.65	Call	Currency Future	16	15	16	15	0.00
13/11/2009	€ / R On 15-March-10	15.65	Put	Currency Future	4293	4324	4293	4324	0.00
13/11/2009	€ / R On 15-March-10	17.65	Call	Currency Future	7	6	7	6	0.00
13/11/2009	€ / R On 15-March-10	17.65	Put	Currency Future	6284	6315	6284	6315	0.00
13/11/2009	€ / R On 15-March-10	19.65	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
13/11/2009	€ / R On 15-March-10	19.65	Put	Currency Future	8280	8311	8280	8311	0.00
13/11/2009	€ / R On 14-December-09	7.10	Call	Currency Future	4084	4056	4084	4056	0.00
13/11/2009	€ / R On 14-December-09	7.10	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	17.10	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	17.10	Put	Currency Future	5916	5945	5916	5945	0.00
13/11/2009	€ / R On 14-December-09	19.10	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	19.10	Put	Currency Future	7916	7945	7916	7945	0.00
13/11/2009	€ / R On 15-March-10	7.25	Call	Currency Future	4125	4094	4125	4094	0.00
13/11/2009	€ / R On 15-March-10	7.25	Put	Currency Future	2	2	2	2	0.00
13/11/2009	€ / R On 15-March-10	17.25	Call	Currency Future	8	7	8	7	0.00
13/11/2009	€ / R On 15-March-10	17.25	Put	Currency Future	5885	5916	5885	5916	0.00
13/11/2009	€ / R On 15-March-10	19.25	Call	Currency Future	3	3	3	3	0.00
13/11/2009	€ / R On 15-March-10	19.25	Put	Currency Future	7880	7912	7880	7912	0.00
13/11/2009	€ / R On 14-December-09	7.15	Call	Currency Future	4034	4006	4034	4006	0.00
13/11/2009	€ / R On 14-December-09	7.15	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	8.15	Call	Currency Future	3034	3006	3034	3006	0.00
13/11/2009	€ / R On 14-December-09	8.15	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	9.15	Call	Currency Future	2036	2008	2036	2008	0.00
13/11/2009	€ / R On 14-December-09	9.15	Put	Currency Future	2	2	2	2	0.00
13/11/2009	€ / R On 14-December-09	10.15	Call	Currency Future	1049	1021	1049	1021	0.00
13/11/2009	€ / R On 14-December-09	10.15	Put	Currency Future	14	16	14	16	0.00
13/11/2009	€ / R On 14-December-09	15.15	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	15.15	Put	Currency Future	3966	3995	3966	3995	0.00
13/11/2009	€ / R On 14-December-09	17.15	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	17.15	Put	Currency Future	5966	5995	5966	5995	0.00
13/11/2009	€ / R On 14-December-09	19.15	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	19.15	Put	Currency Future	7966	7995	7966	7995	0.00
13/11/2009	€ / R On 15-March-10	7.30	Call	Currency Future	4075	4044	4075	4044	0.00
13/11/2009	€ / R On 15-March-10	7.30	Put	Currency Future	3	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 15-March-10	8.30	Call	Currency Future	3082	3050	3082	3050	0.00
13/11/2009	€ / R On 15-March-10	8.30	Put	Currency Future	9	9	9	9	0.00
13/11/2009	€ / R On 15-March-10	9.30	Call	Currency Future	2098	2067	2098	2067	0.00
13/11/2009	€ / R On 15-March-10	9.30	Put	Currency Future	26	26	26	26	0.00
13/11/2009	€ / R On 15-March-10	10.30	Call	Currency Future	1151	1123	1151	1123	0.00
13/11/2009	€ / R On 15-March-10	10.30	Put	Currency Future	78	81	78	81	0.00
13/11/2009	€ / R On 15-March-10	13.30	Call	Currency Future	97	92	97	92	0.00
13/11/2009	€ / R On 15-March-10	13.30	Put	Currency Future	2025	2050	2025	2050	0.00
13/11/2009	€ / R On 15-March-10	15.30	Call	Currency Future	19	18	19	18	0.00
13/11/2009	€ / R On 15-March-10	15.30	Put	Currency Future	3947	3977	3947	3977	0.00
13/11/2009	€ / R On 15-March-10	17.30	Call	Currency Future	8	7	8	7	0.00
13/11/2009	€ / R On 15-March-10	17.30	Put	Currency Future	5935	5966	5935	5966	0.00
13/11/2009	€ / R On 15-March-10	19.30	Call	Currency Future	3	3	3	3	0.00
13/11/2009	€ / R On 15-March-10	19.30	Put	Currency Future	7930	7962	7930	7962	0.00
13/11/2009	€ / R On 14-June-10	12.10	Call	Currency Future	444	428	444	428	0.00
13/11/2009	€ / R On 14-June-10	12.10	Put	Currency Future	979	999	979	999	0.00
13/11/2009	€ / R On 14-December-09	7.05	Call	Currency Future	4134	4106	4134	4106	0.00
13/11/2009	€ / R On 14-December-09	7.05	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	19.05	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	19.05	Put	Currency Future	7866	7895	7866	7895	0.00
13/11/2009	€ / R On 14-December-09	7.00	Call	Currency Future	4184	4156	4184	4156	0.00
13/11/2009	€ / R On 14-December-09	7.00	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	17.00	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	17.00	Put	Currency Future	5816	5845	5816	5845	0.00
13/11/2009	€ / R On 14-December-09	19.00	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	19.00	Put	Currency Future	7816	7845	7816	7845	0.00
13/11/2009	€ / R On 15-March-10	7.15	Call	Currency Future	4225	4193	4225	4193	0.00
13/11/2009	€ / R On 15-March-10	7.15	Put	Currency Future	2	2	2	2	0.00
13/11/2009	€ / R On 15-March-10	17.15	Call	Currency Future	8	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 15-March-10	17.15	Put	Currency Future	5785	5816	5785	5816	0.00
13/11/2009	€ / R On 15-March-10	19.15	Call	Currency Future	3	3	3	3	0.00
13/11/2009	€ / R On 15-March-10	19.15	Put	Currency Future	7781	7812	7781	7812	0.00
13/11/2009	€ / R On 14-December-09	7.95	Call	Currency Future	3234	3206	3234	3206	0.00
13/11/2009	€ / R On 14-December-09	7.95	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	8.95	Call	Currency Future	2235	2207	2235	2207	0.00
13/11/2009	€ / R On 14-December-09	8.95	Put	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	9.95	Call	Currency Future	1244	1216	1244	1216	0.00
13/11/2009	€ / R On 14-December-09	9.95	Put	Currency Future	10	10	10	10	0.00
13/11/2009	€ / R On 14-December-09	14.95	Call	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 14-December-09	14.95	Put	Currency Future	3767	3795	3767	3795	0.00
13/11/2009	€ / R On 14-December-09	16.95	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	16.95	Put	Currency Future	5766	5795	5766	5795	0.00
13/11/2009	€ / R On 14-December-09	18.95	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	18.95	Put	Currency Future	7766	7795	7766	7795	0.00
13/11/2009	€ / R On 14-June-10	7.50	Call	Currency Future	4075	4038	4075	4038	0.00
13/11/2009	€ / R On 14-June-10	7.50	Put	Currency Future	9	10	9	10	0.00
13/11/2009	€ / R On 14-June-10	8.50	Call	Currency Future	3088	3052	3088	3052	0.00
13/11/2009	€ / R On 14-June-10	8.50	Put	Currency Future	23	23	23	23	0.00
13/11/2009	€ / R On 14-June-10	9.50	Call	Currency Future	2110	2074	2110	2074	0.00
13/11/2009	€ / R On 14-June-10	9.50	Put	Currency Future	44	45	44	45	0.00
13/11/2009	€ / R On 14-June-10	10.50	Call	Currency Future	1233	1201	1233	1201	0.00
13/11/2009	€ / R On 14-June-10	10.50	Put	Currency Future	168	172	168	172	0.00
13/11/2009	€ / R On 14-June-10	13.50	Call	Currency Future	212	203	212	203	0.00
13/11/2009	€ / R On 14-June-10	13.50	Put	Currency Future	2146	2174	2146	2174	0.00
13/11/2009	€ / R On 14-June-10	15.50	Call	Currency Future	86	82	86	82	0.00
13/11/2009	€ / R On 14-June-10	15.50	Put	Currency Future	4021	4053	4021	4053	0.00
13/11/2009	€ / R On 14-June-10	17.50	Call	Currency Future	19	18	19	18	0.00
13/11/2009	€ / R On 14-June-10	17.50	Put	Currency Future	5953	5989	5953	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
13/11/2009	€ / R On 14-June-10	19.50	Call	Currency Future	10	10	10	10	0.00
13/11/2009	€ / R On 14-June-10	19.50	Put	Currency Future	7945	7981	7945	7981	0.00
13/11/2009	€ / R On 14-June-10	7.45	Call	Currency Future	4124	4087	4124	4087	0.00
13/11/2009	€ / R On 14-June-10	7.45	Put	Currency Future	8	9	8	9	0.00
13/11/2009	€ / R On 14-June-10	8.45	Call	Currency Future	3138	3101	3138	3101	0.00
13/11/2009	€ / R On 14-June-10	8.45	Put	Currency Future	22	22	22	22	0.00
13/11/2009	€ / R On 14-June-10	9.45	Call	Currency Future	2159	2123	2159	2123	0.00
13/11/2009	€ / R On 14-June-10	9.45	Put	Currency Future	43	44	43	44	0.00
13/11/2009	€ / R On 14-June-10	10.45	Call	Currency Future	1274	1241	1274	1241	0.00
13/11/2009	€ / R On 14-June-10	10.45	Put	Currency Future	158	162	158	162	0.00
13/11/2009	€ / R On 14-June-10	13.45	Call	Currency Future	217	208	217	208	0.00
13/11/2009	€ / R On 14-June-10	13.45	Put	Currency Future	2101	2129	2101	2129	0.00
13/11/2009	€ / R On 14-June-10	15.45	Call	Currency Future	88	84	88	84	0.00
13/11/2009	€ / R On 14-June-10	15.45	Put	Currency Future	3972	4005	3972	4005	0.00
13/11/2009	€ / R On 14-June-10	17.45	Call	Currency Future	20	18	20	18	0.00
13/11/2009	€ / R On 14-June-10	17.45	Put	Currency Future	5904	5940	5904	5940	0.00
13/11/2009	€ / R On 14-June-10	19.45	Call	Currency Future	11	10	11	10	0.00
13/11/2009	€ / R On 14-June-10	19.45	Put	Currency Future	7895	7931	7895	7931	0.00
13/11/2009	€ / R On 14-June-10	7.55	Call	Currency Future	4026	3989	4026	3989	0.00
13/11/2009	€ / R On 14-June-10	7.55	Put	Currency Future	10	10	10	10	0.00
13/11/2009	€ / R On 14-June-10	8.55	Call	Currency Future	3039	3003	3039	3003	0.00
13/11/2009	€ / R On 14-June-10	8.55	Put	Currency Future	24	24	24	24	0.00
13/11/2009	€ / R On 14-June-10	9.55	Call	Currency Future	2062	2028	2062	2028	0.00
13/11/2009	€ / R On 14-June-10	9.55	Put	Currency Future	46	49	46	49	0.00
13/11/2009	€ / R On 14-June-10	10.55	Call	Currency Future	1194	1165	1194	1165	0.00
13/11/2009	€ / R On 14-June-10	10.55	Put	Currency Future	178	186	178	186	0.00
13/11/2009	€ / R On 14-June-10	13.55	Call	Currency Future	207	198	207	198	0.00
13/11/2009	€ / R On 14-June-10	13.55	Put	Currency Future	2191	2219	2191	2219	0.00
13/11/2009	€ / R On 14-June-10	15.55	Call	Currency Future	85	79	85	79	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 14-June-10	15.55	Put	Currency Future	4069	4100	4069	4100	0.00
13/11/2009	€ / R On 14-June-10	17.55	Call	Currency Future	18	17	18	17	0.00
13/11/2009	€ / R On 14-June-10	17.55	Put	Currency Future	6003	6039	6003	6039	0.00
13/11/2009	€ / R On 14-June-10	19.55	Call	Currency Future	10	10	10	10	0.00
13/11/2009	€ / R On 14-June-10	19.55	Put	Currency Future	7995	8031	7995	8031	0.00
13/11/2009	€ / R On 14-June-10	7.40	Call	Currency Future	4173	4137	4173	4137	0.00
13/11/2009	€ / R On 14-June-10	7.40	Put	Currency Future	7	8	7	8	0.00
13/11/2009	€ / R On 14-June-10	8.40	Call	Currency Future	3187	3150	3187	3150	0.00
13/11/2009	€ / R On 14-June-10	8.40	Put	Currency Future	21	22	21	22	0.00
13/11/2009	€ / R On 14-June-10	9.40	Call	Currency Future	2207	2171	2207	2171	0.00
13/11/2009	€ / R On 14-June-10	9.40	Put	Currency Future	41	42	41	42	0.00
13/11/2009	€ / R On 14-June-10	10.40	Call	Currency Future	1314	1282	1314	1282	0.00
13/11/2009	€ / R On 14-June-10	10.40	Put	Currency Future	148	153	148	153	0.00
13/11/2009	€ / R On 14-June-10	13.40	Call	Currency Future	222	213	222	213	0.00
13/11/2009	€ / R On 14-June-10	13.40	Put	Currency Future	2056	2084	2056	2084	0.00
13/11/2009	€ / R On 14-June-10	15.40	Call	Currency Future	90	85	90	85	0.00
13/11/2009	€ / R On 14-June-10	15.40	Put	Currency Future	3924	3957	3924	3957	0.00
13/11/2009	€ / R On 14-June-10	17.40	Call	Currency Future	21	19	21	19	0.00
13/11/2009	€ / R On 14-June-10	17.40	Put	Currency Future	5855	5890	5855	5890	0.00
13/11/2009	€ / R On 14-June-10	19.40	Call	Currency Future	11	10	11	10	0.00
13/11/2009	€ / R On 14-June-10	19.40	Put	Currency Future	7845	7881	7845	7881	0.00
13/11/2009	€ / R On 14-June-10	7.35	Call	Currency Future	4222	4186	4222	4186	0.00
13/11/2009	€ / R On 14-June-10	7.35	Put	Currency Future	7	7	7	7	0.00
13/11/2009	€ / R On 14-June-10	8.35	Call	Currency Future	3236	3199	3236	3199	0.00
13/11/2009	€ / R On 14-June-10	8.35	Put	Currency Future	20	21	20	21	0.00
13/11/2009	€ / R On 14-June-10	9.35	Call	Currency Future	2256	2220	2256	2220	0.00
13/11/2009	€ / R On 14-June-10	9.35	Put	Currency Future	40	41	40	41	0.00
13/11/2009	€ / R On 14-June-10	10.35	Call	Currency Future	1355	1322	1355	1322	0.00
13/11/2009	€ / R On 14-June-10	10.35	Put	Currency Future	139	144	139	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
13/11/2009	€ / R On 14-June-10	13.35	Call	Currency Future	227	218	227	218	0.00
13/11/2009	€ / R On 14-June-10	13.35	Put	Currency Future	2012	2039	2012	2039	0.00
13/11/2009	€ / R On 14-June-10	15.35	Call	Currency Future	91	87	91	87	0.00
13/11/2009	€ / R On 14-June-10	15.35	Put	Currency Future	3876	3908	3876	3908	0.00
13/11/2009	€ / R On 14-June-10	17.35	Call	Currency Future	21	20	21	20	0.00
13/11/2009	€ / R On 14-June-10	17.35	Put	Currency Future	5806	5841	5806	5841	0.00
13/11/2009	€ / R On 14-June-10	19.35	Call	Currency Future	11	10	11	10	0.00
13/11/2009	€ / R On 14-June-10	19.35	Put	Currency Future	7795	7832	7795	7832	0.00
13/11/2009	€ / R On 14-June-10	7.70	Call	Currency Future	3877	3840	3877	3840	0.00
13/11/2009	€ / R On 14-June-10	7.70	Put	Currency Future	11	12	11	12	0.00
13/11/2009	€ / R On 14-June-10	8.70	Call	Currency Future	2892	2855	2892	2855	0.00
13/11/2009	€ / R On 14-June-10	8.70	Put	Currency Future	26	27	26	27	0.00
13/11/2009	€ / R On 14-June-10	9.70	Call	Currency Future	1923	1889	1923	1889	0.00
13/11/2009	€ / R On 14-June-10	9.70	Put	Currency Future	57	61	57	61	0.00
13/11/2009	€ / R On 14-June-10	10.70	Call	Currency Future	1089	1061	1089	1061	0.00
13/11/2009	€ / R On 14-June-10	10.70	Put	Currency Future	224	233	224	233	0.00
13/11/2009	€ / R On 14-June-10	13.70	Call	Currency Future	192	183	192	183	0.00
13/11/2009	€ / R On 14-June-10	13.70	Put	Currency Future	2326	2354	2326	2354	0.00
13/11/2009	€ / R On 14-June-10	15.70	Call	Currency Future	76	71	76	71	0.00
13/11/2009	€ / R On 14-June-10	15.70	Put	Currency Future	4210	4242	4210	4242	0.00
13/11/2009	€ / R On 14-June-10	17.70	Call	Currency Future	17	17	17	17	0.00
13/11/2009	€ / R On 14-June-10	17.70	Put	Currency Future	6152	6188	6152	6188	0.00
13/11/2009	€ / R On 14-June-10	19.70	Call	Currency Future	9	9	9	9	0.00
13/11/2009	€ / R On 14-June-10	19.70	Put	Currency Future	8144	8180	8144	8180	0.00
13/11/2009	€ / R On 14-June-10	7.60	Call	Currency Future	3976	3939	3976	3939	0.00
13/11/2009	€ / R On 14-June-10	7.60	Put	Currency Future	10	11	10	11	0.00
13/11/2009	€ / R On 14-June-10	8.60	Call	Currency Future	2990	2954	2990	2954	0.00
13/11/2009	€ / R On 14-June-10	8.60	Put	Currency Future	25	25	25	25	0.00
13/11/2009	€ / R On 14-June-10	9.60	Call	Currency Future	2015	1981	2015	1981	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 14-June-10	9.60	Put	Currency Future	49	53	49	53	0.00
13/11/2009	€ / R On 14-June-10	10.60	Call	Currency Future	1158	1130	1158	1130	0.00
13/11/2009	€ / R On 14-June-10	10.60	Put	Currency Future	193	201	193	201	0.00
13/11/2009	€ / R On 14-June-10	13.60	Call	Currency Future	202	193	202	193	0.00
13/11/2009	€ / R On 14-June-10	13.60	Put	Currency Future	2236	2264	2236	2264	0.00
13/11/2009	€ / R On 14-June-10	15.60	Call	Currency Future	82	76	82	76	0.00
13/11/2009	€ / R On 14-June-10	15.60	Put	Currency Future	4116	4148	4116	4148	0.00
13/11/2009	€ / R On 14-June-10	17.60	Call	Currency Future	18	17	18	17	0.00
13/11/2009	€ / R On 14-June-10	17.60	Put	Currency Future	6052	6088	6052	6088	0.00
13/11/2009	€ / R On 14-June-10	19.60	Call	Currency Future	10	9	10	9	0.00
13/11/2009	€ / R On 14-June-10	19.60	Put	Currency Future	8044	8081	8044	8081	0.00
13/11/2009	€ / R On 15-March-10	7.20	Call	Currency Future	4175	4143	4175	4143	0.00
13/11/2009	€ / R On 15-March-10	7.20	Put	Currency Future	2	2	2	2	0.00
13/11/2009	€ / R On 15-March-10	17.20	Call	Currency Future	8	8	8	8	0.00
13/11/2009	€ / R On 15-March-10	17.20	Put	Currency Future	5835	5866	5835	5866	0.00
13/11/2009	€ / R On 15-March-10	19.20	Call	Currency Future	3	3	3	3	0.00
13/11/2009	€ / R On 15-March-10	19.20	Put	Currency Future	7830	7862	7830	7862	0.00
13/11/2009	€ / R On 15-March-10	7.10	Call	Currency Future	4274	4243	4274	4243	0.00
13/11/2009	€ / R On 15-March-10	7.10	Put	Currency Future	1	1	1	1	0.00
13/11/2009	€ / R On 15-March-10	17.10	Call	Currency Future	8	8	8	8	0.00
13/11/2009	€ / R On 15-March-10	17.10	Put	Currency Future	5735	5766	5735	5766	0.00
13/11/2009	€ / R On 15-March-10	19.10	Call	Currency Future	3	3	3	3	0.00
13/11/2009	€ / R On 15-March-10	19.10	Put	Currency Future	7731	7762	7731	7762	0.00
13/11/2009	€ / R On 14-June-10	8.30	Call	Currency Future	3285	3249	3285	3249	0.00
13/11/2009	€ / R On 14-June-10	8.30	Put	Currency Future	19	20	19	20	0.00
13/11/2009	€ / R On 14-June-10	9.30	Call	Currency Future	2304	2268	2304	2268	0.00
13/11/2009	€ / R On 14-June-10	9.30	Put	Currency Future	39	40	39	40	0.00
13/11/2009	€ / R On 14-June-10	10.30	Call	Currency Future	1396	1364	1396	1364	0.00
13/11/2009	€ / R On 14-June-10	10.30	Put	Currency Future	131	135	131	135	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 14-June-10	13.30	Call	Currency Future	233	223	233	223	0.00
13/11/2009	€ / R On 14-June-10	13.30	Put	Currency Future	1967	1995	1967	1995	0.00
13/11/2009	€ / R On 14-June-10	15.30	Call	Currency Future	93	89	93	89	0.00
13/11/2009	€ / R On 14-June-10	15.30	Put	Currency Future	3827	3860	3827	3860	0.00
13/11/2009	€ / R On 14-June-10	17.30	Call	Currency Future	22	21	22	21	0.00
13/11/2009	€ / R On 14-June-10	17.30	Put	Currency Future	5757	5792	5757	5792	0.00
13/11/2009	€ / R On 14-June-10	19.30	Call	Currency Future	11	10	11	10	0.00
13/11/2009	€ / R On 14-June-10	19.30	Put	Currency Future	7745	7782	7745	7782	0.00
13/11/2009	€ / R On 14-June-10	7.80	Call	Currency Future	3778	3741	3778	3741	0.00
13/11/2009	€ / R On 14-June-10	7.80	Put	Currency Future	12	13	12	13	0.00
13/11/2009	€ / R On 14-June-10	8.80	Call	Currency Future	2794	2757	2794	2757	0.00
13/11/2009	€ / R On 14-June-10	8.80	Put	Currency Future	28	28	28	28	0.00
13/11/2009	€ / R On 14-June-10	9.80	Call	Currency Future	1832	1799	1832	1799	0.00
13/11/2009	€ / R On 14-June-10	9.80	Put	Currency Future	66	70	66	70	0.00
13/11/2009	€ / R On 14-June-10	10.80	Call	Currency Future	1023	996	1023	996	0.00
13/11/2009	€ / R On 14-June-10	10.80	Put	Currency Future	258	267	258	267	0.00
13/11/2009	€ / R On 14-June-10	13.80	Call	Currency Future	182	174	182	174	0.00
13/11/2009	€ / R On 14-June-10	13.80	Put	Currency Future	2416	2445	2416	2445	0.00
13/11/2009	€ / R On 14-June-10	15.80	Call	Currency Future	71	66	71	66	0.00
13/11/2009	€ / R On 14-June-10	15.80	Put	Currency Future	4305	4337	4305	4337	0.00
13/11/2009	€ / R On 14-June-10	17.80	Call	Currency Future	17	16	17	16	0.00
13/11/2009	€ / R On 14-June-10	17.80	Put	Currency Future	6251	6287	6251	6287	0.00
13/11/2009	€ / R On 14-June-10	19.80	Call	Currency Future	9	8	9	8	0.00
13/11/2009	€ / R On 14-June-10	19.80	Put	Currency Future	8243	8279	8243	8279	0.00
13/11/2009	€ / R On 13-December-10	8.20	Call	Currency Future	3771	3728	3771	3728	0.00
13/11/2009	€ / R On 13-December-10	8.20	Put	Currency Future	32	32	32	32	0.00
13/11/2009	€ / R On 13-December-10	9.20	Call	Currency Future	2801	2760	2801	2760	0.00
13/11/2009	€ / R On 13-December-10	9.20	Put	Currency Future	63	64	63	64	0.00
13/11/2009	€ / R On 13-December-10	10.20	Call	Currency Future	1917	1878	1917	1878	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 13-December-10	10.20	Put	Currency Future	178	182	178	182	0.00
13/11/2009	€ / R On 13-December-10	11.20	Call	Currency Future	1225	1194	1225	1194	0.00
13/11/2009	€ / R On 13-December-10	11.20	Put	Currency Future	486	497	486	497	0.00
13/11/2009	€ / R On 13-December-10	14.20	Call	Currency Future	394	381	394	381	0.00
13/11/2009	€ / R On 13-December-10	14.20	Put	Currency Future	2655	2685	2655	2685	0.00
13/11/2009	€ / R On 13-December-10	16.20	Call	Currency Future	224	217	224	217	0.00
13/11/2009	€ / R On 13-December-10	16.20	Put	Currency Future	4486	4521	4486	4521	0.00
13/11/2009	€ / R On 13-December-10	18.20	Call	Currency Future	142	137	142	137	0.00
13/11/2009	€ / R On 13-December-10	18.20	Put	Currency Future	6403	6440	6403	6440	0.00
13/11/2009	€ / R On 13-December-10	20.20	Call	Currency Future	89	85	89	85	0.00
13/11/2009	€ / R On 13-December-10	20.20	Put	Currency Future	8351	8389	8351	8389	0.00
13/11/2009	€ / R On 14-December-09	7.55	Call	Currency Future	3634	3606	3634	3606	0.00
13/11/2009	€ / R On 14-December-09	7.55	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	8.55	Call	Currency Future	2635	2606	2635	2606	0.00
13/11/2009	€ / R On 14-December-09	8.55	Put	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	10.55	Call	Currency Future	680	655	680	655	0.00
13/11/2009	€ / R On 14-December-09	10.55	Put	Currency Future	46	49	46	49	0.00
13/11/2009	€ / R On 14-December-09	17.55	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	17.55	Put	Currency Future	6366	6395	6366	6395	0.00
13/11/2009	€ / R On 14-December-09	19.55	Call	Currency Future	0	0	0	0	0.00
13/11/2009	€ / R On 14-December-09	19.55	Put	Currency Future	8366	8395	8366	8395	0.00
13/11/2009	€ / R On 14-June-10	7.85	Call	Currency Future	3729	3692	3729	3692	0.00
13/11/2009	€ / R On 14-June-10	7.85	Put	Currency Future	13	13	13	13	0.00
13/11/2009	€ / R On 14-June-10	8.85	Call	Currency Future	2745	2708	2745	2708	0.00
13/11/2009	€ / R On 14-June-10	8.85	Put	Currency Future	29	29	29	29	0.00
13/11/2009	€ / R On 14-June-10	9.85	Call	Currency Future	1787	1754	1787	1754	0.00
13/11/2009	€ / R On 14-June-10	9.85	Put	Currency Future	71	75	71	75	0.00
13/11/2009	€ / R On 14-June-10	10.85	Call	Currency Future	991	964	991	964	0.00
13/11/2009	€ / R On 14-June-10	10.85	Put	Currency Future	276	286	276	286	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 14-June-10	13.85	Call	Currency Future	178	170	178	170	0.00
13/11/2009	€ / R On 14-June-10	13.85	Put	Currency Future	2462	2491	2462	2491	0.00
13/11/2009	€ / R On 14-June-10	15.85	Call	Currency Future	68	64	68	64	0.00
13/11/2009	€ / R On 14-June-10	15.85	Put	Currency Future	4352	4385	4352	4385	0.00
13/11/2009	€ / R On 14-June-10	17.85	Call	Currency Future	16	16	16	16	0.00
13/11/2009	€ / R On 14-June-10	17.85	Put	Currency Future	6301	6337	6301	6337	0.00
13/11/2009	€ / R On 14-June-10	19.85	Call	Currency Future	8	8	8	8	0.00
13/11/2009	€ / R On 14-June-10	19.85	Put	Currency Future	8293	8329	8293	8329	0.00
13/11/2009	€ / R On 14-June-10	7.95	Call	Currency Future	3630	3593	3630	3593	0.00
13/11/2009	€ / R On 14-June-10	7.95	Put	Currency Future	14	14	14	14	0.00
13/11/2009	€ / R On 14-June-10	8.95	Call	Currency Future	2646	2610	2646	2610	0.00
13/11/2009	€ / R On 14-June-10	8.95	Put	Currency Future	31	31	31	31	0.00
13/11/2009	€ / R On 14-June-10	9.95	Call	Currency Future	1698	1664	1698	1664	0.00
13/11/2009	€ / R On 14-June-10	9.95	Put	Currency Future	82	86	82	86	0.00
13/11/2009	€ / R On 14-June-10	10.95	Call	Currency Future	930	903	930	903	0.00
13/11/2009	€ / R On 14-June-10	10.95	Put	Currency Future	314	325	314	325	0.00
13/11/2009	€ / R On 14-June-10	13.95	Call	Currency Future	169	161	169	161	0.00
13/11/2009	€ / R On 14-June-10	13.95	Put	Currency Future	2553	2582	2553	2582	0.00
13/11/2009	€ / R On 14-June-10	15.95	Call	Currency Future	63	59	63	59	0.00
13/11/2009	€ / R On 14-June-10	15.95	Put	Currency Future	4448	4480	4448	4480	0.00
13/11/2009	€ / R On 14-June-10	17.95	Call	Currency Future	16	15	16	15	0.00
13/11/2009	€ / R On 14-June-10	17.95	Put	Currency Future	6400	6436	6400	6436	0.00
13/11/2009	€ / R On 14-June-10	19.95	Call	Currency Future	8	7	8	7	0.00
13/11/2009	€ / R On 14-June-10	19.95	Put	Currency Future	8392	8429	8392	8429	0.00
13/11/2009	€ / R On 13-December-10	8.85	Call	Currency Future	3134	3091	3134	3091	0.00
13/11/2009	€ / R On 13-December-10	8.85	Put	Currency Future	45	45	45	45	0.00
13/11/2009	€ / R On 13-December-10	9.85	Call	Currency Future	2210	2168	2210	2168	0.00
13/11/2009	€ / R On 13-December-10	9.85	Put	Currency Future	121	122	121	122	0.00
13/11/2009	€ / R On 13-December-10	10.85	Call	Currency Future	1433	1396	1433	1396	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 13-December-10	10.85	Put	Currency Future	344	350	344	350	0.00
13/11/2009	€ / R On 13-December-10	12.85	Call	Currency Future	622	603	622	603	0.00
13/11/2009	€ / R On 13-December-10	12.85	Put	Currency Future	1533	1557	1533	1557	0.00
13/11/2009	€ / R On 13-December-10	14.85	Call	Currency Future	322	312	322	312	0.00
13/11/2009	€ / R On 13-December-10	14.85	Put	Currency Future	3233	3265	3233	3265	0.00
13/11/2009	€ / R On 13-December-10	16.85	Call	Currency Future	191	185	191	185	0.00
13/11/2009	€ / R On 13-December-10	16.85	Put	Currency Future	5102	5138	5102	5138	0.00
13/11/2009	€ / R On 13-December-10	18.85	Call	Currency Future	122	118	122	118	0.00
13/11/2009	€ / R On 13-December-10	18.85	Put	Currency Future	7034	7072	7034	7072	0.00
13/11/2009	€ / R On 13-December-10	20.85	Call	Currency Future	71	67	71	67	0.00
13/11/2009	€ / R On 13-December-10	20.85	Put	Currency Future	8982	9021	8982	9021	0.00
13/11/2009	€ / R On 13-December-10	8.95	Call	Currency Future	3036	2995	3036	2995	0.00
13/11/2009	€ / R On 13-December-10	8.95	Put	Currency Future	48	49	48	49	0.00
13/11/2009	€ / R On 13-December-10	9.95	Call	Currency Future	2122	2082	2122	2082	0.00
13/11/2009	€ / R On 13-December-10	9.95	Put	Currency Future	133	136	133	136	0.00
13/11/2009	€ / R On 13-December-10	10.95	Call	Currency Future	1365	1333	1365	1333	0.00
13/11/2009	€ / R On 13-December-10	10.95	Put	Currency Future	377	386	377	386	0.00
13/11/2009	€ / R On 13-December-10	12.95	Call	Currency Future	599	581	599	581	0.00
13/11/2009	€ / R On 13-December-10	12.95	Put	Currency Future	1611	1635	1611	1635	0.00
13/11/2009	€ / R On 13-December-10	14.95	Call	Currency Future	313	303	313	303	0.00
13/11/2009	€ / R On 13-December-10	14.95	Put	Currency Future	3324	3356	3324	3356	0.00
13/11/2009	€ / R On 13-December-10	16.95	Call	Currency Future	186	180	186	180	0.00
13/11/2009	€ / R On 13-December-10	16.95	Put	Currency Future	5198	5234	5198	5234	0.00
13/11/2009	€ / R On 13-December-10	18.95	Call	Currency Future	120	115	120	115	0.00
13/11/2009	€ / R On 13-December-10	18.95	Put	Currency Future	7131	7169	7131	7169	0.00
13/11/2009	€ / R On 13-December-10	20.95	Call	Currency Future	68	65	68	65	0.00
13/11/2009	€ / R On 13-December-10	20.95	Put	Currency Future	9079	9119	9079	9119	0.00
13/11/2009	€ / R On 14-June-10	7.90	Call	Currency Future	3679	3643	3679	3643	0.00
13/11/2009	€ / R On 14-June-10	7.90	Put	Currency Future	14	14	14	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 14-June-10	8.90	Call	Currency Future	2695	2659	2695	2659	0.00
13/11/2009	€ / R On 14-June-10	8.90	Put	Currency Future	30	30	30	30	0.00
13/11/2009	€ / R On 14-June-10	9.90	Call	Currency Future	1742	1709	1742	1709	0.00
13/11/2009	€ / R On 14-June-10	9.90	Put	Currency Future	76	80	76	80	0.00
13/11/2009	€ / R On 14-June-10	10.90	Call	Currency Future	960	933	960	933	0.00
13/11/2009	€ / R On 14-June-10	10.90	Put	Currency Future	295	305	295	305	0.00
13/11/2009	€ / R On 14-June-10	13.90	Call	Currency Future	173	165	173	165	0.00
13/11/2009	€ / R On 14-June-10	13.90	Put	Currency Future	2507	2537	2507	2537	0.00
13/11/2009	€ / R On 14-June-10	15.90	Call	Currency Future	66	61	66	61	0.00
13/11/2009	€ / R On 14-June-10	15.90	Put	Currency Future	4400	4433	4400	4433	0.00
13/11/2009	€ / R On 14-June-10	17.90	Call	Currency Future	16	16	16	16	0.00
13/11/2009	€ / R On 14-June-10	17.90	Put	Currency Future	6350	6387	6350	6387	0.00
13/11/2009	€ / R On 14-June-10	19.90	Call	Currency Future	8	8	8	8	0.00
13/11/2009	€ / R On 14-June-10	19.90	Put	Currency Future	8342	8379	8342	8379	0.00
13/11/2009	€ / R On 13-December-10	8.25	Call	Currency Future	3722	3679	3722	3679	0.00
13/11/2009	€ / R On 13-December-10	8.25	Put	Currency Future	33	33	33	33	0.00
13/11/2009	€ / R On 13-December-10	9.25	Call	Currency Future	2755	2714	2755	2714	0.00
13/11/2009	€ / R On 13-December-10	9.25	Put	Currency Future	66	67	66	67	0.00
13/11/2009	€ / R On 13-December-10	10.25	Call	Currency Future	1877	1838	1877	1838	0.00
13/11/2009	€ / R On 13-December-10	10.25	Put	Currency Future	188	192	188	192	0.00
13/11/2009	€ / R On 13-December-10	11.25	Call	Currency Future	1198	1168	1198	1168	0.00
13/11/2009	€ / R On 13-December-10	11.25	Put	Currency Future	509	521	509	521	0.00
13/11/2009	€ / R On 13-December-10	14.25	Call	Currency Future	388	375	388	375	0.00
13/11/2009	€ / R On 13-December-10	14.25	Put	Currency Future	2699	2729	2699	2729	0.00
13/11/2009	€ / R On 13-December-10	16.25	Call	Currency Future	222	214	222	214	0.00
13/11/2009	€ / R On 13-December-10	16.25	Put	Currency Future	4533	4568	4533	4568	0.00
13/11/2009	€ / R On 13-December-10	18.25	Call	Currency Future	140	135	140	135	0.00
13/11/2009	€ / R On 13-December-10	18.25	Put	Currency Future	6451	6489	6451	6489	0.00
13/11/2009	€ / R On 13-December-10	20.25	Call	Currency Future	88	84	88	84	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 13-December-10	20.25	Put	Currency Future	8399	8438	8399	8438	0.00
13/11/2009	€ / R On 14-June-10	8.15	Call	Currency Future	3433	3396	3433	3396	0.00
13/11/2009	€ / R On 14-June-10	8.15	Put	Currency Future	17	17	17	17	0.00
13/11/2009	€ / R On 14-June-10	9.15	Call	Currency Future	2451	2415	2451	2415	0.00
13/11/2009	€ / R On 14-June-10	9.15	Put	Currency Future	35	36	35	36	0.00
13/11/2009	€ / R On 14-June-10	10.15	Call	Currency Future	1523	1490	1523	1490	0.00
13/11/2009	€ / R On 14-June-10	10.15	Put	Currency Future	108	112	108	112	0.00
13/11/2009	€ / R On 14-June-10	11.15	Call	Currency Future	816	790	816	790	0.00
13/11/2009	€ / R On 14-June-10	11.15	Put	Currency Future	400	412	400	412	0.00
13/11/2009	€ / R On 14-June-10	14.15	Call	Currency Future	153	146	153	146	0.00
13/11/2009	€ / R On 14-June-10	14.15	Put	Currency Future	2738	2767	2738	2767	0.00
13/11/2009	€ / R On 14-June-10	16.15	Call	Currency Future	54	51	54	51	0.00
13/11/2009	€ / R On 14-June-10	16.15	Put	Currency Future	4639	4672	4639	4672	0.00
13/11/2009	€ / R On 14-June-10	18.15	Call	Currency Future	15	14	15	14	0.00
13/11/2009	€ / R On 14-June-10	18.15	Put	Currency Future	6599	6636	6599	6636	0.00
13/11/2009	€ / R On 14-June-10	20.15	Call	Currency Future	7	6	7	6	0.00
13/11/2009	€ / R On 14-June-10	20.15	Put	Currency Future	8591	8628	8591	8628	0.00
13/11/2009	€ / R On 13-December-10	8.55	Call	Currency Future	3428	3385	3428	3385	0.00
13/11/2009	€ / R On 13-December-10	8.55	Put	Currency Future	39	39	39	39	0.00
13/11/2009	€ / R On 13-December-10	9.55	Call	Currency Future	2479	2438	2479	2438	0.00
13/11/2009	€ / R On 13-December-10	9.55	Put	Currency Future	90	91	90	91	0.00
13/11/2009	€ / R On 13-December-10	10.55	Call	Currency Future	1647	1609	1647	1609	0.00
13/11/2009	€ / R On 13-December-10	10.55	Put	Currency Future	258	263	258	263	0.00
13/11/2009	€ / R On 13-December-10	11.55	Call	Currency Future	1052	1023	1052	1023	0.00
13/11/2009	€ / R On 13-December-10	11.55	Put	Currency Future	663	677	663	677	0.00
13/11/2009	€ / R On 13-December-10	14.55	Call	Currency Future	353	341	353	341	0.00
13/11/2009	€ / R On 13-December-10	14.55	Put	Currency Future	2964	2995	2964	2995	0.00
13/11/2009	€ / R On 13-December-10	16.55	Call	Currency Future	205	198	205	198	0.00
13/11/2009	€ / R On 13-December-10	16.55	Put	Currency Future	4817	4852	4817	4852	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 13-December-10	18.55	Call	Currency Future	131	126	131	126	0.00
13/11/2009	€ / R On 13-December-10	18.55	Put	Currency Future	6742	6780	6742	6780	0.00
13/11/2009	€ / R On 13-December-10	20.55	Call	Currency Future	79	75	79	75	0.00
13/11/2009	€ / R On 13-December-10	20.55	Put	Currency Future	8690	8729	8690	8729	0.00
13/11/2009	€ / R On 14-June-10	8.00	Call	Currency Future	3581	3544	3581	3544	0.00
13/11/2009	€ / R On 14-June-10	8.00	Put	Currency Future	15	15	15	15	0.00
13/11/2009	€ / R On 14-June-10	9.00	Call	Currency Future	2597	2561	2597	2561	0.00
13/11/2009	€ / R On 14-June-10	9.00	Put	Currency Future	32	32	32	32	0.00
13/11/2009	€ / R On 14-June-10	10.00	Call	Currency Future	1654	1620	1654	1620	0.00
13/11/2009	€ / R On 14-June-10	10.00	Put	Currency Future	88	92	88	92	0.00
13/11/2009	€ / R On 14-June-10	11.00	Call	Currency Future	900	874	900	874	0.00
13/11/2009	€ / R On 14-June-10	11.00	Put	Currency Future	334	345	334	345	0.00
13/11/2009	€ / R On 14-June-10	14.00	Call	Currency Future	165	157	165	157	0.00
13/11/2009	€ / R On 14-June-10	14.00	Put	Currency Future	2599	2629	2599	2629	0.00
13/11/2009	€ / R On 14-June-10	16.00	Call	Currency Future	61	57	61	57	0.00
13/11/2009	€ / R On 14-June-10	16.00	Put	Currency Future	4495	4528	4495	4528	0.00
13/11/2009	€ / R On 14-June-10	18.00	Call	Currency Future	16	15	16	15	0.00
13/11/2009	€ / R On 14-June-10	18.00	Put	Currency Future	6450	6486	6450	6486	0.00
13/11/2009	€ / R On 14-June-10	20.00	Call	Currency Future	8	7	8	7	0.00
13/11/2009	€ / R On 14-June-10	20.00	Put	Currency Future	8442	8478	8442	8478	0.00
13/11/2009	€ / R On 13-December-10	8.40	Call	Currency Future	3575	3532	3575	3532	0.00
13/11/2009	€ / R On 13-December-10	8.40	Put	Currency Future	36	36	36	36	0.00
13/11/2009	€ / R On 13-December-10	9.40	Call	Currency Future	2616	2575	2616	2575	0.00
13/11/2009	€ / R On 13-December-10	9.40	Put	Currency Future	77	79	77	79	0.00
13/11/2009	€ / R On 13-December-10	10.40	Call	Currency Future	1760	1722	1760	1722	0.00
13/11/2009	€ / R On 13-December-10	10.40	Put	Currency Future	221	225	221	225	0.00
13/11/2009	€ / R On 13-December-10	11.40	Call	Currency Future	1123	1093	1123	1093	0.00
13/11/2009	€ / R On 13-December-10	11.40	Put	Currency Future	584	597	584	597	0.00
13/11/2009	€ / R On 13-December-10	14.40	Call	Currency Future	369	357	369	357	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 13-December-10	14.40	Put	Currency Future	2831	2861	2831	2861	0.00
13/11/2009	€ / R On 13-December-10	16.40	Call	Currency Future	213	206	213	206	0.00
13/11/2009	€ / R On 13-December-10	16.40	Put	Currency Future	4674	4710	4674	4710	0.00
13/11/2009	€ / R On 13-December-10	18.40	Call	Currency Future	135	130	135	130	0.00
13/11/2009	€ / R On 13-December-10	18.40	Put	Currency Future	6596	6634	6596	6634	0.00
13/11/2009	€ / R On 13-December-10	20.40	Call	Currency Future	83	79	83	79	0.00
13/11/2009	€ / R On 13-December-10	20.40	Put	Currency Future	8545	8583	8545	8583	0.00
13/11/2009	€ / R On 14-June-10	7.75	Call	Currency Future	3828	3791	3828	3791	0.00
13/11/2009	€ / R On 14-June-10	7.75	Put	Currency Future	12	12	12	12	0.00
13/11/2009	€ / R On 14-June-10	8.75	Call	Currency Future	2843	2806	2843	2806	0.00
13/11/2009	€ / R On 14-June-10	8.75	Put	Currency Future	27	28	27	28	0.00
13/11/2009	€ / R On 14-June-10	9.75	Call	Currency Future	1877	1844	1877	1844	0.00
13/11/2009	€ / R On 14-June-10	9.75	Put	Currency Future	62	65	62	65	0.00
13/11/2009	€ / R On 14-June-10	10.75	Call	Currency Future	1056	1028	1056	1028	0.00
13/11/2009	€ / R On 14-June-10	10.75	Put	Currency Future	240	250	240	250	0.00
13/11/2009	€ / R On 14-June-10	13.75	Call	Currency Future	187	178	187	178	0.00
13/11/2009	€ / R On 14-June-10	13.75	Put	Currency Future	2371	2400	2371	2400	0.00
13/11/2009	€ / R On 14-June-10	15.75	Call	Currency Future	73	68	73	68	0.00
13/11/2009	€ / R On 14-June-10	15.75	Put	Currency Future	4258	4290	4258	4290	0.00
13/11/2009	€ / R On 14-June-10	17.75	Call	Currency Future	17	16	17	16	0.00
13/11/2009	€ / R On 14-June-10	17.75	Put	Currency Future	6201	6237	6201	6237	0.00
13/11/2009	€ / R On 14-June-10	19.75	Call	Currency Future	9	8	9	8	0.00
13/11/2009	€ / R On 14-June-10	19.75	Put	Currency Future	8193	8230	8193	8230	0.00
13/11/2009	€ / R On 13-December-10	8.10	Call	Currency Future	3869	3827	3869	3827	0.00
13/11/2009	€ / R On 13-December-10	8.10	Put	Currency Future	31	31	31	31	0.00
13/11/2009	€ / R On 13-December-10	9.10	Call	Currency Future	2895	2854	2895	2854	0.00
13/11/2009	€ / R On 13-December-10	9.10	Put	Currency Future	56	58	56	58	0.00
13/11/2009	€ / R On 13-December-10	10.10	Call	Currency Future	1998	1959	1998	1959	0.00
13/11/2009	€ / R On 13-December-10	10.10	Put	Currency Future	159	162	159	162	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 13-December-10	11.10	Call	Currency Future	1279	1247	1279	1247	0.00
13/11/2009	€ / R On 13-December-10	11.10	Put	Currency Future	440	451	440	451	0.00
13/11/2009	€ / R On 13-December-10	14.10	Call	Currency Future	407	394	407	394	0.00
13/11/2009	€ / R On 13-December-10	14.10	Put	Currency Future	2568	2598	2568	2598	0.00
13/11/2009	€ / R On 13-December-10	16.10	Call	Currency Future	230	223	230	223	0.00
13/11/2009	€ / R On 13-December-10	16.10	Put	Currency Future	4392	4427	4392	4427	0.00
13/11/2009	€ / R On 13-December-10	18.10	Call	Currency Future	145	140	145	140	0.00
13/11/2009	€ / R On 13-December-10	18.10	Put	Currency Future	6306	6344	6306	6344	0.00
13/11/2009	€ / R On 13-December-10	20.10	Call	Currency Future	93	89	93	89	0.00
13/11/2009	€ / R On 13-December-10	20.10	Put	Currency Future	8254	8292	8254	8292	0.00
13/11/2009	€ / R On 13-December-10	8.00	Call	Currency Future	3968	3925	3968	3925	0.00
13/11/2009	€ / R On 13-December-10	8.00	Put	Currency Future	29	29	29	29	0.00
13/11/2009	€ / R On 13-December-10	9.00	Call	Currency Future	2989	2948	2989	2948	0.00
13/11/2009	€ / R On 13-December-10	9.00	Put	Currency Future	50	52	50	52	0.00
13/11/2009	€ / R On 13-December-10	10.00	Call	Currency Future	2080	2041	2080	2041	0.00
13/11/2009	€ / R On 13-December-10	10.00	Put	Currency Future	141	145	141	145	0.00
13/11/2009	€ / R On 13-December-10	11.00	Call	Currency Future	1336	1304	1336	1304	0.00
13/11/2009	€ / R On 13-December-10	11.00	Put	Currency Future	397	407	397	407	0.00
13/11/2009	€ / R On 13-December-10	14.00	Call	Currency Future	421	407	421	407	0.00
13/11/2009	€ / R On 13-December-10	14.00	Put	Currency Future	2482	2511	2482	2511	0.00
13/11/2009	€ / R On 13-December-10	16.00	Call	Currency Future	237	229	237	229	0.00
13/11/2009	€ / R On 13-December-10	16.00	Put	Currency Future	4298	4333	4298	4333	0.00
13/11/2009	€ / R On 13-December-10	18.00	Call	Currency Future	149	143	149	143	0.00
13/11/2009	€ / R On 13-December-10	18.00	Put	Currency Future	6210	6247	6210	6247	0.00
13/11/2009	€ / R On 13-December-10	20.00	Call	Currency Future	96	92	96	92	0.00
13/11/2009	€ / R On 13-December-10	20.00	Put	Currency Future	8157	8196	8157	8196	0.00
13/11/2009	€ / R On 13-December-10	7.95	Call	Currency Future	4017	3974	4017	3974	0.00
13/11/2009	€ / R On 13-December-10	7.95	Put	Currency Future	28	28	28	28	0.00
13/11/2009	€ / R On 13-December-10	13.95	Call	Currency Future	428	414	428	414	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 13-December-10	13.95	Put	Currency Future	2439	2468	2439	2468	0.00
13/11/2009	€ / R On 13-December-10	15.95	Call	Currency Future	240	232	240	232	0.00
13/11/2009	€ / R On 13-December-10	15.95	Put	Currency Future	4251	4286	4251	4286	0.00
13/11/2009	€ / R On 13-December-10	17.95	Call	Currency Future	150	145	150	145	0.00
13/11/2009	€ / R On 13-December-10	17.95	Put	Currency Future	6162	6199	6162	6199	0.00
13/11/2009	€ / R On 13-December-10	19.95	Call	Currency Future	98	94	98	94	0.00
13/11/2009	€ / R On 13-December-10	19.95	Put	Currency Future	8109	8147	8109	8147	0.00
13/11/2009	€ / R On 13-December-10	7.90	Call	Currency Future	4065	4024	4065	4024	0.00
13/11/2009	€ / R On 13-December-10	7.90	Put	Currency Future	26	27	26	27	0.00
13/11/2009	€ / R On 13-December-10	8.90	Call	Currency Future	3085	3043	3085	3043	0.00
13/11/2009	€ / R On 13-December-10	8.90	Put	Currency Future	47	46	47	46	0.00
13/11/2009	€ / R On 13-December-10	9.90	Call	Currency Future	2166	2124	2166	2124	0.00
13/11/2009	€ / R On 13-December-10	9.90	Put	Currency Future	127	128	127	128	0.00
13/11/2009	€ / R On 13-December-10	10.90	Call	Currency Future	1399	1362	1399	1362	0.00
13/11/2009	€ / R On 13-December-10	10.90	Put	Currency Future	360	366	360	366	0.00
13/11/2009	€ / R On 13-December-10	13.90	Call	Currency Future	435	421	435	421	0.00
13/11/2009	€ / R On 13-December-10	13.90	Put	Currency Future	2396	2425	2396	2425	0.00
13/11/2009	€ / R On 13-December-10	15.90	Call	Currency Future	243	235	243	235	0.00
13/11/2009	€ / R On 13-December-10	15.90	Put	Currency Future	4204	4239	4204	4239	0.00
13/11/2009	€ / R On 13-December-10	17.90	Call	Currency Future	152	147	152	147	0.00
13/11/2009	€ / R On 13-December-10	17.90	Put	Currency Future	6113	6151	6113	6151	0.00
13/11/2009	€ / R On 13-December-10	19.90	Call	Currency Future	99	95	99	95	0.00
13/11/2009	€ / R On 13-December-10	19.90	Put	Currency Future	8060	8099	8060	8099	0.00
13/11/2009	€ / R On 13-December-10	7.85	Call	Currency Future	4113	4072	4113	4072	0.00
13/11/2009	€ / R On 13-December-10	7.85	Put	Currency Future	24	25	24	25	0.00
13/11/2009	€ / R On 13-December-10	13.85	Call	Currency Future	441	428	441	428	0.00
13/11/2009	€ / R On 13-December-10	13.85	Put	Currency Future	2353	2382	2353	2382	0.00
13/11/2009	€ / R On 13-December-10	15.85	Call	Currency Future	246	238	246	238	0.00
13/11/2009	€ / R On 13-December-10	15.85	Put	Currency Future	4157	4192	4157	4192	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	€ / R On 13-December-10	17.85	Call	Currency Future	153	148	153	148	0.00
13/11/2009	€ / R On 13-December-10	17.85	Put	Currency Future	6065	6102	6065	6102	0.00
13/11/2009	€ / R On 13-December-10	19.85	Call	Currency Future	100	96	100	96	0.00
13/11/2009	€ / R On 13-December-10	19.85	Put	Currency Future	8011	8050	8011	8050	0.00
13/11/2009	AL13 On 04-February-10			Index Future	254.1300	254.3110	254.1260	254.3110	22.00
13/11/2009	AL7T On 04-February-10			Index Future	323.4700	324.1780	323.4700	324.1780	58.00
13/11/2009	ALBI On 04-February-10			Index Future	300.6800	301.2810	300.6820	301.2810	585.00
13/11/2009	ALBI On 06-May-10			Index Future	306.2000	306.8130	306.2020	306.8130	0.00
13/11/2009	ALBI On 05-August-10			Index Future	311.3900	312.0620	311.3900	312.0620	0.00
13/11/2009	CRD1 On 04-February-10			Index Future	130.5500	130.6890	130.5520	130.6890	2.00
13/11/2009	CRD1 On 06-May-10			Index Future	132.9500	133.0890	132.9490	133.0890	0.00
13/11/2009	GOVI On 04-February-10			jGovi	302.3200	302.9290	302.3225	302.9290	1525.00
13/11/2009	GOVI On 06-May-10			jGovi	307.8700	308.4905	307.8730	308.4905	0.00
13/11/2009	GOVI On 05-August-10			jGovi	313.6100	314.2410	313.6120	314.2410	0.00
13/11/2009	ILBI On 04-February-10			Index Future	364.5600	365.7440	364.5590	365.7440	425.00
13/11/2009	J153 On 31-August-10			jSwap	6.8900	6.9124	0.0124	0.0125	0.00
13/11/2009	J157 On 15-September-15			jSwap	8.8200	8.7620	0.0200	0.0228	0.00
13/11/2009	J186 On 21-December-26			jSwap	8.6800	8.5930	0.1077	0.1000	0.00
13/11/2009	J201 On 22-December-14			jSwap	8.6600	8.6060	0.0514	0.0492	0.00
13/11/2009	J203 On 15-September-17			jSwap	8.9800	8.9050	0.0847	0.0808	0.00
13/11/2009	J204 On 21-December-18			jSwap	8.9600	8.8830	0.0958	0.0908	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	J207 On 15-January-20			jSwap	9.0000	8.9110	0.0691	0.0633	0.00
13/11/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
13/11/2009	JFRA On 04-February-10			jFra	6.9800	6.9660	0.0171	0.0171	0.00
13/11/2009	JFRA On 06-May-10			jFra	7.1200	7.1040	0.0174	0.0174	0.00
13/11/2009	JFRA On 05-August-10			jFra	7.3300	7.3280	0.0179	0.0179	0.00
13/11/2009	JFRA On 04-November-10			jFra	7.6600	7.6340	0.0187	0.0187	0.00
13/11/2009	JN02 On 04-February-10			jNote	7.8800	7.8510	0.1447	0.1442	0.00
13/11/2009	JN05 On 04-February-10			jNote	8.7900	8.7350	0.3565	0.3545	0.00
13/11/2009	JN10 On 04-February-10			jNote	9.0300	8.9350	0.5955	0.5913	0.00
13/11/2009	JROD On 29-January-10			jRod	7.0100	7.0340	0.0019	0.0022	0.00
13/11/2009	JROD On 26-February-10			jRod	6.9800	7.0020	0.0044	0.0047	0.00
13/11/2009	JROD On 31-March-10			jRod	7.1800	7.2000	0.0035	0.0038	0.00
13/11/2009	JROD On 30-November-09			jRod	6.7300	6.7350	0.0026	0.0030	0.00
13/11/2009	JROD On 31-December-09			jRod	6.8400	6.8520	0.0024	0.0027	0.00
13/11/2009	OTH1 On 04-February-10			Index Future	291.5900	292.1550	291.5900	292.1550	3.00
13/11/2009	OTH1 On 06-May-10			Index Future	296.9400	297.5190	296.9430	297.5190	0.00
13/11/2009	R155 On 04-February-10			Bond Future	7.5000	7.4630	113.7260	113.7837	31.00
13/11/2009	R155 On 04-February-10	7.50	Call	Option on Bond Future	1081	1117	1081	1117	0.00
13/11/2009	R155 On 04-February-10	7.50	Put	Option on Bond Future	1083	1061	1083	1061	0.00
13/11/2009	R157 On 04-February-10			Bond Future	8.4800	8.4540	127.4389	127.5884	6646.00
13/11/2009	R157 On 06-May-10			Bond Future	8.5600	8.5230	122.9196	123.0771	0.00
13/11/2009	R157 On 05-August-10			Bond Future	8.6000	8.5640	125.3251	125.4848	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	220	246	220	246	0.00
13/11/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	3948	3824	3948	3824	0.00
13/11/2009	R157 On 06-May-10	8.50	Call	Option on Bond Future	1649	1731	1649	1731	0.00
13/11/2009	R157 On 06-May-10	8.50	Put	Option on Bond Future	1916	1841	1916	1841	0.00
13/11/2009	R157 On 05-August-10	8.75	Call	Option on Bond Future	2626	2720	2626	2720	0.00
13/11/2009	R157 On 05-August-10	8.75	Put	Option on Bond Future	1940	1874	1940	1874	0.00
13/11/2009	R186 On 04-February-10			Bond Future	9.0600	9.0190	113.7460	114.1303	10112.00
13/11/2009	R186 On 06-May-10			Bond Future	9.1100	9.0650	115.8590	116.2475	0.00
13/11/2009	R186 On 05-August-10			Bond Future	9.1400	9.0960	112.8713	113.2736	0.00
13/11/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	347	402	347	402	0.00
13/11/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	8318	7988	8318	7988	0.00
13/11/2009	R186 On 06-May-10	9.00	Call	Option on Bond Future	3289	3487	3289	3487	0.00
13/11/2009	R186 On 06-May-10	9.00	Put	Option on Bond Future	4282	4092	4282	4092	0.00
13/11/2009	R186 On 05-August-10	9.25	Call	Option on Bond Future	5179	5414	5179	5414	0.00
13/11/2009	R186 On 05-August-10	9.25	Put	Option on Bond Future	4183	4015	4183	4015	0.00
13/11/2009	R201 On 04-February-10			Bond Future	8.5500	8.5150	101.9857	102.1038	486.00
13/11/2009	R201 On 06-May-10			Bond Future	8.6100	8.5810	103.8821	104.0061	0.00
13/11/2009	R201 On 05-August-10			Bond Future	8.6600	8.6200	101.5398	101.6651	0.00
13/11/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	52	60	52	60	0.00
13/11/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	4268	4158	4268	4158	0.00
13/11/2009	R201 On 06-May-10	8.50	Call	Option on Bond Future	1229	1291	1229	1291	0.00
13/11/2009	R201 On 06-May-10	8.50	Put	Option on Bond Future	1658	1596	1658	1596	0.00
13/11/2009	R201 On 05-August-10	9.00	Call	Option on Bond Future	2481	2562	2481	2562	0.00
13/11/2009	R201 On 05-August-10	9.00	Put	Option on Bond Future	1256	1212	1256	1212	0.00
13/11/2009	R203 On 04-February-10			Bond Future	9.0500	9.0170	99.0258	99.1838	1570.00
13/11/2009	R203 On 06-May-10			Bond Future	9.1200	9.0840	96.6942	96.8582	0.00
13/11/2009	R203 On 05-August-10			Bond Future	9.1700	9.1310	98.6288	98.7984	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	174	195	174	195	0.00
13/11/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	4764	4627	4764	4627	0.00
13/11/2009	R203 On 06-May-10	9.00	Call	Option on Bond Future	1786	1869	1786	1869	0.00
13/11/2009	R203 On 06-May-10	9.00	Put	Option on Bond Future	2382	2301	2382	2301	0.00
13/11/2009	R203 On 05-August-10	9.25	Call	Option on Bond Future	2859	2956	2859	2956	0.00
13/11/2009	R203 On 05-August-10	9.25	Put	Option on Bond Future	2437	2364	2437	2364	0.00
13/11/2009	R204 On 04-February-10			Bond Future	9.0500	9.0160	94.7971	94.9701	3649.00
13/11/2009	R204 On 06-May-10			Bond Future	9.1100	9.0780	96.5559	96.7363	0.00
13/11/2009	R204 On 05-August-10			Bond Future	9.1600	9.1220	94.4496	94.6316	0.00
13/11/2009	R204 On 04-February-10	9.00	Call	Option on Bond Future	1496	1591	1496	1591	200.00
13/11/2009	R204 On 04-February-10	9.00	Put	Option on Bond Future	1761	1683	1761	1683	200.00
13/11/2009	R204 On 06-May-10	9.00	Call	Option on Bond Future	1970	2062	1970	2062	0.00
13/11/2009	R204 On 06-May-10	9.00	Put	Option on Bond Future	2592	2504	2592	2504	0.00
13/11/2009	R204 On 05-August-10	9.25	Call	Option on Bond Future	3203	3309	3203	3309	0.00
13/11/2009	R204 On 05-August-10	9.25	Put	Option on Bond Future	2682	2605	2682	2605	0.00
13/11/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	203	227	203	227	0.00
13/11/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	5246	5098	5246	5098	0.00
13/11/2009	R204 On 04-February-10	8.50	Call	Option on Bond Future	488	534	488	534	200.00
13/11/2009	R204 On 04-February-10	8.50	Put	Option on Bond Future	3704	3577	3704	3577	0.00
13/11/2009	R206 On 04-February-10			Bond Future	8.6200	8.5900	96.8370	96.9364	2.00
13/11/2009	R206 On 06-May-10			Bond Future	8.7100	8.6780	98.6382	98.7410	0.00
13/11/2009	R206 On 05-August-10			Bond Future	8.7700	8.7360	96.8446	96.9469	0.00
13/11/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	84	94	84	94	0.00
13/11/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	3757	3668	3757	3668	0.00
13/11/2009	R206 On 06-May-10	8.75	Call	Option on Bond Future	1470	1528	1470	1528	0.00
13/11/2009	R206 On 06-May-10	8.75	Put	Option on Bond Future	1355	1311	1355	1311	0.00
13/11/2009	R206 On 05-August-10	9.00	Call	Option on Bond Future	1921	1983	1921	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
13/11/2009	R206 On 05-August-10	9.00	Put	Option on Bond Future	1277	1236	1277	1236	0.00
13/11/2009	R207 On 04-February-10			Bond Future	9.2100	9.1750	87.9418	88.1185	600.00
13/11/2009	R207 On 06-May-10			Bond Future	9.2700	9.2390	89.5780	89.7571	0.00
13/11/2009	R207 On 05-August-10			Bond Future	9.3200	9.2870	87.7221	87.9091	0.00
13/11/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	155	175	155	175	0.00
13/11/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	6015	5858	6015	5858	0.00
13/11/2009	R207 On 06-May-10	9.25	Call	Option on Bond Future	2288	2386	2288	2386	0.00
13/11/2009	R207 On 06-May-10	9.25	Put	Option on Bond Future	2403	2323	2403	2323	0.00
13/11/2009	R207 On 05-August-10	9.50	Call	Option on Bond Future	3555	3669	3555	3669	0.00
13/11/2009	R207 On 05-August-10	9.50	Put	Option on Bond Future	2544	2471	2544	2471	0.00
13/11/2009	R208 On 04-February-10			Bond Future	9.2000	9.1710	85.5756	85.7585	5004.00
13/11/2009	R208 On 06-May-10			Bond Future	9.2600	9.2270	83.7596	83.9515	0.00
13/11/2009	R208 On 05-August-10			Bond Future	9.3000	9.2680	85.4389	85.6338	0.00
13/11/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	347	383	347	383	0.00
13/11/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	4763	4617	4763	4617	0.00
13/11/2009	R208 On 06-May-10	9.25	Call	Option on Bond Future	2396	2502	2396	2502	0.00
13/11/2009	R208 On 06-May-10	9.25	Put	Option on Bond Future	2450	2364	2450	2364	0.00
13/11/2009	R208 On 05-August-10	9.50	Call	Option on Bond Future	3767	3886	3767	3886	0.00
13/11/2009	R208 On 05-August-10	9.50	Put	Option on Bond Future	2604	2529	2604	2529	0.00
13/11/2009	R209 On 04-February-10			Bond Future	8.7000	8.6610	77.1166	77.4510	1800.00
13/11/2009	R209 On 06-May-10			Bond Future	8.7300	8.6870	75.3987	75.7392	0.00
13/11/2009	R209 On 05-August-10			Bond Future	8.7400	8.7020	76.9147	77.2539	0.00
13/11/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	63	77	63	77	2500.00
13/11/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	10968	10647	10968	10647	0.00
13/11/2009	R209 On 06-May-10	8.50	Call	Option on Bond Future	2247	2403	2247	2403	0.00
13/11/2009	R209 On 06-May-10	8.50	Put	Option on Bond Future	4135	3951	4135	3951	0.00
13/11/2009	R209 On 05-August-10	8.75	Call	Option on Bond Future	4020	4209	4020	4209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	R209 On 05-August-10	8.75	Put	Option on Bond Future	3972	3822	3972	3822	0.00
13/11/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	9558	9881	9558	9881	0.00
13/11/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	119	108	119	108	0.00
13/11/2009	TRT1 On 04-February-10			Index Future	298.5700	299.1610	298.5650	299.1610	100.00
13/11/2009	TRT1 On 06-May-10			Index Future	304.0500	304.6530	304.0460	304.6530	0.00
13/11/2009	ZAAD On 15-March-10			Currency Future	7.0200	6.9834	7.0209	6.9834	8478.00
13/11/2009	ZAAD On 14-June-10			Currency Future	7.0600	7.0219	7.0620	7.0219	500.00
13/11/2009	ZAAD On 14-December-09			Currency Future	6.9700	6.9350	6.9736	6.9350	13419.00
13/11/2009	ZAAD On 15-March-10	7.00	Call	Currency Future	273	257	273	257	0.00
13/11/2009	ZAAD On 15-March-10	7.00	Put	Currency Future	253	274	253	274	0.00
13/11/2009	ZAAD On 14-June-10	7.00	Call	Currency Future	384	366	384	366	0.00
13/11/2009	ZAAD On 14-June-10	7.00	Put	Currency Future	322	344	322	344	0.00
13/11/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	141	126	141	126	0.00
13/11/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	118	141	118	141	0.00
13/11/2009	ZAAD On 15-March-10	6.90	Call	Currency Future	328	309	328	309	0.00
13/11/2009	ZAAD On 15-March-10	6.90	Put	Currency Future	207	225	207	225	0.00
13/11/2009	ZAAD On 14-June-10	6.95	Call	Currency Future	408	389	408	389	0.00
13/11/2009	ZAAD On 14-June-10	6.95	Put	Currency Future	296	317	296	317	0.00
13/11/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	206	185	206	185	0.00
13/11/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	82	100	82	100	0.00
13/11/2009	ZAAD On 15-March-10	6.95	Call	Currency Future	300	282	300	282	0.00
13/11/2009	ZAAD On 15-March-10	6.95	Put	Currency Future	229	249	229	249	0.00
13/11/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	172	154	172	154	0.00
13/11/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	99	119	99	119	0.00
13/11/2009	ZAAD On 14-June-10	7.05	Call	Currency Future	362	345	362	345	0.00
13/11/2009	ZAAD On 14-June-10	7.05	Put	Currency Future	350	373	350	373	0.00
13/11/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	141	126	141	126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	118	141	118	141	0.00
13/11/2009	ZAAD On 15-March-10	7.05	Call	Currency Future	252	237	252	237	0.00
13/11/2009	ZAAD On 15-March-10	7.05	Put	Currency Future	281	304	281	304	0.00
13/11/2009	ZAAD On 14-June-10	7.10	Call	Currency Future	342	326	342	326	0.00
13/11/2009	ZAAD On 14-June-10	7.10	Put	Currency Future	380	404	380	404	0.00
13/11/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	120	107	120	107	0.00
13/11/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	146	172	146	172	0.00
13/11/2009	ZAAD On 15-March-10	7.15	Call	Currency Future	214	201	214	201	0.00
13/11/2009	ZAAD On 15-March-10	7.15	Put	Currency Future	343	368	343	368	0.00
13/11/2009	ZAAD On 14-June-10	7.20	Call	Currency Future	306	292	306	292	0.00
13/11/2009	ZAAD On 14-June-10	7.20	Put	Currency Future	444	470	444	470	0.00
13/11/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	86	77	86	77	0.00
13/11/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	212	242	212	242	0.00
13/11/2009	ZAAD On 15-March-10	7.25	Call	Currency Future	181	171	181	171	0.00
13/11/2009	ZAAD On 15-March-10	7.25	Put	Currency Future	410	437	410	437	0.00
13/11/2009	ZAAD On 14-June-10	7.25	Call	Currency Future	290	276	290	276	0.00
13/11/2009	ZAAD On 14-June-10	7.25	Put	Currency Future	478	504	478	504	0.00
13/11/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	61	55	61	55	0.00
13/11/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	288	320	288	320	0.00
13/11/2009	ZAAD On 14-December-09	0.55	Call	Currency Future	6424	6385	6424	6385	0.00
13/11/2009	ZAAD On 14-December-09	0.55	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	7.10	Call	Currency Future	232	219	232	219	0.00
13/11/2009	ZAAD On 15-March-10	7.10	Put	Currency Future	312	335	312	335	0.00
13/11/2009	ZAAD On 14-June-10	7.15	Call	Currency Future	324	309	324	309	0.00
13/11/2009	ZAAD On 14-June-10	7.15	Put	Currency Future	412	437	412	437	0.00
13/11/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	102	90	102	90	0.00
13/11/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	178	205	178	205	0.00
13/11/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	102	90	102	90	0.00
13/11/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	178	205	178	205	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	ZAAD On 14-June-10	6.90	Call	Currency Future	432	413	432	413	0.00
13/11/2009	ZAAD On 14-June-10	6.90	Put	Currency Future	270	291	270	291	0.00
13/11/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	206	185	206	185	0.00
13/11/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	82	100	82	100	0.00
13/11/2009	ZAAD On 15-March-10	6.85	Call	Currency Future	357	337	357	337	0.00
13/11/2009	ZAAD On 15-March-10	6.85	Put	Currency Future	186	203	186	203	0.00
13/11/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	242	219	242	219	0.00
13/11/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	68	84	68	84	0.00
13/11/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	388	366	388	366	0.00
13/11/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	167	183	167	183	0.00
13/11/2009	ZAAD On 14-June-10	6.85	Call	Currency Future	458	438	458	438	0.00
13/11/2009	ZAAD On 14-June-10	6.85	Put	Currency Future	246	266	246	266	0.00
13/11/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	280	255	280	255	0.00
13/11/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	56	70	56	70	0.00
13/11/2009	ZAAD On 15-March-10	6.75	Call	Currency Future	421	397	421	397	0.00
13/11/2009	ZAAD On 15-March-10	6.75	Put	Currency Future	150	164	150	164	0.00
13/11/2009	ZAAD On 14-June-10	6.80	Call	Currency Future	486	464	486	464	0.00
13/11/2009	ZAAD On 14-June-10	6.80	Put	Currency Future	224	242	224	242	0.00
13/11/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	320	293	320	293	0.00
13/11/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	47	58	47	58	0.00
13/11/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	320	293	320	293	0.00
13/11/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	47	58	47	58	0.00
13/11/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	454	429	454	429	0.00
13/11/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	133	146	133	146	0.00
13/11/2009	ZAAD On 14-June-10	6.75	Call	Currency Future	514	491	514	491	0.00
13/11/2009	ZAAD On 14-June-10	6.75	Put	Currency Future	202	219	202	219	0.00
13/11/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	362	333	362	333	0.00
13/11/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	38	48	38	48	0.00
13/11/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	454	429	454	429	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	133	146	133	146	0.00
13/11/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	362	333	362	333	0.00
13/11/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	38	48	38	48	0.00
13/11/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	242	219	242	219	0.00
13/11/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	68	84	68	84	0.00
13/11/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	388	366	388	366	0.00
13/11/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	167	183	167	183	0.00
13/11/2009	ZAAD On 15-March-10	6.55	Call	Currency Future	563	534	563	534	0.00
13/11/2009	ZAAD On 15-March-10	6.55	Put	Currency Future	92	101	92	101	0.00
13/11/2009	ZAAD On 14-June-10	6.60	Call	Currency Future	607	581	607	581	0.00
13/11/2009	ZAAD On 14-June-10	6.60	Put	Currency Future	145	159	145	159	0.00
13/11/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	495	461	495	461	0.00
13/11/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	21	26	21	26	0.00
13/11/2009	ZAAD On 15-March-10	6.50	Call	Currency Future	602	572	602	572	0.00
13/11/2009	ZAAD On 15-March-10	6.50	Put	Currency Future	81	88	81	88	0.00
13/11/2009	ZAAD On 14-June-10	6.55	Call	Currency Future	641	613	641	613	0.00
13/11/2009	ZAAD On 14-June-10	6.55	Put	Currency Future	129	142	129	142	0.00
13/11/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	541	507	541	507	0.00
13/11/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	17	22	17	22	0.00
13/11/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	526	498	526	498	0.00
13/11/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	105	114	105	114	0.00
13/11/2009	ZAAD On 14-June-10	6.65	Call	Currency Future	575	550	575	550	0.00
13/11/2009	ZAAD On 14-June-10	6.65	Put	Currency Future	163	178	163	178	0.00
13/11/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	449	417	449	417	0.00
13/11/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	26	32	26	32	0.00
13/11/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	526	498	526	498	0.00
13/11/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	105	114	105	114	0.00
13/11/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	541	507	541	507	0.00
13/11/2009	ZAAD On 14-December-09	6.45	Put	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
13/11/2009	ZAAD On 15-March-10	6.45	Call	Currency Future	642	611	642	611	0.00
13/11/2009	ZAAD On 15-March-10	6.45	Put	Currency Future	71	77	71	77	0.00
13/11/2009	ZAAD On 14-June-10	6.50	Call	Currency Future	675	647	675	647	0.00
13/11/2009	ZAAD On 14-June-10	6.50	Put	Currency Future	113	125	113	125	0.00
13/11/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	588	553	588	553	0.00
13/11/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	14	18	14	18	0.00
13/11/2009	ZAAD On 15-March-10	6.65	Call	Currency Future	489	463	489	463	0.00
13/11/2009	ZAAD On 15-March-10	6.65	Put	Currency Future	118	129	118	129	0.00
13/11/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	405	374	405	374	0.00
13/11/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	31	39	31	39	0.00
13/11/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	449	417	449	417	0.00
13/11/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	26	32	26	32	0.00
13/11/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	172	154	172	154	0.00
13/11/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	99	119	99	119	0.00
13/11/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	588	553	588	553	0.00
13/11/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	14	18	14	18	0.00
13/11/2009	ZAAD On 15-March-10	6.40	Call	Currency Future	682	650	682	650	0.00
13/11/2009	ZAAD On 15-March-10	6.40	Put	Currency Future	62	67	62	67	0.00
13/11/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	635	599	635	599	0.00
13/11/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	11	14	11	14	0.00
13/11/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	683	647	683	647	0.00
13/11/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	9	12	9	12	0.00
13/11/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	683	647	683	647	0.00
13/11/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	9	12	9	12	0.00
13/11/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	731	694	731	694	0.00
13/11/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	7	9	7	9	0.00
13/11/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	44	39	44	39	0.00
13/11/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	370	404	370	404	0.00
13/11/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	73	65	73	65	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	249	280	249	280	0.00
13/11/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	73	65	73	65	0.00
13/11/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	249	280	249	280	0.00
13/11/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	52	46	52	46	0.00
13/11/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	328	361	328	361	0.00
13/11/2009	ZAAD On 14-December-09	0.85	Call	Currency Future	6124	6085	6124	6085	0.00
13/11/2009	ZAAD On 14-December-09	0.85	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	2.35	Call	Currency Future	4624	4585	4624	4585	0.00
13/11/2009	ZAAD On 14-December-09	2.35	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	3.85	Call	Currency Future	3124	3085	3124	3085	0.00
13/11/2009	ZAAD On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	1624	1585	1624	1585	0.00
13/11/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	1379	1417	1379	1417	0.00
13/11/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	2877	2915	2877	2915	0.00
13/11/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	4376	4415	4376	4415	0.00
13/11/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	5876	5915	5876	5915	0.00
13/11/2009	ZAAD On 14-December-09	0.60	Call	Currency Future	6374	6335	6374	6335	0.00
13/11/2009	ZAAD On 14-December-09	0.60	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	2.10	Call	Currency Future	4874	4835	4874	4835	0.00
13/11/2009	ZAAD On 14-December-09	2.10	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	3.60	Call	Currency Future	3374	3335	3374	3335	0.00
13/11/2009	ZAAD On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	1874	1835	1874	1835	0.00
13/11/2009	ZAAD On 14-December-09	5.10	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
13/11/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	4	4	4	4	0.00
13/11/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	1131	1169	1131	1169	0.00
13/11/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	2627	2665	2627	2665	0.00
13/11/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	4126	4165	4126	4165	0.00
13/11/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	5626	5665	5626	5665	0.00
13/11/2009	ZAAD On 14-December-09	2.05	Call	Currency Future	4924	4885	4924	4885	0.00
13/11/2009	ZAAD On 14-December-09	2.05	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	3.55	Call	Currency Future	3424	3385	3424	3385	0.00
13/11/2009	ZAAD On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	5.05	Call	Currency Future	1924	1885	1924	1885	0.00
13/11/2009	ZAAD On 14-December-09	5.05	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	5	4	5	4	0.00
13/11/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	1081	1119	1081	1119	0.00
13/11/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	2577	2615	2577	2615	0.00
13/11/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	4077	4115	4077	4115	0.00
13/11/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	5576	5615	5576	5615	0.00
13/11/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	878	840	878	840	0.00
13/11/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	4	5	4	5	0.00
13/11/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	780	743	780	743	0.00
13/11/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	6	8	6	8	0.00
13/11/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	1075	1037	1075	1037	0.00
13/11/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	976	938	976	938	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	3	3	3	3	0.00
13/11/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	829	791	829	791	0.00
13/11/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	5	6	5	6	0.00
13/11/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	780	743	780	743	0.00
13/11/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	6	8	6	8	0.00
13/11/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	927	889	927	889	0.00
13/11/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	3	4	3	4	0.00
13/11/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	635	599	635	599	0.00
13/11/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	11	14	11	14	0.00
13/11/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	767	733	767	733	0.00
13/11/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	46	50	46	50	0.00
13/11/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	855	820	855	820	0.00
13/11/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	34	36	34	36	0.00
13/11/2009	ZAAD On 15-March-10	6.15	Call	Currency Future	900	864	900	864	0.00
13/11/2009	ZAAD On 15-March-10	6.15	Put	Currency Future	29	31	29	31	0.00
13/11/2009	ZAAD On 15-March-10	6.25	Call	Currency Future	810	776	810	776	0.00
13/11/2009	ZAAD On 15-March-10	6.25	Put	Currency Future	40	43	40	43	0.00
13/11/2009	ZAAD On 15-March-10	6.35	Call	Currency Future	724	691	724	691	0.00
13/11/2009	ZAAD On 15-March-10	6.35	Put	Currency Future	53	58	53	58	0.00
13/11/2009	ZAAD On 15-March-10	6.05	Call	Currency Future	991	955	991	955	0.00
13/11/2009	ZAAD On 15-March-10	6.05	Put	Currency Future	21	22	21	22	0.00
13/11/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	1026	988	1026	988	0.00
13/11/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	2	3	2	3	0.00
13/11/2009	ZAAD On 15-March-10	6.00	Call	Currency Future	1038	1001	1038	1001	0.00
13/11/2009	ZAAD On 15-March-10	6.00	Put	Currency Future	17	18	17	18	0.00
13/11/2009	ZAAD On 15-March-10	6.10	Call	Currency Future	945	909	945	909	0.00
13/11/2009	ZAAD On 15-March-10	6.10	Put	Currency Future	24	26	24	26	0.00
13/11/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	855	820	855	820	0.00
13/11/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	34	36	34	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
13/11/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	767	733	767	733	0.00
13/11/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	46	50	46	50	0.00
13/11/2009	ZAAD On 14-December-09	3.35	Call	Currency Future	3624	3585	3624	3585	0.00
13/11/2009	ZAAD On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	4.35	Call	Currency Future	2624	2585	2624	2585	0.00
13/11/2009	ZAAD On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	3377	3415	3377	3415	0.00
13/11/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	5376	5415	5376	5415	0.00
13/11/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	7376	7415	7376	7415	0.00
13/11/2009	ZAAD On 15-March-10	2.40	Call	Currency Future	4621	4583	4621	4583	0.00
13/11/2009	ZAAD On 15-March-10	2.40	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	3.40	Call	Currency Future	3621	3583	3621	3583	0.00
13/11/2009	ZAAD On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	4.40	Call	Currency Future	2621	2584	2621	2584	0.00
13/11/2009	ZAAD On 15-March-10	4.40	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	5.40	Call	Currency Future	1626	1589	1626	1589	0.00
13/11/2009	ZAAD On 15-March-10	5.40	Put	Currency Future	5	6	5	6	0.00
13/11/2009	ZAAD On 15-March-10	8.40	Call	Currency Future	28	27	28	27	0.00
13/11/2009	ZAAD On 15-March-10	8.40	Put	Currency Future	1407	1444	1407	1444	0.00
13/11/2009	ZAAD On 15-March-10	10.40	Call	Currency Future	3	3	3	3	0.00
13/11/2009	ZAAD On 15-March-10	10.40	Put	Currency Future	3382	3420	3382	3420	0.00
13/11/2009	ZAAD On 15-March-10	12.40	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	12.40	Put	Currency Future	5380	5417	5380	5417	0.00
13/11/2009	ZAAD On 15-March-10	14.40	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	14.40	Put	Currency Future	7379	7417	7379	7417	0.00
13/11/2009	ZAAD On 14-December-09	2.45	Call	Currency Future	4524	4485	4524	4485	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	ZAAD On 14-December-09	2.45	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	3.45	Call	Currency Future	3524	3485	3524	3485	0.00
13/11/2009	ZAAD On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	4.45	Call	Currency Future	2524	2485	2524	2485	0.00
13/11/2009	ZAAD On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	5.45	Call	Currency Future	1524	1485	1524	1485	0.00
13/11/2009	ZAAD On 14-December-09	5.45	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	8.45	Call	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 14-December-09	8.45	Put	Currency Future	1478	1517	1478	1517	0.00
13/11/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	3477	3515	3477	3515	0.00
13/11/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	5476	5515	5476	5515	0.00
13/11/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	7476	7515	7476	7515	0.00
13/11/2009	ZAAD On 15-March-10	2.50	Call	Currency Future	4521	4483	4521	4483	0.00
13/11/2009	ZAAD On 15-March-10	2.50	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	3.50	Call	Currency Future	3521	3483	3521	3483	0.00
13/11/2009	ZAAD On 15-March-10	3.50	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	4.50	Call	Currency Future	2521	2484	2521	2484	0.00
13/11/2009	ZAAD On 15-March-10	4.50	Put	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	5.50	Call	Currency Future	1527	1490	1527	1490	0.00
13/11/2009	ZAAD On 15-March-10	5.50	Put	Currency Future	7	7	7	7	0.00
13/11/2009	ZAAD On 15-March-10	8.50	Call	Currency Future	24	23	24	23	0.00
13/11/2009	ZAAD On 15-March-10	8.50	Put	Currency Future	1504	1540	1504	1540	0.00
13/11/2009	ZAAD On 15-March-10	10.50	Call	Currency Future	3	3	3	3	0.00
13/11/2009	ZAAD On 15-March-10	10.50	Put	Currency Future	3482	3520	3482	3520	0.00
13/11/2009	ZAAD On 15-March-10	12.50	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	12.50	Put	Currency Future	5480	5517	5480	5517	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	ZAAD On 15-March-10	14.50	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	14.50	Put	Currency Future	7479	7517	7479	7517	0.00
13/11/2009	ZAAD On 15-March-10	2.55	Call	Currency Future	4471	4433	4471	4433	0.00
13/11/2009	ZAAD On 15-March-10	2.55	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	3.55	Call	Currency Future	3471	3433	3471	3433	0.00
13/11/2009	ZAAD On 15-March-10	3.55	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	4.55	Call	Currency Future	2472	2434	2472	2434	0.00
13/11/2009	ZAAD On 15-March-10	4.55	Put	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	5.55	Call	Currency Future	1478	1441	1478	1441	0.00
13/11/2009	ZAAD On 15-March-10	5.55	Put	Currency Future	7	8	7	8	0.00
13/11/2009	ZAAD On 15-March-10	8.55	Call	Currency Future	23	22	23	22	0.00
13/11/2009	ZAAD On 15-March-10	8.55	Put	Currency Future	1552	1588	1552	1588	0.00
13/11/2009	ZAAD On 15-March-10	10.55	Call	Currency Future	3	3	3	3	0.00
13/11/2009	ZAAD On 15-March-10	10.55	Put	Currency Future	3532	3569	3532	3569	0.00
13/11/2009	ZAAD On 15-March-10	12.55	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	12.55	Put	Currency Future	5530	5567	5530	5567	0.00
13/11/2009	ZAAD On 15-March-10	14.55	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	14.55	Put	Currency Future	7529	7567	7529	7567	0.00
13/11/2009	ZAAD On 14-December-09	2.50	Call	Currency Future	4474	4435	4474	4435	0.00
13/11/2009	ZAAD On 14-December-09	2.50	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	3474	3435	3474	3435	0.00
13/11/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	2474	2435	2474	2435	0.00
13/11/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	1474	1435	1474	1435	0.00
13/11/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	1528	1567	1528	1567	0.00
13/11/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	3527	3565	3527	3565	0.00
13/11/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	5526	5565	5526	5565	0.00
13/11/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	7526	7565	7526	7565	0.00
13/11/2009	ZAAD On 15-March-10	2.60	Call	Currency Future	4421	4383	4421	4383	0.00
13/11/2009	ZAAD On 15-March-10	2.60	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	3.60	Call	Currency Future	3421	3383	3421	3383	0.00
13/11/2009	ZAAD On 15-March-10	3.60	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	4.60	Call	Currency Future	2422	2384	2422	2384	0.00
13/11/2009	ZAAD On 15-March-10	4.60	Put	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1429	1392	1429	1392	0.00
13/11/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	8	8	8	8	0.00
13/11/2009	ZAAD On 15-March-10	8.60	Call	Currency Future	21	20	21	20	0.00
13/11/2009	ZAAD On 15-March-10	8.60	Put	Currency Future	1600	1637	1600	1637	0.00
13/11/2009	ZAAD On 15-March-10	10.60	Call	Currency Future	3	3	3	3	0.00
13/11/2009	ZAAD On 15-March-10	10.60	Put	Currency Future	3582	3619	3582	3619	0.00
13/11/2009	ZAAD On 15-March-10	12.60	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	12.60	Put	Currency Future	5580	5617	5580	5617	0.00
13/11/2009	ZAAD On 15-March-10	14.60	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	14.60	Put	Currency Future	7579	7617	7579	7617	0.00
13/11/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1429	1392	1429	1392	0.00
13/11/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	8	8	8	8	0.00
13/11/2009	ZAAD On 14-December-09	2.55	Call	Currency Future	4424	4385	4424	4385	0.00
13/11/2009	ZAAD On 14-December-09	2.55	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	2424	2385	2424	2385	0.00
13/11/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	1424	1385	1424	1385	0.00
13/11/2009	ZAAD On 14-December-09	5.55	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
13/11/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	1578	1617	1578	1617	0.00
13/11/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	3577	3615	3577	3615	0.00
13/11/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	7576	7615	7576	7615	0.00
13/11/2009	ZAAD On 14-December-09	2.60	Call	Currency Future	4374	4335	4374	4335	0.00
13/11/2009	ZAAD On 14-December-09	2.60	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	2374	2335	2374	2335	0.00
13/11/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	1374	1335	1374	1335	0.00
13/11/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	1628	1666	1628	1666	0.00
13/11/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	3627	3665	3627	3665	0.00
13/11/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	7626	7665	7626	7665	0.00
13/11/2009	ZAAD On 15-March-10	2.70	Call	Currency Future	4321	4283	4321	4283	0.00
13/11/2009	ZAAD On 15-March-10	2.70	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	3.70	Call	Currency Future	3321	3283	3321	3283	0.00
13/11/2009	ZAAD On 15-March-10	3.70	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	4.70	Call	Currency Future	2322	2285	2322	2285	0.00
13/11/2009	ZAAD On 15-March-10	4.70	Put	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	5.70	Call	Currency Future	1330	1293	1330	1293	0.00
13/11/2009	ZAAD On 15-March-10	5.70	Put	Currency Future	10	10	10	10	0.00
13/11/2009	ZAAD On 15-March-10	8.70	Call	Currency Future	18	18	18	18	0.00
13/11/2009	ZAAD On 15-March-10	8.70	Put	Currency Future	1698	1734	1698	1734	0.00
13/11/2009	ZAAD On 15-March-10	10.70	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
13/11/2009	ZAAD On 15-March-10	10.70	Put	Currency Future	3682	3719	3682	3719	0.00
13/11/2009	ZAAD On 15-March-10	12.70	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	12.70	Put	Currency Future	5680	5717	5680	5717	0.00
13/11/2009	ZAAD On 15-March-10	14.70	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	14.70	Put	Currency Future	7679	7717	7679	7717	0.00
13/11/2009	ZAAD On 14-December-09	2.65	Call	Currency Future	4324	4285	4324	4285	0.00
13/11/2009	ZAAD On 14-December-09	2.65	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	3.65	Call	Currency Future	3324	3285	3324	3285	0.00
13/11/2009	ZAAD On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	2324	2285	2324	2285	0.00
13/11/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	1324	1286	1324	1286	0.00
13/11/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	0	1	0	1	0.00
13/11/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	1678	1716	1678	1716	0.00
13/11/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	3677	3715	3677	3715	0.00
13/11/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	5676	5715	5676	5715	0.00
13/11/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	7676	7715	7676	7715	0.00
13/11/2009	ZAAD On 15-March-10	2.65	Call	Currency Future	4371	4333	4371	4333	0.00
13/11/2009	ZAAD On 15-March-10	2.65	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	3.65	Call	Currency Future	3371	3333	3371	3333	0.00
13/11/2009	ZAAD On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	4.65	Call	Currency Future	2372	2334	2372	2334	0.00
13/11/2009	ZAAD On 15-March-10	4.65	Put	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	5.65	Call	Currency Future	1380	1342	1380	1342	0.00
13/11/2009	ZAAD On 15-March-10	5.65	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
13/11/2009	ZAAD On 15-March-10	8.65	Call	Currency Future	20	19	20	19	0.00
13/11/2009	ZAAD On 15-March-10	8.65	Put	Currency Future	1649	1686	1649	1686	0.00
13/11/2009	ZAAD On 15-March-10	10.65	Call	Currency Future	3	3	3	3	0.00
13/11/2009	ZAAD On 15-March-10	10.65	Put	Currency Future	3632	3669	3632	3669	0.00
13/11/2009	ZAAD On 15-March-10	12.65	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	12.65	Put	Currency Future	5630	5667	5630	5667	0.00
13/11/2009	ZAAD On 15-March-10	14.65	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	14.65	Put	Currency Future	7629	7667	7629	7667	0.00
13/11/2009	ZAAD On 14-December-09	2.40	Call	Currency Future	4574	4535	4574	4535	0.00
13/11/2009	ZAAD On 14-December-09	2.40	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	3.40	Call	Currency Future	3574	3535	3574	3535	0.00
13/11/2009	ZAAD On 14-December-09	3.40	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	4.40	Call	Currency Future	2574	2535	2574	2535	0.00
13/11/2009	ZAAD On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	5.40	Call	Currency Future	1574	1535	1574	1535	0.00
13/11/2009	ZAAD On 14-December-09	5.40	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	8.40	Call	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 14-December-09	8.40	Put	Currency Future	1429	1467	1429	1467	0.00
13/11/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	3427	3465	3427	3465	0.00
13/11/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	5426	5465	5426	5465	0.00
13/11/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	7426	7465	7426	7465	0.00
13/11/2009	ZAAD On 15-March-10	2.45	Call	Currency Future	4571	4533	4571	4533	0.00
13/11/2009	ZAAD On 15-March-10	2.45	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	3.45	Call	Currency Future	3571	3533	3571	3533	0.00
13/11/2009	ZAAD On 15-March-10	3.45	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	4.45	Call	Currency Future	2571	2534	2571	2534	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	ZAAD On 15-March-10	4.45	Put	Currency Future	0	1	0	1	0.00
13/11/2009	ZAAD On 15-March-10	5.45	Call	Currency Future	1577	1540	1577	1540	0.00
13/11/2009	ZAAD On 15-March-10	5.45	Put	Currency Future	6	6	6	6	0.00
13/11/2009	ZAAD On 15-March-10	8.45	Call	Currency Future	26	25	26	25	0.00
13/11/2009	ZAAD On 15-March-10	8.45	Put	Currency Future	1455	1492	1455	1492	0.00
13/11/2009	ZAAD On 15-March-10	10.45	Call	Currency Future	3	3	3	3	0.00
13/11/2009	ZAAD On 15-March-10	10.45	Put	Currency Future	3432	3470	3432	3470	0.00
13/11/2009	ZAAD On 15-March-10	12.45	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	12.45	Put	Currency Future	5430	5467	5430	5467	0.00
13/11/2009	ZAAD On 15-March-10	14.45	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	14.45	Put	Currency Future	7429	7467	7429	7467	0.00
13/11/2009	ZAAD On 14-December-09	2.70	Call	Currency Future	4274	4235	4274	4235	0.00
13/11/2009	ZAAD On 14-December-09	2.70	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	3.70	Call	Currency Future	3274	3235	3274	3235	0.00
13/11/2009	ZAAD On 14-December-09	3.70	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	4.70	Call	Currency Future	2274	2235	2274	2235	0.00
13/11/2009	ZAAD On 14-December-09	4.70	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	5.70	Call	Currency Future	1274	1236	1274	1236	0.00
13/11/2009	ZAAD On 14-December-09	5.70	Put	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	1728	1766	1728	1766	0.00
13/11/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	3727	3765	3727	3765	0.00
13/11/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	5726	5765	5726	5765	0.00
13/11/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	7726	7765	7726	7765	0.00
13/11/2009	ZAAD On 15-March-10	2.75	Call	Currency Future	4271	4233	4271	4233	0.00
13/11/2009	ZAAD On 15-March-10	2.75	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
13/11/2009	ZAAD On 15-March-10	3.75	Call	Currency Future	3271	3233	3271	3233	0.00
13/11/2009	ZAAD On 15-March-10	3.75	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	4.75	Call	Currency Future	2272	2235	2272	2235	0.00
13/11/2009	ZAAD On 15-March-10	4.75	Put	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	5.75	Call	Currency Future	1281	1244	1281	1244	0.00
13/11/2009	ZAAD On 15-March-10	5.75	Put	Currency Future	11	11	11	11	0.00
13/11/2009	ZAAD On 15-March-10	8.75	Call	Currency Future	17	17	17	17	0.00
13/11/2009	ZAAD On 15-March-10	8.75	Put	Currency Future	1746	1783	1746	1783	0.00
13/11/2009	ZAAD On 15-March-10	10.75	Call	Currency Future	3	2	3	2	0.00
13/11/2009	ZAAD On 15-March-10	10.75	Put	Currency Future	3732	3769	3732	3769	0.00
13/11/2009	ZAAD On 15-March-10	12.75	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	12.75	Put	Currency Future	5730	5767	5730	5767	0.00
13/11/2009	ZAAD On 15-March-10	14.75	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	14.75	Put	Currency Future	7729	7767	7729	7767	0.00
13/11/2009	ZAAD On 14-December-09	2.75	Call	Currency Future	4224	4185	4224	4185	0.00
13/11/2009	ZAAD On 14-December-09	2.75	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	3224	3185	3224	3185	0.00
13/11/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	4.75	Call	Currency Future	2224	2185	2224	2185	0.00
13/11/2009	ZAAD On 14-December-09	4.75	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	1224	1186	1224	1186	0.00
13/11/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	1778	1816	1778	1816	0.00
13/11/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	3777	3815	3777	3815	0.00
13/11/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	5776	5815	5776	5815	0.00
13/11/2009	ZAAD On 14-December-09	14.75	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
13/11/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	7776	7815	7776	7815	0.00
13/11/2009	ZAAD On 15-March-10	2.85	Call	Currency Future	4171	4133	4171	4133	0.00
13/11/2009	ZAAD On 15-March-10	2.85	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	3.85	Call	Currency Future	3171	3133	3171	3133	0.00
13/11/2009	ZAAD On 15-March-10	3.85	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	4.85	Call	Currency Future	2173	2135	2173	2135	0.00
13/11/2009	ZAAD On 15-March-10	4.85	Put	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 15-March-10	5.85	Call	Currency Future	1184	1147	1184	1147	0.00
13/11/2009	ZAAD On 15-March-10	5.85	Put	Currency Future	13	13	13	13	0.00
13/11/2009	ZAAD On 15-March-10	8.85	Call	Currency Future	15	15	15	15	0.00
13/11/2009	ZAAD On 15-March-10	8.85	Put	Currency Future	1844	1881	1844	1881	0.00
13/11/2009	ZAAD On 15-March-10	10.85	Call	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 15-March-10	10.85	Put	Currency Future	3832	3869	3832	3869	0.00
13/11/2009	ZAAD On 15-March-10	12.85	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	12.85	Put	Currency Future	5830	5867	5830	5867	0.00
13/11/2009	ZAAD On 15-March-10	14.85	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	14.85	Put	Currency Future	7829	7867	7829	7867	0.00
13/11/2009	ZAAD On 14-December-09	2.90	Call	Currency Future	4074	4035	4074	4035	0.00
13/11/2009	ZAAD On 14-December-09	2.90	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	3.90	Call	Currency Future	3074	3035	3074	3035	0.00
13/11/2009	ZAAD On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	2074	2035	2074	2035	0.00
13/11/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	1927	1966	1927	1966	0.00
13/11/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	3927	3965	3927	3965	0.00
13/11/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	5926	5965	5926	5965	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	7926	7965	7926	7965	0.00
13/11/2009	ZAAD On 15-March-10	2.95	Call	Currency Future	4071	4033	4071	4033	0.00
13/11/2009	ZAAD On 15-March-10	2.95	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	3.95	Call	Currency Future	3071	3033	3071	3033	0.00
13/11/2009	ZAAD On 15-March-10	3.95	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	4.95	Call	Currency Future	2073	2036	2073	2036	0.00
13/11/2009	ZAAD On 15-March-10	4.95	Put	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 15-March-10	5.95	Call	Currency Future	1087	1050	1087	1050	0.00
13/11/2009	ZAAD On 15-March-10	5.95	Put	Currency Future	16	16	16	16	0.00
13/11/2009	ZAAD On 15-March-10	8.95	Call	Currency Future	13	13	13	13	0.00
13/11/2009	ZAAD On 15-March-10	8.95	Put	Currency Future	1942	1979	1942	1979	0.00
13/11/2009	ZAAD On 15-March-10	10.95	Call	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 15-March-10	10.95	Put	Currency Future	3931	3969	3931	3969	0.00
13/11/2009	ZAAD On 15-March-10	12.95	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	12.95	Put	Currency Future	5930	5967	5930	5967	0.00
13/11/2009	ZAAD On 15-March-10	14.95	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	14.95	Put	Currency Future	7929	7967	7929	7967	0.00
13/11/2009	ZAAD On 14-December-09	2.80	Call	Currency Future	4174	4135	4174	4135	0.00
13/11/2009	ZAAD On 14-December-09	2.80	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	3.80	Call	Currency Future	3174	3135	3174	3135	0.00
13/11/2009	ZAAD On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	4.80	Call	Currency Future	2174	2135	2174	2135	0.00
13/11/2009	ZAAD On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	1175	1136	1175	1136	0.00
13/11/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	1827	1866	1827	1866	0.00
13/11/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	3827	3865	3827	3865	0.00
13/11/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	5826	5865	5826	5865	0.00
13/11/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	7826	7865	7826	7865	0.00
13/11/2009	ZAAD On 14-December-09	2.85	Call	Currency Future	4124	4085	4124	4085	0.00
13/11/2009	ZAAD On 14-December-09	2.85	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	4.85	Call	Currency Future	2124	2085	2124	2085	0.00
13/11/2009	ZAAD On 14-December-09	4.85	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	1125	1087	1125	1087	0.00
13/11/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	1	2	1	2	0.00
13/11/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	1877	1916	1877	1916	0.00
13/11/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	3877	3915	3877	3915	0.00
13/11/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	7876	7915	7876	7915	0.00
13/11/2009	ZAAD On 15-March-10	2.90	Call	Currency Future	4121	4083	4121	4083	0.00
13/11/2009	ZAAD On 15-March-10	2.90	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	3.90	Call	Currency Future	3121	3083	3121	3083	0.00
13/11/2009	ZAAD On 15-March-10	3.90	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	4.90	Call	Currency Future	2123	2085	2123	2085	0.00
13/11/2009	ZAAD On 15-March-10	4.90	Put	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 15-March-10	5.90	Call	Currency Future	1135	1098	1135	1098	0.00
13/11/2009	ZAAD On 15-March-10	5.90	Put	Currency Future	14	15	14	15	0.00
13/11/2009	ZAAD On 15-March-10	8.90	Call	Currency Future	14	14	14	14	0.00
13/11/2009	ZAAD On 15-March-10	8.90	Put	Currency Future	1893	1930	1893	1930	0.00
13/11/2009	ZAAD On 15-March-10	10.90	Call	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 15-March-10	10.90	Put	Currency Future	3881	3919	3881	3919	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	ZAAD On 15-March-10	12.90	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	12.90	Put	Currency Future	5880	5917	5880	5917	0.00
13/11/2009	ZAAD On 15-March-10	14.90	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	14.90	Put	Currency Future	7879	7917	7879	7917	0.00
13/11/2009	ZAAD On 15-March-10	2.80	Call	Currency Future	4221	4183	4221	4183	0.00
13/11/2009	ZAAD On 15-March-10	2.80	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	3.80	Call	Currency Future	3221	3183	3221	3183	0.00
13/11/2009	ZAAD On 15-March-10	3.80	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	4.80	Call	Currency Future	2222	2185	2222	2185	0.00
13/11/2009	ZAAD On 15-March-10	4.80	Put	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	5.80	Call	Currency Future	1233	1196	1233	1196	0.00
13/11/2009	ZAAD On 15-March-10	5.80	Put	Currency Future	12	12	12	12	0.00
13/11/2009	ZAAD On 15-March-10	8.80	Call	Currency Future	16	16	16	16	0.00
13/11/2009	ZAAD On 15-March-10	8.80	Put	Currency Future	1795	1832	1795	1832	0.00
13/11/2009	ZAAD On 15-March-10	10.80	Call	Currency Future	3	2	3	2	0.00
13/11/2009	ZAAD On 15-March-10	10.80	Put	Currency Future	3782	3819	3782	3819	0.00
13/11/2009	ZAAD On 15-March-10	12.80	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	12.80	Put	Currency Future	5780	5817	5780	5817	0.00
13/11/2009	ZAAD On 15-March-10	14.80	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	14.80	Put	Currency Future	7779	7817	7779	7817	0.00
13/11/2009	ZAAD On 14-June-10	6.70	Call	Currency Future	544	520	544	520	0.00
13/11/2009	ZAAD On 14-June-10	6.70	Put	Currency Future	182	198	182	198	0.00
13/11/2009	ZAAD On 14-June-10	2.50	Call	Currency Future	4562	4522	4562	4522	0.00
13/11/2009	ZAAD On 14-June-10	2.50	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-June-10	3.50	Call	Currency Future	3562	3522	3562	3522	0.00
13/11/2009	ZAAD On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-June-10	4.50	Call	Currency Future	2565	2525	2565	2525	0.00
13/11/2009	ZAAD On 14-June-10	4.50	Put	Currency Future	3	3	3	3	0.00
13/11/2009	ZAAD On 14-June-10	5.50	Call	Currency Future	1575	1536	1575	1536	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	ZAAD On 14-June-10	5.50	Put	Currency Future	13	14	13	14	0.00
13/11/2009	ZAAD On 14-June-10	8.50	Call	Currency Future	86	82	86	82	0.00
13/11/2009	ZAAD On 14-June-10	8.50	Put	Currency Future	1524	1560	1524	1560	0.00
13/11/2009	ZAAD On 14-June-10	10.50	Call	Currency Future	12	11	12	11	0.00
13/11/2009	ZAAD On 14-June-10	10.50	Put	Currency Future	3450	3490	3450	3490	0.00
13/11/2009	ZAAD On 14-June-10	12.50	Call	Currency Future	3	3	3	3	0.00
13/11/2009	ZAAD On 14-June-10	12.50	Put	Currency Future	5441	5481	5441	5481	0.00
13/11/2009	ZAAD On 14-June-10	14.50	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-June-10	14.50	Put	Currency Future	7439	7479	7439	7479	0.00
13/11/2009	ZAAD On 14-June-10	2.55	Call	Currency Future	4512	4472	4512	4472	0.00
13/11/2009	ZAAD On 14-June-10	2.55	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-June-10	3.55	Call	Currency Future	3512	3472	3512	3472	0.00
13/11/2009	ZAAD On 14-June-10	3.55	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-June-10	4.55	Call	Currency Future	2515	2475	2515	2475	0.00
13/11/2009	ZAAD On 14-June-10	4.55	Put	Currency Future	3	3	3	3	0.00
13/11/2009	ZAAD On 14-June-10	5.55	Call	Currency Future	1526	1487	1526	1487	0.00
13/11/2009	ZAAD On 14-June-10	5.55	Put	Currency Future	14	15	14	15	0.00
13/11/2009	ZAAD On 14-June-10	8.55	Call	Currency Future	83	79	83	79	0.00
13/11/2009	ZAAD On 14-June-10	8.55	Put	Currency Future	1571	1607	1571	1607	0.00
13/11/2009	ZAAD On 14-June-10	10.55	Call	Currency Future	11	11	11	11	0.00
13/11/2009	ZAAD On 14-June-10	10.55	Put	Currency Future	3499	3539	3499	3539	0.00
13/11/2009	ZAAD On 14-June-10	12.55	Call	Currency Future	3	3	3	3	0.00
13/11/2009	ZAAD On 14-June-10	12.55	Put	Currency Future	5491	5531	5491	5531	0.00
13/11/2009	ZAAD On 14-June-10	14.55	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-June-10	14.55	Put	Currency Future	7489	7529	7489	7529	0.00
13/11/2009	ZAAD On 14-June-10	2.60	Call	Currency Future	4462	4422	4462	4422	0.00
13/11/2009	ZAAD On 14-June-10	2.60	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-June-10	3.60	Call	Currency Future	3462	3422	3462	3422	0.00
13/11/2009	ZAAD On 14-June-10	3.60	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	ZAAD On 14-June-10	4.60	Call	Currency Future	2466	2426	2466	2426	0.00
13/11/2009	ZAAD On 14-June-10	4.60	Put	Currency Future	4	4	4	4	0.00
13/11/2009	ZAAD On 14-June-10	5.60	Call	Currency Future	1477	1438	1477	1438	0.00
13/11/2009	ZAAD On 14-June-10	5.60	Put	Currency Future	15	17	15	17	0.00
13/11/2009	ZAAD On 14-June-10	8.60	Call	Currency Future	79	76	79	76	0.00
13/11/2009	ZAAD On 14-June-10	8.60	Put	Currency Future	1617	1654	1617	1654	0.00
13/11/2009	ZAAD On 14-June-10	10.60	Call	Currency Future	11	10	11	10	0.00
13/11/2009	ZAAD On 14-June-10	10.60	Put	Currency Future	3549	3588	3549	3588	0.00
13/11/2009	ZAAD On 14-June-10	12.60	Call	Currency Future	3	3	3	3	0.00
13/11/2009	ZAAD On 14-June-10	12.60	Put	Currency Future	5541	5581	5541	5581	0.00
13/11/2009	ZAAD On 14-June-10	14.60	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-June-10	14.60	Put	Currency Future	7539	7579	7539	7579	0.00
13/11/2009	ZAAD On 14-June-10	2.65	Call	Currency Future	4412	4372	4412	4372	0.00
13/11/2009	ZAAD On 14-June-10	2.65	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-June-10	3.65	Call	Currency Future	3412	3372	3412	3372	0.00
13/11/2009	ZAAD On 14-June-10	3.65	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-June-10	4.65	Call	Currency Future	2416	2376	2416	2376	0.00
13/11/2009	ZAAD On 14-June-10	4.65	Put	Currency Future	4	4	4	4	0.00
13/11/2009	ZAAD On 14-June-10	5.65	Call	Currency Future	1428	1390	1428	1390	0.00
13/11/2009	ZAAD On 14-June-10	5.65	Put	Currency Future	16	18	16	18	0.00
13/11/2009	ZAAD On 14-June-10	8.65	Call	Currency Future	76	73	76	73	0.00
13/11/2009	ZAAD On 14-June-10	8.65	Put	Currency Future	1664	1701	1664	1701	0.00
13/11/2009	ZAAD On 14-June-10	10.65	Call	Currency Future	10	10	10	10	0.00
13/11/2009	ZAAD On 14-June-10	10.65	Put	Currency Future	3598	3638	3598	3638	0.00
13/11/2009	ZAAD On 14-June-10	12.65	Call	Currency Future	3	3	3	3	0.00
13/11/2009	ZAAD On 14-June-10	12.65	Put	Currency Future	5591	5631	5591	5631	0.00
13/11/2009	ZAAD On 14-June-10	14.65	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-June-10	14.65	Put	Currency Future	7589	7629	7589	7629	0.00
13/11/2009	ZAAD On 14-June-10	2.80	Call	Currency Future	4262	4222	4262	4222	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	ZAAD On 14-June-10	2.80	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-June-10	3.80	Call	Currency Future	3263	3223	3263	3223	0.00
13/11/2009	ZAAD On 14-June-10	3.80	Put	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-June-10	4.80	Call	Currency Future	2267	2227	2267	2227	0.00
13/11/2009	ZAAD On 14-June-10	4.80	Put	Currency Future	5	5	5	5	0.00
13/11/2009	ZAAD On 14-June-10	5.80	Call	Currency Future	1281	1244	1281	1244	0.00
13/11/2009	ZAAD On 14-June-10	5.80	Put	Currency Future	19	22	19	22	0.00
13/11/2009	ZAAD On 14-June-10	8.80	Call	Currency Future	68	65	68	65	0.00
13/11/2009	ZAAD On 14-June-10	8.80	Put	Currency Future	1806	1843	1806	1843	0.00
13/11/2009	ZAAD On 14-June-10	10.80	Call	Currency Future	9	8	9	8	0.00
13/11/2009	ZAAD On 14-June-10	10.80	Put	Currency Future	3747	3786	3747	3786	0.00
13/11/2009	ZAAD On 14-June-10	12.80	Call	Currency Future	3	2	3	2	0.00
13/11/2009	ZAAD On 14-June-10	12.80	Put	Currency Future	5741	5781	5741	5781	0.00
13/11/2009	ZAAD On 14-June-10	14.80	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-June-10	14.80	Put	Currency Future	7739	7779	7739	7779	0.00
13/11/2009	ZAAD On 14-June-10	2.90	Call	Currency Future	4162	4122	4162	4122	0.00
13/11/2009	ZAAD On 14-June-10	2.90	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-June-10	3.90	Call	Currency Future	3163	3123	3163	3123	0.00
13/11/2009	ZAAD On 14-June-10	3.90	Put	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-June-10	4.90	Call	Currency Future	2168	2128	2168	2128	0.00
13/11/2009	ZAAD On 14-June-10	4.90	Put	Currency Future	6	6	6	6	0.00
13/11/2009	ZAAD On 14-June-10	5.90	Call	Currency Future	1184	1147	1184	1147	0.00
13/11/2009	ZAAD On 14-June-10	5.90	Put	Currency Future	22	25	22	25	0.00
13/11/2009	ZAAD On 14-June-10	8.90	Call	Currency Future	64	61	64	61	0.00
13/11/2009	ZAAD On 14-June-10	8.90	Put	Currency Future	1902	1939	1902	1939	0.00
13/11/2009	ZAAD On 14-June-10	10.90	Call	Currency Future	8	8	8	8	0.00
13/11/2009	ZAAD On 14-June-10	10.90	Put	Currency Future	3846	3886	3846	3886	0.00
13/11/2009	ZAAD On 14-June-10	12.90	Call	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 14-June-10	12.90	Put	Currency Future	5840	5880	5840	5880	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	ZAAD On 14-June-10	14.90	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-June-10	14.90	Put	Currency Future	7839	7879	7839	7879	0.00
13/11/2009	ZAAD On 14-June-10	2.75	Call	Currency Future	4312	4272	4312	4272	0.00
13/11/2009	ZAAD On 14-June-10	2.75	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-June-10	3.75	Call	Currency Future	3313	3272	3313	3272	0.00
13/11/2009	ZAAD On 14-June-10	3.75	Put	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-June-10	4.75	Call	Currency Future	2317	2277	2317	2277	0.00
13/11/2009	ZAAD On 14-June-10	4.75	Put	Currency Future	5	5	5	5	0.00
13/11/2009	ZAAD On 14-June-10	5.75	Call	Currency Future	1330	1292	1330	1292	0.00
13/11/2009	ZAAD On 14-June-10	5.75	Put	Currency Future	18	20	18	20	0.00
13/11/2009	ZAAD On 14-June-10	8.75	Call	Currency Future	71	68	71	68	0.00
13/11/2009	ZAAD On 14-June-10	8.75	Put	Currency Future	1759	1796	1759	1796	0.00
13/11/2009	ZAAD On 14-June-10	10.75	Call	Currency Future	9	9	9	9	0.00
13/11/2009	ZAAD On 14-June-10	10.75	Put	Currency Future	3697	3737	3697	3737	0.00
13/11/2009	ZAAD On 14-June-10	12.75	Call	Currency Future	3	2	3	2	0.00
13/11/2009	ZAAD On 14-June-10	12.75	Put	Currency Future	5691	5731	5691	5731	0.00
13/11/2009	ZAAD On 14-June-10	14.75	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-June-10	14.75	Put	Currency Future	7689	7729	7689	7729	0.00
13/11/2009	ZAAD On 14-June-10	2.85	Call	Currency Future	4212	4172	4212	4172	0.00
13/11/2009	ZAAD On 14-June-10	2.85	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-June-10	3.85	Call	Currency Future	3213	3173	3213	3173	0.00
13/11/2009	ZAAD On 14-June-10	3.85	Put	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-June-10	4.85	Call	Currency Future	2218	2178	2218	2178	0.00
13/11/2009	ZAAD On 14-June-10	4.85	Put	Currency Future	6	6	6	6	0.00
13/11/2009	ZAAD On 14-June-10	5.85	Call	Currency Future	1233	1195	1233	1195	0.00
13/11/2009	ZAAD On 14-June-10	5.85	Put	Currency Future	21	23	21	23	0.00
13/11/2009	ZAAD On 14-June-10	8.85	Call	Currency Future	66	63	66	63	0.00
13/11/2009	ZAAD On 14-June-10	8.85	Put	Currency Future	1854	1891	1854	1891	0.00
13/11/2009	ZAAD On 14-June-10	10.85	Call	Currency Future	8	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	ZAAD On 14-June-10	10.85	Put	Currency Future	3796	3836	3796	3836	0.00
13/11/2009	ZAAD On 14-June-10	12.85	Call	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 14-June-10	12.85	Put	Currency Future	5790	5830	5790	5830	0.00
13/11/2009	ZAAD On 14-June-10	14.85	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-June-10	14.85	Put	Currency Future	7789	7829	7789	7829	0.00
13/11/2009	ZAAD On 14-June-10	2.95	Call	Currency Future	4112	4072	4112	4072	0.00
13/11/2009	ZAAD On 14-June-10	2.95	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-June-10	3.95	Call	Currency Future	3113	3073	3113	3073	0.00
13/11/2009	ZAAD On 14-June-10	3.95	Put	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-June-10	4.95	Call	Currency Future	2119	2079	2119	2079	0.00
13/11/2009	ZAAD On 14-June-10	4.95	Put	Currency Future	7	7	7	7	0.00
13/11/2009	ZAAD On 14-June-10	5.95	Call	Currency Future	1135	1099	1135	1099	0.00
13/11/2009	ZAAD On 14-June-10	5.95	Put	Currency Future	23	27	23	27	0.00
13/11/2009	ZAAD On 14-June-10	8.95	Call	Currency Future	61	59	61	59	0.00
13/11/2009	ZAAD On 14-June-10	8.95	Put	Currency Future	1949	1987	1949	1987	0.00
13/11/2009	ZAAD On 14-June-10	10.95	Call	Currency Future	7	7	7	7	0.00
13/11/2009	ZAAD On 14-June-10	10.95	Put	Currency Future	3895	3935	3895	3935	0.00
13/11/2009	ZAAD On 14-June-10	12.95	Call	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 14-June-10	12.95	Put	Currency Future	5890	5930	5890	5930	0.00
13/11/2009	ZAAD On 14-June-10	14.95	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-June-10	14.95	Put	Currency Future	7889	7929	7889	7929	0.00
13/11/2009	ZAAD On 15-March-10	3.00	Call	Currency Future	4021	3983	4021	3983	0.00
13/11/2009	ZAAD On 15-March-10	3.00	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	4.00	Call	Currency Future	3021	2984	3021	2984	0.00
13/11/2009	ZAAD On 15-March-10	4.00	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	5.00	Call	Currency Future	2023	1986	2023	1986	0.00
13/11/2009	ZAAD On 15-March-10	5.00	Put	Currency Future	3	3	3	3	0.00
13/11/2009	ZAAD On 15-March-10	9.00	Call	Currency Future	12	12	12	12	0.00
13/11/2009	ZAAD On 15-March-10	9.00	Put	Currency Future	1992	2029	1992	2029	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	ZAAD On 15-March-10	11.00	Call	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 15-March-10	11.00	Put	Currency Future	3981	4019	3981	4019	0.00
13/11/2009	ZAAD On 15-March-10	13.00	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	13.00	Put	Currency Future	5980	6017	5980	6017	0.00
13/11/2009	ZAAD On 15-March-10	15.00	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	15.00	Put	Currency Future	7979	8017	7979	8017	0.00
13/11/2009	ZAAD On 14-June-10	3.00	Call	Currency Future	4062	4022	4062	4022	0.00
13/11/2009	ZAAD On 14-June-10	3.00	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-June-10	4.00	Call	Currency Future	3063	3023	3063	3023	0.00
13/11/2009	ZAAD On 14-June-10	4.00	Put	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-June-10	5.00	Call	Currency Future	2069	2029	2069	2029	0.00
13/11/2009	ZAAD On 14-June-10	5.00	Put	Currency Future	7	7	7	7	0.00
13/11/2009	ZAAD On 14-June-10	6.00	Call	Currency Future	1087	1051	1087	1051	0.00
13/11/2009	ZAAD On 14-June-10	6.00	Put	Currency Future	25	29	25	29	0.00
13/11/2009	ZAAD On 14-June-10	9.00	Call	Currency Future	59	57	59	57	0.00
13/11/2009	ZAAD On 14-June-10	9.00	Put	Currency Future	1997	2035	1997	2035	0.00
13/11/2009	ZAAD On 14-June-10	11.00	Call	Currency Future	7	7	7	7	0.00
13/11/2009	ZAAD On 14-June-10	11.00	Put	Currency Future	3945	3985	3945	3985	0.00
13/11/2009	ZAAD On 14-June-10	13.00	Call	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 14-June-10	13.00	Put	Currency Future	5940	5980	5940	5980	0.00
13/11/2009	ZAAD On 14-June-10	15.00	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-June-10	15.00	Put	Currency Future	7939	7979	7939	7979	0.00
13/11/2009	ZAAD On 14-December-09	3.00	Call	Currency Future	3974	3935	3974	3935	0.00
13/11/2009	ZAAD On 14-December-09	3.00	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	4.00	Call	Currency Future	2974	2935	2974	2935	0.00
13/11/2009	ZAAD On 14-December-09	4.00	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	5.00	Call	Currency Future	1974	1935	1974	1935	0.00
13/11/2009	ZAAD On 14-December-09	5.00	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	9.00	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
13/11/2009	ZAAD On 14-December-09	9.00	Put	Currency Future	2027	2066	2027	2066	0.00
13/11/2009	ZAAD On 14-December-09	11.00	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	11.00	Put	Currency Future	4027	4065	4027	4065	0.00
13/11/2009	ZAAD On 14-December-09	13.00	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	13.00	Put	Currency Future	6026	6065	6026	6065	0.00
13/11/2009	ZAAD On 14-December-09	15.00	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	15.00	Put	Currency Future	8026	8065	8026	8065	0.00
13/11/2009	ZAAD On 15-March-10	3.05	Call	Currency Future	3971	3933	3971	3933	0.00
13/11/2009	ZAAD On 15-March-10	3.05	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	4.05	Call	Currency Future	2971	2934	2971	2934	0.00
13/11/2009	ZAAD On 15-March-10	4.05	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	5.05	Call	Currency Future	1974	1936	1974	1936	0.00
13/11/2009	ZAAD On 15-March-10	5.05	Put	Currency Future	3	3	3	3	0.00
13/11/2009	ZAAD On 15-March-10	9.05	Call	Currency Future	12	11	12	11	0.00
13/11/2009	ZAAD On 15-March-10	9.05	Put	Currency Future	2041	2078	2041	2078	0.00
13/11/2009	ZAAD On 15-March-10	11.05	Call	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 15-March-10	11.05	Put	Currency Future	4031	4069	4031	4069	0.00
13/11/2009	ZAAD On 15-March-10	13.05	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	13.05	Put	Currency Future	6030	6067	6030	6067	0.00
13/11/2009	ZAAD On 15-March-10	15.05	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	15.05	Put	Currency Future	8029	8067	8029	8067	0.00
13/11/2009	ZAAD On 14-June-10	3.10	Call	Currency Future	3962	3922	3962	3922	0.00
13/11/2009	ZAAD On 14-June-10	3.10	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-June-10	4.10	Call	Currency Future	2963	2923	2963	2923	0.00
13/11/2009	ZAAD On 14-June-10	4.10	Put	Currency Future	1	2	1	2	0.00
13/11/2009	ZAAD On 14-June-10	5.10	Call	Currency Future	1970	1930	1970	1930	0.00
13/11/2009	ZAAD On 14-June-10	5.10	Put	Currency Future	8	8	8	8	0.00
13/11/2009	ZAAD On 14-June-10	6.10	Call	Currency Future	995	959	995	959	0.00
13/11/2009	ZAAD On 14-June-10	6.10	Put	Currency Future	33	37	33	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
13/11/2009	ZAAD On 14-June-10	9.10	Call	Currency Future	54	52	54	52	0.00
13/11/2009	ZAAD On 14-June-10	9.10	Put	Currency Future	2092	2130	2092	2130	0.00
13/11/2009	ZAAD On 14-June-10	11.10	Call	Currency Future	7	6	7	6	0.00
13/11/2009	ZAAD On 14-June-10	11.10	Put	Currency Future	4045	4084	4045	4084	0.00
13/11/2009	ZAAD On 14-June-10	13.10	Call	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 14-June-10	13.10	Put	Currency Future	6040	6080	6040	6080	0.00
13/11/2009	ZAAD On 14-June-10	15.10	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-June-10	15.10	Put	Currency Future	8039	8079	8039	8079	0.00
13/11/2009	ZAAD On 14-December-09	3.05	Call	Currency Future	3924	3885	3924	3885	0.00
13/11/2009	ZAAD On 14-December-09	3.05	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	4.05	Call	Currency Future	2924	2885	2924	2885	0.00
13/11/2009	ZAAD On 14-December-09	4.05	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	9.05	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-December-09	9.05	Put	Currency Future	2077	2116	2077	2116	0.00
13/11/2009	ZAAD On 14-December-09	13.05	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	13.05	Put	Currency Future	6076	6115	6076	6115	0.00
13/11/2009	ZAAD On 14-December-09	15.05	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	15.05	Put	Currency Future	8076	8115	8076	8115	0.00
13/11/2009	ZAAD On 15-March-10	3.10	Call	Currency Future	3921	3883	3921	3883	0.00
13/11/2009	ZAAD On 15-March-10	3.10	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	4.10	Call	Currency Future	2921	2884	2921	2884	0.00
13/11/2009	ZAAD On 15-March-10	4.10	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	5.10	Call	Currency Future	1924	1887	1924	1887	0.00
13/11/2009	ZAAD On 15-March-10	5.10	Put	Currency Future	3	3	3	3	0.00
13/11/2009	ZAAD On 15-March-10	9.10	Call	Currency Future	11	11	11	11	0.00
13/11/2009	ZAAD On 15-March-10	9.10	Put	Currency Future	2090	2127	2090	2127	0.00
13/11/2009	ZAAD On 15-March-10	11.10	Call	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 15-March-10	11.10	Put	Currency Future	4081	4119	4081	4119	0.00
13/11/2009	ZAAD On 15-March-10	13.10	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
13/11/2009	ZAAD On 15-March-10	13.10	Put	Currency Future	6080	6117	6080	6117	0.00
13/11/2009	ZAAD On 15-March-10	15.10	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	15.10	Put	Currency Future	8079	8117	8079	8117	0.00
13/11/2009	ZAAD On 14-June-10	3.15	Call	Currency Future	3912	3872	3912	3872	0.00
13/11/2009	ZAAD On 14-June-10	3.15	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-June-10	4.15	Call	Currency Future	2914	2874	2914	2874	0.00
13/11/2009	ZAAD On 14-June-10	4.15	Put	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 14-June-10	5.15	Call	Currency Future	1921	1881	1921	1881	0.00
13/11/2009	ZAAD On 14-June-10	5.15	Put	Currency Future	9	9	9	9	0.00
13/11/2009	ZAAD On 14-June-10	6.15	Call	Currency Future	951	917	951	917	0.00
13/11/2009	ZAAD On 14-June-10	6.15	Put	Currency Future	39	45	39	45	0.00
13/11/2009	ZAAD On 14-June-10	9.15	Call	Currency Future	51	49	51	49	0.00
13/11/2009	ZAAD On 14-June-10	9.15	Put	Currency Future	2139	2177	2139	2177	0.00
13/11/2009	ZAAD On 14-June-10	11.15	Call	Currency Future	6	6	6	6	0.00
13/11/2009	ZAAD On 14-June-10	11.15	Put	Currency Future	4094	4134	4094	4134	0.00
13/11/2009	ZAAD On 14-June-10	13.15	Call	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 14-June-10	13.15	Put	Currency Future	6090	6130	6090	6130	0.00
13/11/2009	ZAAD On 14-June-10	15.15	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-June-10	15.15	Put	Currency Future	8089	8129	8089	8129	0.00
13/11/2009	ZAAD On 14-December-09	3.10	Call	Currency Future	3874	3835	3874	3835	0.00
13/11/2009	ZAAD On 14-December-09	3.10	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	4.10	Call	Currency Future	2874	2835	2874	2835	0.00
13/11/2009	ZAAD On 14-December-09	4.10	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	9.10	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-December-09	9.10	Put	Currency Future	2127	2166	2127	2166	0.00
13/11/2009	ZAAD On 14-December-09	13.10	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	13.10	Put	Currency Future	6126	6165	6126	6165	0.00
13/11/2009	ZAAD On 14-December-09	15.10	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	15.10	Put	Currency Future	8126	8165	8126	8165	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	ZAAD On 15-March-10	3.15	Call	Currency Future	3871	3833	3871	3833	0.00
13/11/2009	ZAAD On 15-March-10	3.15	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	4.15	Call	Currency Future	2871	2834	2871	2834	0.00
13/11/2009	ZAAD On 15-March-10	4.15	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	5.15	Call	Currency Future	1874	1837	1874	1837	0.00
13/11/2009	ZAAD On 15-March-10	5.15	Put	Currency Future	3	4	3	4	0.00
13/11/2009	ZAAD On 15-March-10	9.15	Call	Currency Future	10	10	10	10	0.00
13/11/2009	ZAAD On 15-March-10	9.15	Put	Currency Future	2139	2177	2139	2177	0.00
13/11/2009	ZAAD On 15-March-10	11.15	Call	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 15-March-10	11.15	Put	Currency Future	4131	4168	4131	4168	0.00
13/11/2009	ZAAD On 15-March-10	13.15	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	13.15	Put	Currency Future	6130	6167	6130	6167	0.00
13/11/2009	ZAAD On 15-March-10	15.15	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	15.15	Put	Currency Future	8129	8167	8129	8167	0.00
13/11/2009	ZAAD On 14-June-10	3.20	Call	Currency Future	3862	3822	3862	3822	0.00
13/11/2009	ZAAD On 14-June-10	3.20	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-June-10	4.20	Call	Currency Future	2864	2824	2864	2824	0.00
13/11/2009	ZAAD On 14-June-10	4.20	Put	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 14-June-10	5.20	Call	Currency Future	1871	1832	1871	1832	0.00
13/11/2009	ZAAD On 14-June-10	5.20	Put	Currency Future	9	10	9	10	0.00
13/11/2009	ZAAD On 14-June-10	6.20	Call	Currency Future	908	875	908	875	0.00
13/11/2009	ZAAD On 14-June-10	6.20	Put	Currency Future	46	53	46	53	0.00
13/11/2009	ZAAD On 14-June-10	9.20	Call	Currency Future	49	47	49	47	0.00
13/11/2009	ZAAD On 14-June-10	9.20	Put	Currency Future	2187	2225	2187	2225	0.00
13/11/2009	ZAAD On 14-June-10	11.20	Call	Currency Future	6	6	6	6	0.00
13/11/2009	ZAAD On 14-June-10	11.20	Put	Currency Future	4144	4184	4144	4184	0.00
13/11/2009	ZAAD On 14-June-10	13.20	Call	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 14-June-10	13.20	Put	Currency Future	6140	6180	6140	6180	0.00
13/11/2009	ZAAD On 14-June-10	15.20	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
13/11/2009	ZAAD On 14-June-10	15.20	Put	Currency Future	8139	8179	8139	8179	0.00
13/11/2009	ZAAD On 14-December-09	3.20	Call	Currency Future	3774	3735	3774	3735	0.00
13/11/2009	ZAAD On 14-December-09	3.20	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	4.20	Call	Currency Future	2774	2735	2774	2735	0.00
13/11/2009	ZAAD On 14-December-09	4.20	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	5.20	Call	Currency Future	1774	1735	1774	1735	0.00
13/11/2009	ZAAD On 14-December-09	5.20	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	9.20	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-December-09	9.20	Put	Currency Future	2227	2266	2227	2266	0.00
13/11/2009	ZAAD On 14-December-09	11.20	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	11.20	Put	Currency Future	4226	4265	4226	4265	0.00
13/11/2009	ZAAD On 14-December-09	13.20	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	13.20	Put	Currency Future	6226	6265	6226	6265	0.00
13/11/2009	ZAAD On 14-December-09	15.20	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	15.20	Put	Currency Future	8226	8265	8226	8265	0.00
13/11/2009	ZAAD On 15-March-10	3.25	Call	Currency Future	3771	3733	3771	3733	0.00
13/11/2009	ZAAD On 15-March-10	3.25	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	4.25	Call	Currency Future	2771	2734	2771	2734	0.00
13/11/2009	ZAAD On 15-March-10	4.25	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	5.25	Call	Currency Future	1775	1738	1775	1738	0.00
13/11/2009	ZAAD On 15-March-10	5.25	Put	Currency Future	4	4	4	4	0.00
13/11/2009	ZAAD On 15-March-10	9.25	Call	Currency Future	9	9	9	9	0.00
13/11/2009	ZAAD On 15-March-10	9.25	Put	Currency Future	2238	2276	2238	2276	0.00
13/11/2009	ZAAD On 15-March-10	11.25	Call	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 15-March-10	11.25	Put	Currency Future	4231	4268	4231	4268	0.00
13/11/2009	ZAAD On 15-March-10	13.25	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 15-March-10	13.25	Put	Currency Future	6230	6267	6230	6267	0.00
13/11/2009	ZAAD On 15-March-10	15.25	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 15-March-10	15.25	Put	Currency Future	8229	8267	8229	8267	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2009	ZAAD On 14-June-10	3.25	Call	Currency Future	3812	3772	3812	3772	0.00
13/11/2009	ZAAD On 14-June-10	3.25	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-June-10	4.25	Call	Currency Future	2814	2774	2814	2774	0.00
13/11/2009	ZAAD On 14-June-10	4.25	Put	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 14-June-10	5.25	Call	Currency Future	1822	1782	1822	1782	0.00
13/11/2009	ZAAD On 14-June-10	5.25	Put	Currency Future	10	10	10	10	0.00
13/11/2009	ZAAD On 14-June-10	6.25	Call	Currency Future	867	834	867	834	0.00
13/11/2009	ZAAD On 14-June-10	6.25	Put	Currency Future	55	62	55	62	0.00
13/11/2009	ZAAD On 14-June-10	9.25	Call	Currency Future	46	44	46	44	0.00
13/11/2009	ZAAD On 14-June-10	9.25	Put	Currency Future	2234	2272	2234	2272	0.00
13/11/2009	ZAAD On 14-June-10	11.25	Call	Currency Future	6	6	6	6	0.00
13/11/2009	ZAAD On 14-June-10	11.25	Put	Currency Future	4194	4234	4194	4234	0.00
13/11/2009	ZAAD On 14-June-10	13.25	Call	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 14-June-10	13.25	Put	Currency Future	6190	6230	6190	6230	0.00
13/11/2009	ZAAD On 14-June-10	15.25	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-June-10	15.25	Put	Currency Future	8189	8229	8189	8229	0.00
13/11/2009	ZAAD On 14-December-09	2.95	Call	Currency Future	4024	3985	4024	3985	0.00
13/11/2009	ZAAD On 14-December-09	2.95	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	3.95	Call	Currency Future	3024	2985	3024	2985	0.00
13/11/2009	ZAAD On 14-December-09	3.95	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	4.95	Call	Currency Future	2024	1985	2024	1985	0.00
13/11/2009	ZAAD On 14-December-09	4.95	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	1026	988	1026	988	0.00
13/11/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	2	3	2	3	0.00
13/11/2009	ZAAD On 14-December-09	8.95	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-December-09	8.95	Put	Currency Future	1977	2016	1977	2016	0.00
13/11/2009	ZAAD On 14-December-09	10.95	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	10.95	Put	Currency Future	3977	4015	3977	4015	0.00
13/11/2009	ZAAD 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
13/11/2009	ZAAD On 14-December-09	12.95	Put	Currency Future	5976	6015	5976	6015	0.00
13/11/2009	ZAAD On 14-December-09	14.95	Call	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-December-09	14.95	Put	Currency Future	7976	8015	7976	8015	0.00
13/11/2009	ZAAD On 14-June-10	3.05	Call	Currency Future	4012	3972	4012	3972	0.00
13/11/2009	ZAAD On 14-June-10	3.05	Put	Currency Future	0	0	0	0	0.00
13/11/2009	ZAAD On 14-June-10	4.05	Call	Currency Future	3013	2973	3013	2973	0.00
13/11/2009	ZAAD On 14-June-10	4.05	Put	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-June-10	5.05	Call	Currency Future	2020	1980	2020	1980	0.00
13/11/2009	ZAAD On 14-June-10	5.05	Put	Currency Future	8	8	8	8	0.00
13/11/2009	ZAAD On 14-June-10	6.05	Call	Currency Future	1039	1003	1039	1003	0.00
13/11/2009	ZAAD On 14-June-10	6.05	Put	Currency Future	27	31	27	31	0.00
13/11/2009	ZAAD On 14-June-10	9.05	Call	Currency Future	57	55	57	55	0.00
13/11/2009	ZAAD On 14-June-10	9.05	Put	Currency Future	2045	2083	2045	2083	0.00
13/11/2009	ZAAD On 14-June-10	11.05	Call	Currency Future	7	7	7	7	0.00
13/11/2009	ZAAD On 14-June-10	11.05	Put	Currency Future	3995	4035	3995	4035	0.00
13/11/2009	ZAAD On 14-June-10	13.05	Call	Currency Future	2	2	2	2	0.00
13/11/2009	ZAAD On 14-June-10	13.05	Put	Currency Future	5990	6030	5990	6030	0.00
13/11/2009	ZAAD On 14-June-10	15.05	Call	Currency Future	1	1	1	1	0.00
13/11/2009	ZAAD On 14-June-10	15.05	Put	Currency Future	7989	8029	7989	8029	0.00