



































































































Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2009	\$ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	\$ / R On 14-September-09	Currency Future	2431	2452	0
14/09/2009	\$ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	\$ / R On 14-September-09	Currency Future	2831	2852	0
14/09/2009	\$ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	\$ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	\$ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	\$ / R On 14-September-09	Currency Future	3031	3052	0
14/09/2009	\$ / R On 14-September-09	Currency Future	3031	3052	0
14/09/2009	\$ / R On 14-September-09	Currency Future	3031	3052	0
14/09/2009	\$ / R On 14-December-09	Currency Future	4	6	0
14/09/2009	\$ / R On 14-December-09	Currency Future	4	6	0
14/09/2009	\$ / R On 14-December-09	Currency Future	4	6	0
14/09/2009	\$ / R On 14-December-09	Currency Future	3229	3236	0
14/09/2009	\$ / R On 14-December-09	Currency Future	3229	3236	0
14/09/2009	\$ / R On 14-December-09	Currency Future	3229	3236	0
14/09/2009	\$ / R On 14-December-09	Currency Future	3	5	0
14/09/2009	\$ / R On 14-December-09	Currency Future	3329	3335	0
14/09/2009	\$ / R On 14-December-09	Currency Future	12	14	0
14/09/2009	\$ / R On 14-December-09	Currency Future	2537	2544	0
14/09/2009	\$ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	\$ / R On 14-September-09	Currency Future	2681	2702	0
14/09/2009	\$ / R On 14-December-09	Currency Future	1	3	0
14/09/2009	\$ / R On 14-December-09	Currency Future	1	3	0
14/09/2009	\$ / R On 14-December-09	Currency Future	1	3	0
14/09/2009	\$ / R On 14-December-09	Currency Future	1	3	0
14/09/2009	\$ / R On 14-December-09	Currency Future	1	3	0
14/09/2009	\$ / R On 14-December-09	Currency Future	3927	3933	0
14/09/2009	\$ / R On 14-December-09	Currency Future	3927	3933	0
14/09/2009	\$ / R On 14-December-09	Currency Future	3927	3933	0
14/09/2009	\$ / R On 14-December-09	Currency Future	3927	3933	0
14/09/2009	\$ / R On 14-December-09	Currency Future	3927	3933	0
14/09/2009	\$ / R On 14-December-09	Currency Future	22	23	0
14/09/2009	\$ / R On 14-December-09	Currency Future	2148	2154	0
14/09/2009	\$ / R On 14-December-09	Currency Future	0	0	0
14/09/2009	\$ / R On 14-December-09	Currency Future	5726	5730	0
14/09/2009	\$ / R On 14-December-09	Currency Future	58	59	0
14/09/2009	\$ / R On 14-December-09	Currency Future	58	59	0
14/09/2009	\$ / R On 14-December-09	Currency Future	58	59	0
14/09/2009	\$ / R On 14-December-09	Currency Future	1284	1289	0
14/09/2009	\$ / R On 14-December-09	Currency Future	1284	1289	0
14/09/2009	\$ / R On 14-December-09	Currency Future	1284	1289	0
14/09/2009	\$ / R On 15-March-10	Currency Future	60	61	0
14/09/2009	\$ / R On 15-March-10	Currency Future	60	61	0







































































































































































































Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2009	£ / R On 14-December-09	Currency Future	1351	1304	0
14/09/2009	£ / R On 14-December-09	Currency Future	1351	1304	0
14/09/2009	£ / R On 14-December-09	Currency Future	1351	1304	0
14/09/2009	£ / R On 14-December-09	Currency Future	1351	1304	0
14/09/2009	£ / R On 14-December-09	Currency Future	1351	1304	0
14/09/2009	£ / R On 14-December-09	Currency Future	1351	1304	0
14/09/2009	£ / R On 14-December-09	Currency Future	1351	1304	0
14/09/2009	£ / R On 14-December-09	Currency Future	1351	1304	0
14/09/2009	£ / R On 14-December-09	Currency Future	1351	1304	0
14/09/2009	£ / R On 14-December-09	Currency Future	1351	1304	0
14/09/2009	£ / R On 14-December-09	Currency Future	1351	1304	0
14/09/2009	£ / R On 14-December-09	Currency Future	1351	1304	0
14/09/2009	£ / R On 14-December-09	Currency Future	1351	1304	0
14/09/2009	£ / R On 14-December-09	Currency Future	1351	1304	0
14/09/2009	£ / R On 14-December-09	Currency Future	1351	1304	0
14/09/2009	£ / R On 14-December-09	Currency Future	1351	1304	0
14/09/2009	£ / R On 14-December-09	Currency Future	1351	1304	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	1111	1061	0
14/09/2009	£ / R On 14-June-10	Currency Future	517	537	0
14/09/2009	£ / R On 14-June-10	Currency Future	1468	1431	0
14/09/2009	£ / R On 14-December-09	Currency Future	164	172	0
14/09/2009	£ / R On 14-December-09	Currency Future	1177	1131	0
14/09/2009	£ / R On 14-December-09	Currency Future	112	118	0
14/09/2009	£ / R On 14-December-09	Currency Future	1575	1527	0
14/09/2009	£ / R On 14-December-09	Currency Future	82	86	0
14/09/2009	£ / R On 14-December-09	Currency Future	1945	1895	0
14/09/2009	£ / R On 14-December-09	Currency Future	89	93	0
14/09/2009	£ / R On 14-December-09	Currency Future	1852	1802	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	2861	2810	0
14/09/2009	£ / R On 14-September-09	Currency Future	2861	2810	0
14/09/2009	£ / R On 14-September-09	Currency Future	2861	2810	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	2461	2410	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	2711	2660	0
14/09/2009	£ / R On 14-September-09	Currency Future	2711	2660	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2009	£ / R On 14-September-09	Currency Future	2711	2660	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	2611	2560	0
14/09/2009	£ / R On 14-September-09	Currency Future	2611	2560	0
14/09/2009	£ / R On 14-September-09	Currency Future	2611	2560	0
14/09/2009	£ / R On 14-September-09	Currency Future	2611	2560	0
14/09/2009	£ / R On 14-September-09	Currency Future	2611	2560	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	2511	2460	0
14/09/2009	£ / R On 14-September-09	Currency Future	2511	2460	0
14/09/2009	£ / R On 14-September-09	Currency Future	2511	2460	0
14/09/2009	£ / R On 14-September-09	Currency Future	2511	2460	0
14/09/2009	£ / R On 14-September-09	Currency Future	2511	2460	0
14/09/2009	£ / R On 14-September-09	Currency Future	2511	2460	0
14/09/2009	£ / R On 14-September-09	Currency Future	2511	2460	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	2511	2460	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	2811	2760	0
14/09/2009	£ / R On 14-September-09	Currency Future	2811	2760	0
14/09/2009	£ / R On 14-September-09	Currency Future	2811	2760	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	2311	2260	0
14/09/2009	£ / R On 14-September-09	Currency Future	2311	2260	0
14/09/2009	£ / R On 14-September-09	Currency Future	2311	2260	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	3061	3010	0
14/09/2009	£ / R On 14-September-09	Currency Future	3061	3010	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2009	£ / R On 14-September-09	Currency Future	3061	3010	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	3111	3060	0
14/09/2009	£ / R On 14-September-09	Currency Future	3111	3060	0
14/09/2009	£ / R On 14-September-09	Currency Future	3111	3060	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	2411	2360	0
14/09/2009	£ / R On 14-September-09	Currency Future	2411	2360	0
14/09/2009	£ / R On 14-September-09	Currency Future	2411	2360	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	3011	2960	0
14/09/2009	£ / R On 14-September-09	Currency Future	3011	2960	0
14/09/2009	£ / R On 14-September-09	Currency Future	3011	2960	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	1611	1560	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	1761	1710	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	2261	2210	0
14/09/2009	£ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	£ / R On 14-September-09	Currency Future	2761	2710	0
14/09/2009	£ / R On 14-December-09	Currency Future	76	80	0
14/09/2009	£ / R On 14-December-09	Currency Future	2039	1989	0
14/09/2009	£ / R On 14-December-09	Currency Future	71	75	0
14/09/2009	£ / R On 14-December-09	Currency Future	2133	2084	0
14/09/2009	£ / R On 14-December-09	Currency Future	65	69	0
14/09/2009	£ / R On 14-December-09	Currency Future	2228	2178	0
14/09/2009	£ / R On 14-December-09	Currency Future	48	51	0
14/09/2009	£ / R On 14-December-09	Currency Future	2611	2560	0
14/09/2009	£ / R On 14-December-09	Currency Future	71	75	0
14/09/2009	£ / R On 14-December-09	Currency Future	2133	2084	0
14/09/2009	£ / R On 14-December-09	Currency Future	52	55	0
14/09/2009	£ / R On 14-December-09	Currency Future	52	55	0
14/09/2009	£ / R On 14-December-09	Currency Future	52	55	0
14/09/2009	£ / R On 14-December-09	Currency Future	2515	2464	0
14/09/2009	£ / R On 14-December-09	Currency Future	2515	2464	0
14/09/2009	£ / R On 14-December-09	Currency Future	2515	2464	0
14/09/2009	£ / R On 14-December-09	Currency Future	85	89	0











































































Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2009	€ / R On 14-September-09	Currency Future	1340	1370	0
14/09/2009	€ / R On 14-September-09	Currency Future	1340	1370	0
14/09/2009	€ / R On 14-September-09	Currency Future	1340	1370	0
14/09/2009	€ / R On 14-September-09	Currency Future	1340	1370	0
14/09/2009	€ / R On 14-September-09	Currency Future	1340	1370	0
14/09/2009	€ / R On 14-September-09	Currency Future	1340	1370	0
14/09/2009	€ / R On 14-September-09	Currency Future	1340	1370	0
14/09/2009	€ / R On 14-September-09	Currency Future	1340	1370	0
14/09/2009	€ / R On 14-September-09	Currency Future	1340	1370	0
14/09/2009	€ / R On 14-September-09	Currency Future	1340	1370	0
14/09/2009	€ / R On 14-September-09	Currency Future	1340	1370	0
14/09/2009	€ / R On 14-September-09	Currency Future	1340	1370	0
14/09/2009	€ / R On 14-September-09	Currency Future	1340	1370	0
14/09/2009	€ / R On 14-September-09	Currency Future	1340	1370	0
14/09/2009	€ / R On 14-September-09	Currency Future	1340	1370	0
14/09/2009	€ / R On 14-September-09	Currency Future	1340	1370	0
14/09/2009	€ / R On 14-September-09	Currency Future	1340	1370	0
14/09/2009	€ / R On 14-September-09	Currency Future	1340	1370	0
14/09/2009	€ / R On 14-September-09	Currency Future	1340	1370	0
14/09/2009	€ / R On 14-September-09	Currency Future	1340	1370	0
14/09/2009	€ / R On 14-September-09	Currency Future	1340	1370	0
14/09/2009	€ / R On 14-December-09	Currency Future	88	88	0
14/09/2009	€ / R On 14-December-09	Currency Future	1402	1432	0
14/09/2009	€ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	€ / R On 14-September-09	Currency Future	1540	1570	0
14/09/2009	€ / R On 14-December-09	Currency Future	66	67	0
14/09/2009	€ / R On 14-December-09	Currency Future	1680	1711	0
14/09/2009	€ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	€ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	€ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	€ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	€ / R On 14-September-09	Currency Future	1740	1770	0
14/09/2009	€ / R On 14-September-09	Currency Future	1740	1770	0
14/09/2009	€ / R On 14-September-09	Currency Future	1740	1770	0
14/09/2009	€ / R On 14-September-09	Currency Future	1740	1770	0
14/09/2009	€ / R On 14-December-09	Currency Future	42	44	0
14/09/2009	€ / R On 14-December-09	Currency Future	2156	2187	0
14/09/2009	€ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	€ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	€ / R On 14-September-09	Currency Future	0	0	0
14/09/2009	€ / R On 14-September-09	Currency Future	0	0	0

























































































































































Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2009	ZAAD On 14-December-09	Currency Future	133	127	0
14/09/2009	ZAAD On 14-December-09	Currency Future	133	127	0
14/09/2009	ZAAD On 14-December-09	Currency Future	133	127	0
14/09/2009	ZAAD On 14-December-09	Currency Future	133	127	0
14/09/2009	ZAAD On 14-December-09	Currency Future	133	127	0
14/09/2009	ZAAD On 14-December-09	Currency Future	133	127	0
14/09/2009	ZAAD On 14-December-09	Currency Future	133	127	0
14/09/2009	ZAAD On 14-December-09	Currency Future	133	127	0
14/09/2009	ZAAD On 14-December-09	Currency Future	133	127	0
14/09/2009	ZAAD On 14-December-09	Currency Future	133	127	0
14/09/2009	ZAAD On 14-September-09	Currency Future	0	0	0
14/09/2009	ZAAD On 14-September-09	Currency Future	425	404	0
14/09/2009	ZAAD On 14-September-09	Currency Future	0	0	0
14/09/2009	ZAAD On 14-September-09	Currency Future	525	504	0
14/09/2009	ZAAD On 14-September-09	Currency Future	0	0	0
14/09/2009	ZAAD On 14-September-09	Currency Future	625	604	0
14/09/2009	ZAAD On 14-September-09	Currency Future	0	0	0
14/09/2009	ZAAD On 14-September-09	Currency Future	875	854	0
14/09/2009	ZAAD On 14-September-09	Currency Future	0	0	0
14/09/2009	ZAAD On 14-September-09	Currency Future	725	704	0
14/09/2009	ZAAD On 14-September-09	Currency Future	0	0	0
14/09/2009	ZAAD On 14-September-09	Currency Future	825	804	0
14/09/2009	ZAAD On 14-September-09	Currency Future	0	0	0
14/09/2009	ZAAD On 14-September-09	Currency Future	0	0	0
14/09/2009	ZAAD On 14-September-09	Currency Future	1025	1004	0
14/09/2009	ZAAD On 14-September-09	Currency Future	1025	1004	0
14/09/2009	ZAAD On 14-September-09	Currency Future	0	0	0
14/09/2009	ZAAD On 14-September-09	Currency Future	0	0	0
14/09/2009	ZAAD On 14-September-09	Currency Future	0	0	0
14/09/2009	ZAAD On 14-September-09	Currency Future	0	0	0
14/09/2009	ZAAD On 14-September-09	Currency Future	0	0	0
14/09/2009	ZAAD On 14-September-09	Currency Future	0	0	0
14/09/2009	ZAAD On 14-September-09	Currency Future	0	0	0
14/09/2009	ZAAD On 14-September-09	Currency Future	0	0	0
14/09/2009	ZAAD On 14-September-09	Currency Future	0	0	0
14/09/2009	ZAAD On 14-September-09	Currency Future	1125	1104	0
14/09/2009	ZAAD On 14-September-09	Currency Future	1125	1104	0
14/09/2009	ZAAD On 14-September-09	Currency Future	1125	1104	0
14/09/2009	ZAAD On 14-September-09	Currency Future	1125	1104	0
14/09/2009	ZAAD On 14-September-09	Currency Future	1125	1104	0
14/09/2009	ZAAD On 14-September-09	Currency Future	1125	1104	0
14/09/2009	ZAAD On 14-September-09	Currency Future	1125	1104	0
14/09/2009	ZAAD On 14-September-09	Currency Future	1125	1104	0











































































































































































































































































































































































Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2009	€ / R On 14-December-09	Currency Future	10.9849	11.0853	31,179
15/09/2009	€ / R On 14-December-09	Currency Future	10.9849	11.0853	31,179
15/09/2009	€ / R On 14-December-09	Currency Future	10.9849	11.0853	31,179
15/09/2009	€ / R On 14-December-09	Currency Future	10.9849	11.0853	31,179
15/09/2009	€ / R On 14-December-09	Currency Future	10.9849	11.0853	31,179
15/09/2009	€ / R On 14-December-09	Currency Future	10.9849	11.0853	31,179
15/09/2009	€ / R On 14-December-09	Currency Future	10.9849	11.0853	31,179
15/09/2009	€ / R On 14-December-09	Currency Future	10.9849	11.0853	31,179
15/09/2009	€ / R On 14-December-09	Currency Future	10.9849	11.0853	31,179
15/09/2009	€ / R On 14-December-09	Currency Future	295	341	0
15/09/2009	€ / R On 14-December-09	Currency Future	460	405	0
15/09/2009	€ / R On 14-December-09	Currency Future	90	107	13,679
15/09/2009	€ / R On 14-December-09	Currency Future	1305	1222	0
15/09/2009	€ / R On 14-December-09	Currency Future	11	13	12,744
15/09/2009	€ / R On 14-December-09	Currency Future	3626	3528	0
15/09/2009	€ / R On 14-December-09	Currency Future	66	79	80
15/09/2009	€ / R On 14-December-09	Currency Future	1581	1494	0
15/09/2009	€ / R On 14-December-09	Currency Future	165	194	0
15/09/2009	€ / R On 14-December-09	Currency Future	830	759	0
15/09/2009	€ / R On 14-December-09	Currency Future	95	113	0
15/09/2009	€ / R On 14-December-09	Currency Future	1260	1178	0
15/09/2009	€ / R On 14-December-09	Currency Future	73	88	0
15/09/2009	€ / R On 14-December-09	Currency Future	1488	1402	0
15/09/2009	€ / R On 14-December-09	Currency Future	54	66	0
15/09/2009	€ / R On 14-December-09	Currency Future	1769	1680	0
15/09/2009	€ / R On 14-December-09	Currency Future	34	42	0
15/09/2009	€ / R On 14-December-09	Currency Future	2249	2156	0
15/09/2009	€ / R On 14-December-09	Currency Future	37	46	0
15/09/2009	€ / R On 14-December-09	Currency Future	2153	2060	0
15/09/2009	€ / R On 14-December-09	Currency Future	20	24	0
15/09/2009	€ / R On 14-December-09	Currency Future	20	24	0
15/09/2009	€ / R On 14-December-09	Currency Future	20	24	0
15/09/2009	€ / R On 14-December-09	Currency Future	20	24	0
15/09/2009	€ / R On 14-December-09	Currency Future	2835	2739	0
15/09/2009	€ / R On 14-December-09	Currency Future	2835	2739	0
15/09/2009	€ / R On 14-December-09	Currency Future	2835	2739	0
15/09/2009	€ / R On 14-December-09	Currency Future	2835	2739	0
15/09/2009	€ / R On 14-December-09	Currency Future	2835	2739	0
15/09/2009	€ / R On 14-December-09	Currency Future	45	55	0
15/09/2009	€ / R On 14-December-09	Currency Future	45	55	0
15/09/2009	€ / R On 14-December-09	Currency Future	45	55	0
15/09/2009	€ / R On 14-December-09	Currency Future	45	55	0























































































































































































































Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2009	\$ / R On 15-March-10	Currency Future	2531	2469	0
16/09/2009	\$ / R On 15-March-10	Currency Future	2531	2469	0
16/09/2009	\$ / R On 15-March-10	Currency Future	2531	2469	0
16/09/2009	\$ / R On 15-March-10	Currency Future	2531	2469	0
16/09/2009	\$ / R On 15-March-10	Currency Future	2531	2469	0
16/09/2009	\$ / R On 15-March-10	Currency Future	2531	2469	0
16/09/2009	\$ / R On 15-March-10	Currency Future	2531	2469	0
16/09/2009	\$ / R On 15-March-10	Currency Future	2531	2469	0
16/09/2009	\$ / R On 14-June-10	Currency Future	106	115	0
16/09/2009	\$ / R On 14-June-10	Currency Future	2804	2743	0
16/09/2009	\$ / R On 14-December-09	Currency Future	2	3	0
16/09/2009	\$ / R On 14-December-09	Currency Future	2	3	0
16/09/2009	\$ / R On 14-December-09	Currency Future	2	3	0
16/09/2009	\$ / R On 14-December-09	Currency Future	3344	3278	0
16/09/2009	\$ / R On 14-December-09	Currency Future	3344	3278	0
16/09/2009	\$ / R On 14-December-09	Currency Future	3344	3278	0
16/09/2009	\$ / R On 14-December-09	Currency Future	2	2	0
16/09/2009	\$ / R On 14-December-09	Currency Future	3444	3377	0
16/09/2009	\$ / R On 14-December-09	Currency Future	8	10	0
16/09/2009	\$ / R On 14-December-09	Currency Future	2650	2585	0
16/09/2009	\$ / R On 14-December-09	Currency Future	1	1	0
16/09/2009	\$ / R On 14-December-09	Currency Future	1	1	0
16/09/2009	\$ / R On 14-December-09	Currency Future	1	1	0
16/09/2009	\$ / R On 14-December-09	Currency Future	1	1	0
16/09/2009	\$ / R On 14-December-09	Currency Future	1	1	0
16/09/2009	\$ / R On 14-December-09	Currency Future	4043	3976	0
16/09/2009	\$ / R On 14-December-09	Currency Future	4043	3976	0
16/09/2009	\$ / R On 14-December-09	Currency Future	4043	3976	0
16/09/2009	\$ / R On 14-December-09	Currency Future	4043	3976	0
16/09/2009	\$ / R On 14-December-09	Currency Future	4043	3976	0
16/09/2009	\$ / R On 14-December-09	Currency Future	16	19	0
16/09/2009	\$ / R On 14-December-09	Currency Future	2258	2194	0
16/09/2009	\$ / R On 14-December-09	Currency Future	0	0	0
16/09/2009	\$ / R On 14-December-09	Currency Future	5842	5775	0
16/09/2009	\$ / R On 14-December-09	Currency Future	45	53	0
16/09/2009	\$ / R On 14-December-09	Currency Future	45	53	0
16/09/2009	\$ / R On 14-December-09	Currency Future	45	53	0
16/09/2009	\$ / R On 14-December-09	Currency Future	1387	1328	0
16/09/2009	\$ / R On 14-December-09	Currency Future	1387	1328	0
16/09/2009	\$ / R On 14-December-09	Currency Future	1387	1328	0
16/09/2009	\$ / R On 15-March-10	Currency Future	50	56	0
16/09/2009	\$ / R On 15-March-10	Currency Future	50	56	0
16/09/2009	\$ / R On 15-March-10	Currency Future	50	56	0
16/09/2009	\$ / R On 15-March-10	Currency Future	2821	2758	0















































































































































































































































































































































































































































































































































































































































































Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2009	£ / R On 14-December-09	Currency Future	1501	1584	0
17/09/2009	£ / R On 14-December-09	Currency Future	1501	1584	0
17/09/2009	£ / R On 14-December-09	Currency Future	1501	1584	0
17/09/2009	£ / R On 14-December-09	Currency Future	1501	1584	0
17/09/2009	£ / R On 14-December-09	Currency Future	1501	1584	0
17/09/2009	£ / R On 14-December-09	Currency Future	1501	1584	0
17/09/2009	£ / R On 14-December-09	Currency Future	1501	1584	0
17/09/2009	£ / R On 14-December-09	Currency Future	1501	1584	0
17/09/2009	£ / R On 14-December-09	Currency Future	1501	1584	0
17/09/2009	£ / R On 14-December-09	Currency Future	1501	1584	0
17/09/2009	£ / R On 14-December-09	Currency Future	1501	1584	0
17/09/2009	£ / R On 14-June-10	Currency Future	448	430	0
17/09/2009	£ / R On 14-June-10	Currency Future	1588	1660	0
17/09/2009	£ / R On 14-December-09	Currency Future	125	115	0
17/09/2009	£ / R On 14-December-09	Currency Future	1321	1402	0
17/09/2009	£ / R On 14-December-09	Currency Future	85	79	0
17/09/2009	£ / R On 14-December-09	Currency Future	1731	1816	0
17/09/2009	£ / R On 14-December-09	Currency Future	62	57	0
17/09/2009	£ / R On 14-December-09	Currency Future	2108	2195	0
17/09/2009	£ / R On 14-December-09	Currency Future	67	62	0
17/09/2009	£ / R On 14-December-09	Currency Future	2013	2099	0
17/09/2009	£ / R On 14-December-09	Currency Future	57	53	0
17/09/2009	£ / R On 14-December-09	Currency Future	2203	2290	0
17/09/2009	£ / R On 14-December-09	Currency Future	53	49	0
17/09/2009	£ / R On 14-December-09	Currency Future	2299	2386	0
17/09/2009	£ / R On 14-December-09	Currency Future	49	45	0
17/09/2009	£ / R On 14-December-09	Currency Future	2395	2483	0
17/09/2009	£ / R On 14-December-09	Currency Future	37	34	0
17/09/2009	£ / R On 14-December-09	Currency Future	2783	2871	0
17/09/2009	£ / R On 14-December-09	Currency Future	53	49	0
17/09/2009	£ / R On 14-December-09	Currency Future	2299	2386	0
17/09/2009	£ / R On 14-December-09	Currency Future	39	37	0
17/09/2009	£ / R On 14-December-09	Currency Future	39	37	0
17/09/2009	£ / R On 14-December-09	Currency Future	39	37	0
17/09/2009	£ / R On 14-December-09	Currency Future	2685	2774	0
17/09/2009	£ / R On 14-December-09	Currency Future	2685	2774	0
17/09/2009	£ / R On 14-December-09	Currency Future	2685	2774	0
17/09/2009	£ / R On 14-December-09	Currency Future	64	60	0
17/09/2009	£ / R On 14-December-09	Currency Future	64	60	0
17/09/2009	£ / R On 14-December-09	Currency Future	64	60	0
17/09/2009	£ / R On 14-December-09	Currency Future	64	60	0
17/09/2009	£ / R On 14-December-09	Currency Future	64	60	0
17/09/2009	£ / R On 14-December-09	Currency Future	64	60	0
17/09/2009	£ / R On 14-December-09	Currency Future	64	60	0
17/09/2009	£ / R On 14-December-09	Currency Future	64	60	0











































Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2009	€ / R On 14-December-09	Currency Future	11.0569	10.9531	31,248
17/09/2009	€ / R On 14-December-09	Currency Future	11.0569	10.9531	31,248
17/09/2009	€ / R On 14-December-09	Currency Future	11.0569	10.9531	31,248
17/09/2009	€ / R On 14-December-09	Currency Future	11.0569	10.9531	31,248
17/09/2009	€ / R On 14-December-09	Currency Future	11.0569	10.9531	31,248
17/09/2009	€ / R On 14-December-09	Currency Future	11.0569	10.9531	31,248
17/09/2009	€ / R On 14-December-09	Currency Future	11.0569	10.9531	31,248
17/09/2009	€ / R On 14-December-09	Currency Future	11.0569	10.9531	31,248
17/09/2009	€ / R On 14-December-09	Currency Future	11.0569	10.9531	31,248
17/09/2009	€ / R On 14-December-09	Currency Future	317	274	0
17/09/2009	€ / R On 14-December-09	Currency Future	410	471	0
17/09/2009	€ / R On 14-December-09	Currency Future	94	84	13,679
17/09/2009	€ / R On 14-December-09	Currency Future	1237	1331	0
17/09/2009	€ / R On 14-December-09	Currency Future	12	11	12,744
17/09/2009	€ / R On 14-December-09	Currency Future	3555	3658	0
17/09/2009	€ / R On 14-December-09	Currency Future	68	62	80
17/09/2009	€ / R On 14-December-09	Currency Future	1511	1609	0
17/09/2009	€ / R On 14-December-09	Currency Future	175	153	0
17/09/2009	€ / R On 14-December-09	Currency Future	769	850	0
17/09/2009	€ / R On 14-December-09	Currency Future	99	88	0
17/09/2009	€ / R On 14-December-09	Currency Future	1192	1285	0
17/09/2009	€ / R On 14-December-09	Currency Future	76	68	0
17/09/2009	€ / R On 14-December-09	Currency Future	1419	1515	0
17/09/2009	€ / R On 14-December-09	Currency Future	56	51	0
17/09/2009	€ / R On 14-December-09	Currency Future	1699	1798	0
17/09/2009	€ / R On 14-December-09	Currency Future	35	32	0
17/09/2009	€ / R On 14-December-09	Currency Future	2178	2279	0
17/09/2009	€ / R On 14-December-09	Currency Future	38	36	0
17/09/2009	€ / R On 14-December-09	Currency Future	2081	2182	0
17/09/2009	€ / R On 14-December-09	Currency Future	21	19	0
17/09/2009	€ / R On 14-December-09	Currency Future	21	19	0
17/09/2009	€ / R On 14-December-09	Currency Future	21	19	0
17/09/2009	€ / R On 14-December-09	Currency Future	21	19	0
17/09/2009	€ / R On 14-December-09	Currency Future	2764	2866	0
17/09/2009	€ / R On 14-December-09	Currency Future	2764	2866	0
17/09/2009	€ / R On 14-December-09	Currency Future	2764	2866	0
17/09/2009	€ / R On 14-December-09	Currency Future	2764	2866	0
17/09/2009	€ / R On 14-December-09	Currency Future	2764	2866	0
17/09/2009	€ / R On 14-December-09	Currency Future	46	43	0
17/09/2009	€ / R On 14-December-09	Currency Future	46	43	0
17/09/2009	€ / R On 14-December-09	Currency Future	46	43	0
17/09/2009	€ / R On 14-December-09	Currency Future	46	43	0























































































































































































































Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2009	\$ / R On 15-March-10	Currency Future	2424	2494	0
18/09/2009	\$ / R On 15-March-10	Currency Future	2424	2494	0
18/09/2009	\$ / R On 15-March-10	Currency Future	2424	2494	0
18/09/2009	\$ / R On 15-March-10	Currency Future	2424	2494	0
18/09/2009	\$ / R On 15-March-10	Currency Future	2424	2494	0
18/09/2009	\$ / R On 15-March-10	Currency Future	2424	2494	0
18/09/2009	\$ / R On 15-March-10	Currency Future	2424	2494	0
18/09/2009	\$ / R On 15-March-10	Currency Future	2424	2494	0
18/09/2009	\$ / R On 15-March-10	Currency Future	2424	2494	0
18/09/2009	\$ / R On 15-March-10	Currency Future	2424	2494	0
18/09/2009	\$ / R On 14-June-10	Currency Future	114	107	0
18/09/2009	\$ / R On 14-June-10	Currency Future	2697	2768	0
18/09/2009	\$ / R On 14-December-09	Currency Future	3	2	0
18/09/2009	\$ / R On 14-December-09	Currency Future	3	2	0
18/09/2009	\$ / R On 14-December-09	Currency Future	3	2	0
18/09/2009	\$ / R On 14-December-09	Currency Future	3230	3305	0
18/09/2009	\$ / R On 14-December-09	Currency Future	3230	3305	0
18/09/2009	\$ / R On 14-December-09	Currency Future	3230	3305	0
18/09/2009	\$ / R On 14-December-09	Currency Future	2	2	0
18/09/2009	\$ / R On 14-December-09	Currency Future	3330	3404	0
18/09/2009	\$ / R On 14-December-09	Currency Future	10	9	0
18/09/2009	\$ / R On 14-December-09	Currency Future	2537	2611	0
18/09/2009	\$ / R On 14-December-09	Currency Future	1	1	0
18/09/2009	\$ / R On 14-December-09	Currency Future	1	1	0
18/09/2009	\$ / R On 14-December-09	Currency Future	1	1	0
18/09/2009	\$ / R On 14-December-09	Currency Future	1	1	0
18/09/2009	\$ / R On 14-December-09	Currency Future	1	1	0
18/09/2009	\$ / R On 14-December-09	Currency Future	3928	4003	0
18/09/2009	\$ / R On 14-December-09	Currency Future	3928	4003	0
18/09/2009	\$ / R On 14-December-09	Currency Future	3928	4003	0
18/09/2009	\$ / R On 14-December-09	Currency Future	3928	4003	0
18/09/2009	\$ / R On 14-December-09	Currency Future	3928	4003	0
18/09/2009	\$ / R On 14-December-09	Currency Future	19	17	0
18/09/2009	\$ / R On 14-December-09	Currency Future	2147	2219	0
18/09/2009	\$ / R On 14-December-09	Currency Future	0	0	0
18/09/2009	\$ / R On 14-December-09	Currency Future	5728	5803	0
18/09/2009	\$ / R On 14-December-09	Currency Future	54	48	0
18/09/2009	\$ / R On 14-December-09	Currency Future	54	48	0
18/09/2009	\$ / R On 14-December-09	Currency Future	54	48	0
18/09/2009	\$ / R On 14-December-09	Currency Future	1281	1350	0
18/09/2009	\$ / R On 14-December-09	Currency Future	1281	1350	0
18/09/2009	\$ / R On 14-December-09	Currency Future	1281	1350	0
18/09/2009	\$ / R On 15-March-10	Currency Future	57	52	0
18/09/2009	\$ / R On 15-March-10	Currency Future	57	52	0









































































































































































































































































































































































