



# Derivatives Weekly Statistics Report

From 2009/10/12 To 2009/10/16

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 15-March-10			Currency Future	7.5600	7.4726	7.5622	7.4726	30700.00
16/10/2009	\$ / R On 14-June-10			Currency Future	7.6900	7.5986	7.6892	7.5986	17107.00
16/10/2009	\$ / R On 13-September-10			Currency Future	7.8200	7.7250	7.8165	7.7250	0.00
16/10/2009	\$ / R On 14-December-09			Currency Future	7.4300	7.3459	7.4345	7.3459	354663.00
16/10/2009	\$ / R On 13-December-10			Currency Future	7.9300	7.8430	7.9348	7.8430	0.00
16/10/2009	\$ / R On 15-March-10	6.95	Call	Currency Future	734	664	734	664	0.00
16/10/2009	\$ / R On 15-March-10	6.95	Put	Currency Future	121	142	121	142	500.00
16/10/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	422	0	422	0	0.00
16/10/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	310	0	310	0	0.00
16/10/2009	\$ / R On 15-March-10	7.50	Call	Currency Future	397	351	397	351	114.00
16/10/2009	\$ / R On 15-March-10	7.50	Put	Currency Future	335	378	335	378	200.00
16/10/2009	\$ / R On 15-March-10	8.25	Call	Currency Future	179	160	179	160	0.00
16/10/2009	\$ / R On 15-March-10	8.25	Put	Currency Future	866	937	866	937	0.00
16/10/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	896	828	896	828	0.00
16/10/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	157	179	157	179	0.00
16/10/2009	\$ / R On 14-June-10	7.60	Call	Currency Future	517	468	517	468	290.00
16/10/2009	\$ / R On 14-June-10	7.60	Put	Currency Future	428	469	428	469	130.00
16/10/2009	\$ / R On 14-June-10	7.75	Call	Currency Future	453	414	453	414	233.00
16/10/2009	\$ / R On 14-June-10	7.75	Put	Currency Future	514	565	514	565	0.00
16/10/2009	\$ / R On 14-June-10	8.50	Call	Currency Future	254	233	254	233	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-June-10	8.50	Put	Currency Future	1065	1134	1065	1134	0.00
16/10/2009	\$ / R On 13-September-10	7.70	Call	Currency Future	623	0	623	0	0.00
16/10/2009	\$ / R On 13-September-10	7.70	Put	Currency Future	507	0	507	0	0.00
16/10/2009	\$ / R On 13-September-10	7.85	Call	Currency Future	561	517	561	517	409.00
16/10/2009	\$ / R On 13-September-10	7.85	Put	Currency Future	594	642	594	642	0.00
16/10/2009	\$ / R On 14-December-09	7.00	Call	Currency Future	501	433	501	433	0.00
16/10/2009	\$ / R On 14-December-09	7.00	Put	Currency Future	67	87	67	87	0.00
16/10/2009	\$ / R On 14-December-09	7.35	Call	Currency Future	269	219	269	219	0.00
16/10/2009	\$ / R On 14-December-09	7.35	Put	Currency Future	184	223	184	223	0.00
16/10/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	135	110	135	110	1000.00
16/10/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	401	464	401	464	0.00
16/10/2009	\$ / R On 13-December-10	7.85	Call	Currency Future	694	644	694	644	0.00
16/10/2009	\$ / R On 13-December-10	7.85	Put	Currency Future	609	651	609	651	0.00
16/10/2009	\$ / R On 13-September-10	7.75	Call	Currency Future	601	553	601	553	0.00
16/10/2009	\$ / R On 13-September-10	7.75	Put	Currency Future	535	578	535	578	0.00
16/10/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	373	332	373	332	15890.00
16/10/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	361	410	361	410	0.00
16/10/2009	\$ / R On 14-June-10	7.20	Call	Currency Future	732	671	732	671	0.00
16/10/2009	\$ / R On 14-June-10	7.20	Put	Currency Future	243	272	243	272	0.00
16/10/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	472	431	472	431	0.00
16/10/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	483	532	483	532	0.00
16/10/2009	\$ / R On 14-June-10	8.00	Call	Currency Future	371	339	371	339	0.00
16/10/2009	\$ / R On 14-June-10	8.00	Put	Currency Future	682	740	682	740	0.00
16/10/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	218	180	218	180	0.00
16/10/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	234	284	234	284	0.00
16/10/2009	\$ / R On 13-December-10	7.95	Call	Currency Future	653	608	653	608	0.00
16/10/2009	\$ / R On 13-December-10	7.95	Put	Currency Future	669	715	669	715	0.00
16/10/2009	\$ / R On 15-March-10	7.20	Call	Currency Future	564	503	564	503	0.00
16/10/2009	\$ / R On 15-March-10	7.20	Put	Currency Future	202	231	202	231	110.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 15-March-10	7.75	Call	Currency Future	300	267	300	267	10.00
16/10/2009	\$ / R On 15-March-10	7.75	Put	Currency Future	488	545	488	545	100.00
16/10/2009	\$ / R On 15-March-10	8.70	Call	Currency Future	117	105	117	105	0.00
16/10/2009	\$ / R On 15-March-10	8.70	Put	Currency Future	1254	1333	1254	1333	0.00
16/10/2009	\$ / R On 14-June-10	7.15	Call	Currency Future	763	700	763	700	0.00
16/10/2009	\$ / R On 14-June-10	7.15	Put	Currency Future	224	252	224	252	0.00
16/10/2009	\$ / R On 14-June-10	7.65	Call	Currency Future	494	449	494	449	0.00
16/10/2009	\$ / R On 14-June-10	7.65	Put	Currency Future	455	500	455	500	0.00
16/10/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	435	397	435	397	200.00
16/10/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	546	599	546	599	300.00
16/10/2009	\$ / R On 14-June-10	9.10	Call	Currency Future	170	157	170	157	0.00
16/10/2009	\$ / R On 14-June-10	9.10	Put	Currency Future	1581	1658	1581	1658	0.00
16/10/2009	\$ / R On 14-December-09	7.25	Call	Currency Future	327	271	327	271	0.00
16/10/2009	\$ / R On 14-December-09	7.25	Put	Currency Future	142	175	142	175	100.00
16/10/2009	\$ / R On 14-December-09	7.40	Call	Currency Future	243	199	243	199	13513.00
16/10/2009	\$ / R On 14-December-09	7.40	Put	Currency Future	208	253	208	253	0.00
16/10/2009	\$ / R On 14-December-09	8.25	Call	Currency Future	48	38	48	38	100.00
16/10/2009	\$ / R On 14-December-09	8.25	Put	Currency Future	864	943	864	943	0.00
16/10/2009	\$ / R On 13-December-10	7.90	Call	Currency Future	673	626	673	626	0.00
16/10/2009	\$ / R On 13-December-10	7.90	Put	Currency Future	638	683	638	683	0.00
16/10/2009	\$ / R On 15-March-10	7.60	Call	Currency Future	353	315	353	315	17.00
16/10/2009	\$ / R On 15-March-10	7.60	Put	Currency Future	391	442	391	442	0.00
16/10/2009	\$ / R On 14-June-10	7.70	Call	Currency Future	472	431	472	431	0.00
16/10/2009	\$ / R On 14-June-10	7.70	Put	Currency Future	483	532	483	532	0.00
16/10/2009	\$ / R On 14-December-09	7.45	Call	Currency Future	218	180	218	180	21.00
16/10/2009	\$ / R On 14-December-09	7.45	Put	Currency Future	234	284	234	284	10.00
16/10/2009	\$ / R On 13-September-10	7.80	Call	Currency Future	580	534	580	534	0.00
16/10/2009	\$ / R On 13-September-10	7.80	Put	Currency Future	563	609	563	609	0.00
16/10/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	317	282	317	282	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	455	510	455	510	0.00
16/10/2009	\$ / R On 14-June-10	7.80	Call	Currency Future	435	397	435	397	21795.00
16/10/2009	\$ / R On 14-June-10	7.80	Put	Currency Future	546	599	546	599	0.00
16/10/2009	\$ / R On 13-September-10	7.95	Call	Currency Future	525	484	525	484	0.00
16/10/2009	\$ / R On 13-September-10	7.95	Put	Currency Future	659	709	659	709	0.00
16/10/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	180	148	180	148	0.00
16/10/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	296	352	296	352	0.00
16/10/2009	\$ / R On 13-December-10	8.05	Call	Currency Future	617	574	617	574	0.00
16/10/2009	\$ / R On 13-December-10	8.05	Put	Currency Future	733	781	733	781	0.00
16/10/2009	\$ / R On 13-September-10	7.90	Call	Currency Future	543	500	543	500	0.00
16/10/2009	\$ / R On 13-September-10	7.90	Put	Currency Future	626	675	626	675	0.00
16/10/2009	\$ / R On 14-December-09	7.50	Call	Currency Future	198	163	198	163	747.00
16/10/2009	\$ / R On 14-December-09	7.50	Put	Currency Future	264	318	264	318	0.00
16/10/2009	\$ / R On 13-December-10	8.00	Call	Currency Future	635	591	635	591	0.00
16/10/2009	\$ / R On 13-December-10	8.00	Put	Currency Future	700	748	700	748	0.00
16/10/2009	\$ / R On 15-March-10	7.80	Call	Currency Future	285	253	285	253	0.00
16/10/2009	\$ / R On 15-March-10	7.80	Put	Currency Future	522	581	522	581	0.00
16/10/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	386	352	386	352	0.00
16/10/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	647	704	647	704	0.00
16/10/2009	\$ / R On 13-September-10	8.05	Call	Currency Future	492	453	492	453	0.00
16/10/2009	\$ / R On 13-September-10	8.05	Put	Currency Future	726	778	726	778	0.00
16/10/2009	\$ / R On 14-December-09	7.65	Call	Currency Future	149	122	149	122	0.00
16/10/2009	\$ / R On 14-December-09	7.65	Put	Currency Future	364	426	364	426	0.00
16/10/2009	\$ / R On 13-December-10	8.20	Call	Currency Future	568	528	568	528	0.00
16/10/2009	\$ / R On 13-December-10	8.20	Put	Currency Future	833	885	833	885	0.00
16/10/2009	\$ / R On 15-March-10	7.90	Call	Currency Future	256	228	256	228	0.00
16/10/2009	\$ / R On 15-March-10	7.90	Put	Currency Future	594	655	594	655	0.00
16/10/2009	\$ / R On 13-September-10	8.15	Call	Currency Future	462	425	462	425	0.00
16/10/2009	\$ / R On 13-September-10	8.15	Put	Currency Future	795	850	795	850	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	123	100	123	100	0.00
16/10/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	438	504	438	504	0.00
16/10/2009	\$ / R On 13-December-10	8.25	Call	Currency Future	553	514	553	514	0.00
16/10/2009	\$ / R On 13-December-10	8.25	Put	Currency Future	868	921	868	921	0.00
16/10/2009	\$ / R On 14-June-10	8.05	Call	Currency Future	357	326	357	326	0.00
16/10/2009	\$ / R On 14-June-10	8.05	Put	Currency Future	718	777	718	777	0.00
16/10/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	112	91	112	91	10.00
16/10/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	477	545	477	545	0.00
16/10/2009	\$ / R On 13-December-10	8.30	Call	Currency Future	538	500	538	500	0.00
16/10/2009	\$ / R On 13-December-10	8.30	Put	Currency Future	903	957	903	957	0.00
16/10/2009	\$ / R On 15-March-10	7.65	Call	Currency Future	334	298	334	298	279.00
16/10/2009	\$ / R On 15-March-10	7.65	Put	Currency Future	422	475	422	475	0.00
16/10/2009	\$ / R On 14-December-09	7.55	Call	Currency Future	180	148	180	148	0.00
16/10/2009	\$ / R On 14-December-09	7.55	Put	Currency Future	296	352	296	352	0.00
16/10/2009	\$ / R On 15-March-10	7.00	Call	Currency Future	698	630	698	630	0.00
16/10/2009	\$ / R On 15-March-10	7.00	Put	Currency Future	135	157	135	157	4000.00
16/10/2009	\$ / R On 15-March-10	7.85	Call	Currency Future	270	240	270	240	4000.00
16/10/2009	\$ / R On 15-March-10	7.85	Put	Currency Future	558	618	558	618	0.00
16/10/2009	\$ / R On 13-September-10	7.85	Call	Currency Future	561	517	561	517	0.00
16/10/2009	\$ / R On 13-September-10	7.85	Put	Currency Future	594	642	594	642	0.00
16/10/2009	\$ / R On 14-June-10	7.85	Call	Currency Future	418	382	418	382	0.00
16/10/2009	\$ / R On 14-June-10	7.85	Put	Currency Future	579	633	579	633	0.00
16/10/2009	\$ / R On 14-December-09	7.60	Call	Currency Future	164	134	164	134	39.00
16/10/2009	\$ / R On 14-December-09	7.60	Put	Currency Future	329	388	329	388	0.00
16/10/2009	\$ / R On 13-December-10	8.10	Call	Currency Future	600	558	600	558	0.00
16/10/2009	\$ / R On 13-December-10	8.10	Put	Currency Future	766	815	766	815	0.00
16/10/2009	\$ / R On 14-December-09	8.00	Call	Currency Future	76	61	76	61	2560.00
16/10/2009	\$ / R On 14-December-09	8.00	Put	Currency Future	642	716	642	716	0.00
16/10/2009	\$ / R On 14-June-10	8.25	Call	Currency Future	306	280	306	280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-June-10	8.25	Put	Currency Future	867	931	867	931	0.00
16/10/2009	\$ / R On 14-June-10	8.30	Call	Currency Future	295	269	295	269	140.00
16/10/2009	\$ / R On 14-June-10	8.30	Put	Currency Future	905	971	905	971	0.00
16/10/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	40	32	40	32	50.00
16/10/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	956	1036	956	1036	0.00
16/10/2009	\$ / R On 13-December-10	8.55	Call	Currency Future	470	437	470	437	0.00
16/10/2009	\$ / R On 13-December-10	8.55	Put	Currency Future	1086	1144	1086	1144	0.00
16/10/2009	\$ / R On 13-December-10	8.60	Call	Currency Future	458	426	458	426	117.00
16/10/2009	\$ / R On 13-December-10	8.60	Put	Currency Future	1124	1183	1124	1183	0.00
16/10/2009	\$ / R On 15-March-10	8.15	Call	Currency Future	197	176	197	176	279.00
16/10/2009	\$ / R On 15-March-10	8.15	Put	Currency Future	785	854	785	854	0.00
16/10/2009	\$ / R On 13-September-10	8.40	Call	Currency Future	395	364	395	364	585.00
16/10/2009	\$ / R On 13-September-10	8.40	Put	Currency Future	979	1039	979	1039	0.00
16/10/2009	\$ / R On 14-December-09	7.90	Call	Currency Future	92	74	92	74	1700.00
16/10/2009	\$ / R On 14-December-09	7.90	Put	Currency Future	558	629	558	629	100.00
16/10/2009	\$ / R On 14-December-09	7.75	Call	Currency Future	123	100	123	100	0.00
16/10/2009	\$ / R On 14-December-09	7.75	Put	Currency Future	438	504	438	504	200.00
16/10/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	69	56	69	56	100.00
16/10/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	685	760	685	760	0.00
16/10/2009	\$ / R On 14-June-10	7.95	Call	Currency Future	386	352	386	352	0.00
16/10/2009	\$ / R On 14-June-10	7.95	Put	Currency Future	647	704	647	704	0.00
16/10/2009	\$ / R On 13-September-10	8.10	Call	Currency Future	477	439	477	439	0.00
16/10/2009	\$ / R On 13-September-10	8.10	Put	Currency Future	760	814	760	814	0.00
16/10/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	135	110	135	110	0.00
16/10/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	401	464	401	464	0.00
16/10/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	11	9	11	9	100.00
16/10/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1776	1863	1776	1863	0.00
16/10/2009	\$ / R On 15-March-10	7.70	Call	Currency Future	317	282	317	282	0.00
16/10/2009	\$ / R On 15-March-10	7.70	Put	Currency Future	455	510	455	510	0.00

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16/10/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	20	19	20	19	18339.00
16/10/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3508	3596	3508	3596	0.00
16/10/2009	\$ / R On 15-March-10	12.30	Call	Currency Future	6	5	6	5	28586.00
16/10/2009	\$ / R On 15-March-10	12.30	Put	Currency Future	4743	4832	4743	4832	0.00
16/10/2009	\$ / R On 15-March-10	8.50	Call	Currency Future	140	126	140	126	15890.00
16/10/2009	\$ / R On 15-March-10	8.50	Put	Currency Future	1078	1153	1078	1153	0.00
16/10/2009	\$ / R On 15-March-10	9.15	Call	Currency Future	80	73	80	73	18339.00
16/10/2009	\$ / R On 15-March-10	9.15	Put	Currency Future	1668	1750	1668	1750	0.00
16/10/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	47	42	47	42	28586.00
16/10/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	2334	2420	2334	2420	0.00
16/10/2009	\$ / R On 14-June-10	12.15	Call	Currency Future	37	34	37	34	29759.00
16/10/2009	\$ / R On 14-June-10	12.15	Put	Currency Future	4498	4586	4498	4586	0.00
16/10/2009	\$ / R On 14-June-10	13.40	Call	Currency Future	22	21	22	21	0.00
16/10/2009	\$ / R On 14-June-10	13.40	Put	Currency Future	5733	5822	5733	5822	0.00
16/10/2009	\$ / R On 14-June-10	17.50	Call	Currency Future	2	2	2	2	0.00
16/10/2009	\$ / R On 14-June-10	17.50	Put	Currency Future	9813	9903	9813	9903	0.00
16/10/2009	\$ / R On 14-June-10	7.90	Call	Currency Future	402	367	402	367	0.00
16/10/2009	\$ / R On 14-June-10	7.90	Put	Currency Future	613	668	613	668	0.00
16/10/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	142	132	142	132	3163.00
16/10/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1853	1933	1853	1933	0.00
16/10/2009	\$ / R On 14-December-09	12.20	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	12.20	Put	Currency Future	4766	4854	4766	4854	0.00
16/10/2009	\$ / R On 14-December-09	13.40	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	13.40	Put	Currency Future	5966	6054	5966	6054	0.00
16/10/2009	\$ / R On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	14.60	Put	Currency Future	7166	7254	7166	7254	0.00
16/10/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	16	13	16	13	15512.00
16/10/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1482	1567	1482	1567	0.00
16/10/2009	\$ / R On 13-December-10	8.15	Call	Currency Future	584	543	584	543	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 13-December-10	8.15	Put	Currency Future	799	850	799	850	0.00
16/10/2009	\$ / R On 15-March-10	8.35	Call	Currency Future	162	145	162	145	0.00
16/10/2009	\$ / R On 15-March-10	8.35	Put	Currency Future	950	1022	950	1022	0.00
16/10/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	55	50	55	50	0.00
16/10/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	2143	2227	2143	2227	0.00
16/10/2009	\$ / R On 14-June-10	10.00	Call	Currency Future	101	94	101	94	0.00
16/10/2009	\$ / R On 14-June-10	10.00	Put	Currency Future	2412	2495	2412	2495	0.00
16/10/2009	\$ / R On 14-June-10	8.40	Call	Currency Future	274	250	274	250	0.00
16/10/2009	\$ / R On 14-June-10	8.40	Put	Currency Future	984	1052	984	1052	0.00
16/10/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	358	300	358	300	0.00
16/10/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	124	154	124	154	5000.00
16/10/2009	\$ / R On 15-March-10	8.05	Call	Currency Future	219	195	219	195	0.00
16/10/2009	\$ / R On 15-March-10	8.05	Put	Currency Future	707	772	707	772	0.00
16/10/2009	\$ / R On 14-June-10	8.15	Call	Currency Future	330	302	330	302	0.00
16/10/2009	\$ / R On 14-June-10	8.15	Put	Currency Future	791	853	791	853	0.00
16/10/2009	\$ / R On 13-September-10	8.30	Call	Currency Future	420	387	420	387	0.00
16/10/2009	\$ / R On 13-September-10	8.30	Put	Currency Future	904	962	904	962	0.00
16/10/2009	\$ / R On 13-December-10	8.40	Call	Currency Future	509	474	509	474	0.00
16/10/2009	\$ / R On 13-December-10	8.40	Put	Currency Future	975	1031	975	1031	0.00
16/10/2009	\$ / R On 13-December-10	8.50	Call	Currency Future	483	449	483	449	0.00
16/10/2009	\$ / R On 13-December-10	8.50	Put	Currency Future	1048	1106	1048	1106	0.00
16/10/2009	\$ / R On 14-June-10	8.20	Call	Currency Future	318	290	318	290	0.00
16/10/2009	\$ / R On 14-June-10	8.20	Put	Currency Future	829	892	829	892	0.00
16/10/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	84	68	84	68	200.00
16/10/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	599	672	599	672	0.00
16/10/2009	\$ / R On 13-December-10	8.45	Call	Currency Future	496	461	496	461	0.00
16/10/2009	\$ / R On 13-December-10	8.45	Put	Currency Future	1011	1068	1011	1068	0.00
16/10/2009	\$ / R On 15-March-10	8.10	Call	Currency Future	208	185	208	185	0.00
16/10/2009	\$ / R On 15-March-10	8.10	Put	Currency Future	746	813	746	813	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 15-March-10	8.00	Call	Currency Future	230	205	230	205	0.00
16/10/2009	\$ / R On 15-March-10	8.00	Put	Currency Future	668	733	668	733	0.00
16/10/2009	\$ / R On 13-September-10	8.25	Call	Currency Future	433	399	433	399	0.00
16/10/2009	\$ / R On 13-September-10	8.25	Put	Currency Future	867	924	867	924	0.00
16/10/2009	\$ / R On 14-December-09	7.95	Call	Currency Future	84	68	84	68	0.00
16/10/2009	\$ / R On 14-December-09	7.95	Put	Currency Future	599	672	599	672	0.00
16/10/2009	\$ / R On 15-March-10	8.20	Call	Currency Future	188	168	188	168	0.00
16/10/2009	\$ / R On 15-March-10	8.20	Put	Currency Future	826	895	826	895	0.00
16/10/2009	\$ / R On 14-June-10	8.35	Call	Currency Future	284	260	284	260	0.00
16/10/2009	\$ / R On 14-June-10	8.35	Put	Currency Future	945	1011	945	1011	0.00
16/10/2009	\$ / R On 14-December-09	8.10	Call	Currency Future	63	51	63	51	0.00
16/10/2009	\$ / R On 14-December-09	8.10	Put	Currency Future	729	805	729	805	0.00
16/10/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	53	42	53	42	87.00
16/10/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	818	896	818	896	0.00
16/10/2009	\$ / R On 15-March-10	8.45	Call	Currency Future	147	132	147	132	0.00
16/10/2009	\$ / R On 15-March-10	8.45	Put	Currency Future	1035	1109	1035	1109	0.00
16/10/2009	\$ / R On 14-June-10	8.60	Call	Currency Future	237	217	237	217	0.00
16/10/2009	\$ / R On 14-June-10	8.60	Put	Currency Future	1148	1218	1148	1218	0.00
16/10/2009	\$ / R On 15-March-10	8.40	Call	Currency Future	154	138	154	138	0.00
16/10/2009	\$ / R On 15-March-10	8.40	Put	Currency Future	992	1065	992	1065	0.00
16/10/2009	\$ / R On 14-June-10	8.45	Call	Currency Future	264	241	264	241	0.00
16/10/2009	\$ / R On 14-June-10	8.45	Put	Currency Future	1025	1093	1025	1093	0.00
16/10/2009	\$ / R On 14-June-10	8.55	Call	Currency Future	245	225	245	225	0.00
16/10/2009	\$ / R On 14-June-10	8.55	Put	Currency Future	1106	1176	1106	1176	0.00
16/10/2009	\$ / R On 14-December-09	8.20	Call	Currency Future	53	42	53	42	0.00
16/10/2009	\$ / R On 14-December-09	8.20	Put	Currency Future	818	896	818	896	0.00
16/10/2009	\$ / R On 14-June-10	8.65	Call	Currency Future	229	210	229	210	0.00
16/10/2009	\$ / R On 14-June-10	8.65	Put	Currency Future	1189	1261	1189	1261	0.00
16/10/2009	\$ / R On 15-March-10	8.30	Call	Currency Future	170	152	170	152	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 15-March-10	8.30	Put	Currency Future	908	979	908	979	0.00
16/10/2009	\$ / R On 14-December-09	13.00	Call	Currency Future	0	0	0	0	9676.00
16/10/2009	\$ / R On 14-December-09	13.00	Put	Currency Future	5566	5654	5566	5654	0.00
16/10/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	1	1	1	1	260.00
16/10/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	3116	3205	3116	3205	0.00
16/10/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	0	0	0	0	1184.00
16/10/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4866	4954	4866	4954	0.00
16/10/2009	\$ / R On 14-December-09	9.90	Call	Currency Future	3	2	3	2	11185.00
16/10/2009	\$ / R On 14-December-09	9.90	Put	Currency Future	2469	2557	2469	2557	0.00
16/10/2009	\$ / R On 14-June-10	9.20	Call	Currency Future	160	148	160	148	21795.00
16/10/2009	\$ / R On 14-June-10	9.20	Put	Currency Future	1671	1749	1671	1749	0.00
16/10/2009	\$ / R On 14-December-09	8.05	Call	Currency Future	69	56	69	56	0.00
16/10/2009	\$ / R On 14-December-09	8.05	Put	Currency Future	685	760	685	760	0.00
16/10/2009	\$ / R On 14-December-09	7.85	Call	Currency Future	101	82	101	82	0.00
16/10/2009	\$ / R On 14-December-09	7.85	Put	Currency Future	517	586	517	586	0.00
16/10/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	19	15	19	15	75.00
16/10/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1385	1469	1385	1469	0.00
16/10/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	22	18	22	18	0.00
16/10/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	1288	1372	1288	1372	0.00
16/10/2009	\$ / R On 14-December-09	8.15	Call	Currency Future	58	46	58	46	0.00
16/10/2009	\$ / R On 14-December-09	8.15	Put	Currency Future	773	850	773	850	0.00
16/10/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	44	35	44	35	0.00
16/10/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	909	989	909	989	0.00
16/10/2009	\$ / R On 15-March-10	8.55	Call	Currency Future	134	120	134	120	0.00
16/10/2009	\$ / R On 15-March-10	8.55	Put	Currency Future	1122	1198	1122	1198	0.00
16/10/2009	\$ / R On 14-June-10	8.70	Call	Currency Future	221	203	221	203	0.00
16/10/2009	\$ / R On 14-June-10	8.70	Put	Currency Future	1232	1304	1232	1304	0.00
16/10/2009	\$ / R On 14-December-09	8.40	Call	Currency Future	37	29	37	29	247.00
16/10/2009	\$ / R On 14-December-09	8.40	Put	Currency Future	1002	1084	1002	1084	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 15-March-10	8.65	Call	Currency Future	122	110	122	110	0.00
16/10/2009	\$ / R On 15-March-10	8.65	Put	Currency Future	1210	1287	1210	1287	0.00
16/10/2009	\$ / R On 14-June-10	8.80	Call	Currency Future	206	190	206	190	0.00
16/10/2009	\$ / R On 14-June-10	8.80	Put	Currency Future	1317	1391	1317	1391	0.00
16/10/2009	\$ / R On 14-December-09	8.50	Call	Currency Future	31	25	31	25	0.00
16/10/2009	\$ / R On 14-December-09	8.50	Put	Currency Future	1097	1179	1097	1179	0.00
16/10/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	29	23	29	23	0.00
16/10/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	1144	1227	1144	1227	0.00
16/10/2009	\$ / R On 15-March-10	8.60	Call	Currency Future	128	115	128	115	0.00
16/10/2009	\$ / R On 15-March-10	8.60	Put	Currency Future	1165	1242	1165	1242	0.00
16/10/2009	\$ / R On 14-June-10	8.75	Call	Currency Future	213	196	213	196	0.00
16/10/2009	\$ / R On 14-June-10	8.75	Put	Currency Future	1274	1347	1274	1347	0.00
16/10/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	34	27	34	27	0.00
16/10/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	1049	1131	1049	1131	0.00
16/10/2009	\$ / R On 14-December-09	8.30	Call	Currency Future	44	35	44	35	0.00
16/10/2009	\$ / R On 14-December-09	8.30	Put	Currency Future	909	989	909	989	0.00
16/10/2009	\$ / R On 14-December-09	8.45	Call	Currency Future	34	27	34	27	0.00
16/10/2009	\$ / R On 14-December-09	8.45	Put	Currency Future	1049	1131	1049	1131	0.00
16/10/2009	\$ / R On 14-December-09	8.35	Call	Currency Future	40	32	40	32	0.00
16/10/2009	\$ / R On 14-December-09	8.35	Put	Currency Future	956	1036	956	1036	0.00
16/10/2009	\$ / R On 14-December-09	9.50	Call	Currency Future	7	5	7	5	3000.00
16/10/2009	\$ / R On 14-December-09	9.50	Put	Currency Future	2073	2159	2073	2159	0.00
16/10/2009	\$ / R On 14-December-09	8.55	Call	Currency Future	29	23	29	23	0.00
16/10/2009	\$ / R On 14-December-09	8.55	Put	Currency Future	1144	1227	1144	1227	0.00
16/10/2009	\$ / R On 14-June-10	8.85	Call	Currency Future	200	184	200	184	0.00
16/10/2009	\$ / R On 14-June-10	8.85	Put	Currency Future	1360	1435	1360	1435	0.00
16/10/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	26	21	26	21	0.00
16/10/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	1192	1275	1192	1275	0.00
16/10/2009	\$ / R On 15-March-10	8.75	Call	Currency Future	112	101	112	101	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 15-March-10	8.75	Put	Currency Future	1299	1378	1299	1378	0.00
16/10/2009	\$ / R On 14-December-09	8.60	Call	Currency Future	26	21	26	21	0.00
16/10/2009	\$ / R On 14-December-09	8.60	Put	Currency Future	1192	1275	1192	1275	0.00
16/10/2009	\$ / R On 15-March-10	8.90	Call	Currency Future	98	89	98	89	0.00
16/10/2009	\$ / R On 15-March-10	8.90	Put	Currency Future	1436	1516	1436	1516	0.00
16/10/2009	\$ / R On 14-June-10	9.00	Call	Currency Future	181	167	181	167	0.00
16/10/2009	\$ / R On 14-June-10	9.00	Put	Currency Future	1492	1568	1492	1568	0.00
16/10/2009	\$ / R On 14-December-09	8.75	Call	Currency Future	21	16	21	16	0.00
16/10/2009	\$ / R On 14-December-09	8.75	Put	Currency Future	1336	1421	1336	1421	0.00
16/10/2009	\$ / R On 14-June-10	8.90	Call	Currency Future	193	178	193	178	0.00
16/10/2009	\$ / R On 14-June-10	8.90	Put	Currency Future	1404	1479	1404	1479	0.00
16/10/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	24	19	24	19	0.00
16/10/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	1240	1323	1240	1323	0.00
16/10/2009	\$ / R On 14-June-10	9.05	Call	Currency Future	175	162	175	162	0.00
16/10/2009	\$ / R On 14-June-10	9.05	Put	Currency Future	1536	1613	1536	1613	0.00
16/10/2009	\$ / R On 15-March-10	9.05	Call	Currency Future	87	79	87	79	0.00
16/10/2009	\$ / R On 15-March-10	9.05	Put	Currency Future	1574	1656	1574	1656	0.00
16/10/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	15	12	15	12	0.00
16/10/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1531	1616	1531	1616	0.00
16/10/2009	\$ / R On 14-June-10	9.15	Call	Currency Future	165	152	165	152	21978.00
16/10/2009	\$ / R On 14-June-10	9.15	Put	Currency Future	1626	1704	1626	1704	0.00
16/10/2009	\$ / R On 14-December-09	8.90	Call	Currency Future	16	13	16	13	0.00
16/10/2009	\$ / R On 14-December-09	8.90	Put	Currency Future	1482	1567	1482	1567	0.00
16/10/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	94	85	94	85	0.00
16/10/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1482	1563	1482	1563	0.00
16/10/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	18	14	18	14	0.00
16/10/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1433	1518	1433	1518	0.00
16/10/2009	\$ / R On 15-March-10	8.85	Call	Currency Future	102	93	102	93	0.00
16/10/2009	\$ / R On 15-March-10	8.85	Put	Currency Future	1390	1470	1390	1470	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-June-10	8.95	Call	Currency Future	187	172	187	172	0.00
16/10/2009	\$ / R On 14-June-10	8.95	Put	Currency Future	1448	1524	1448	1524	0.00
16/10/2009	\$ / R On 14-December-09	8.70	Call	Currency Future	22	18	22	18	0.00
16/10/2009	\$ / R On 14-December-09	8.70	Put	Currency Future	1288	1372	1288	1372	0.00
16/10/2009	\$ / R On 14-December-09	9.00	Call	Currency Future	14	11	14	11	0.00
16/10/2009	\$ / R On 14-December-09	9.00	Put	Currency Future	1580	1665	1580	1665	0.00
16/10/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	71	65	71	65	0.00
16/10/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1809	1893	1809	1893	0.00
16/10/2009	\$ / R On 14-December-09	9.15	Call	Currency Future	12	9	12	9	0.00
16/10/2009	\$ / R On 14-December-09	9.15	Put	Currency Future	1727	1813	1727	1813	0.00
16/10/2009	\$ / R On 15-March-10	9.40	Call	Currency Future	66	61	66	61	0.00
16/10/2009	\$ / R On 15-March-10	9.40	Put	Currency Future	1904	1988	1904	1988	0.00
16/10/2009	\$ / R On 14-June-10	9.50	Call	Currency Future	134	125	134	125	0.00
16/10/2009	\$ / R On 14-June-10	9.50	Put	Currency Future	1945	2026	1945	2026	0.00
16/10/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	9	8	9	8	0.00
16/10/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1875	1962	1875	1962	0.00
16/10/2009	\$ / R On 15-March-10	9.55	Call	Currency Future	60	54	60	54	0.00
16/10/2009	\$ / R On 15-March-10	9.55	Put	Currency Future	2047	2132	2047	2132	0.00
16/10/2009	\$ / R On 14-June-10	9.65	Call	Currency Future	124	115	124	115	0.00
16/10/2009	\$ / R On 14-June-10	9.65	Put	Currency Future	2085	2166	2085	2166	0.00
16/10/2009	\$ / R On 14-December-09	9.40	Call	Currency Future	8	6	8	6	0.00
16/10/2009	\$ / R On 14-December-09	9.40	Put	Currency Future	1974	2060	1974	2060	0.00
16/10/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	8	6	8	6	0.00
16/10/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	2023	2110	2023	2110	0.00
16/10/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	64	59	64	59	0.00
16/10/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1952	2036	1952	2036	0.00
16/10/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	131	122	131	122	0.00
16/10/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1991	2073	1991	2073	0.00
16/10/2009	\$ / R On 14-December-09	9.30	Call	Currency Future	9	8	9	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
16/10/2009	\$ / R On 14-December-09	9.30	Put	Currency Future	1875	1962	1875	1962	0.00
16/10/2009	\$ / R On 15-March-10	9.65	Call	Currency Future	55	50	55	50	0.00
16/10/2009	\$ / R On 15-March-10	9.65	Put	Currency Future	2143	2227	2143	2227	0.00
16/10/2009	\$ / R On 14-June-10	9.75	Call	Currency Future	117	108	117	108	0.00
16/10/2009	\$ / R On 14-June-10	9.75	Put	Currency Future	2178	2260	2178	2260	0.00
16/10/2009	\$ / R On 14-December-09	9.55	Call	Currency Future	6	5	6	5	0.00
16/10/2009	\$ / R On 14-December-09	9.55	Put	Currency Future	2122	2209	2122	2209	0.00
16/10/2009	\$ / R On 14-June-10	9.60	Call	Currency Future	127	119	127	119	0.00
16/10/2009	\$ / R On 14-June-10	9.60	Put	Currency Future	2038	2120	2038	2120	0.00
16/10/2009	\$ / R On 15-March-10	11.50	Call	Currency Future	16	14	16	14	0.00
16/10/2009	\$ / R On 15-March-10	11.50	Put	Currency Future	3953	4041	3953	4041	0.00
16/10/2009	\$ / R On 14-June-10	11.90	Call	Currency Future	41	39	41	39	21978.00
16/10/2009	\$ / R On 14-June-10	11.90	Put	Currency Future	4252	4340	4252	4340	0.00
16/10/2009	\$ / R On 14-December-09	9.45	Call	Currency Future	8	6	8	6	0.00
16/10/2009	\$ / R On 14-December-09	9.45	Put	Currency Future	2023	2110	2023	2110	0.00
16/10/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	57	52	57	52	0.00
16/10/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	2095	2179	2095	2179	0.00
16/10/2009	\$ / R On 14-June-10	9.70	Call	Currency Future	121	112	121	112	0.00
16/10/2009	\$ / R On 14-June-10	9.70	Put	Currency Future	2131	2213	2131	2213	0.00
16/10/2009	\$ / R On 15-March-10	9.90	Call	Currency Future	45	41	45	41	0.00
16/10/2009	\$ / R On 15-March-10	9.90	Put	Currency Future	2383	2468	2383	2468	0.00
16/10/2009	\$ / R On 14-December-09	9.80	Call	Currency Future	4	3	4	3	0.00
16/10/2009	\$ / R On 14-December-09	9.80	Put	Currency Future	2369	2457	2369	2457	0.00
16/10/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	40	36	40	36	0.00
16/10/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2528	2614	2528	2614	0.00
16/10/2009	\$ / R On 14-June-10	10.15	Call	Currency Future	93	86	93	86	0.00
16/10/2009	\$ / R On 14-June-10	10.15	Put	Currency Future	2554	2638	2554	2638	0.00
16/10/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	33	30	33	30	0.00
16/10/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2771	2858	2771	2858	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	81	76	81	76	0.00
16/10/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2792	2877	2792	2877	0.00
16/10/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	2	2	2	2	0.00
16/10/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2717	2806	2717	2806	0.00
16/10/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	38	35	38	35	0.00
16/10/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2576	2662	2576	2662	0.00
16/10/2009	\$ / R On 14-June-10	10.20	Call	Currency Future	90	84	90	84	0.00
16/10/2009	\$ / R On 14-June-10	10.20	Put	Currency Future	2601	2685	2601	2685	0.00
16/10/2009	\$ / R On 14-December-09	10.00	Call	Currency Future	3	2	3	2	0.00
16/10/2009	\$ / R On 14-December-09	10.00	Put	Currency Future	2568	2656	2568	2656	0.00
16/10/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	43	39	43	39	0.00
16/10/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2431	2517	2431	2517	0.00
16/10/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	98	91	98	91	0.00
16/10/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2459	2542	2459	2542	0.00
16/10/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	3	3	3	3	0.00
16/10/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	2419	2507	2419	2507	0.00
16/10/2009	\$ / R On 14-June-10	9.40	Call	Currency Future	142	132	142	132	26596.00
16/10/2009	\$ / R On 14-June-10	9.40	Put	Currency Future	1853	1933	1853	1933	0.00
16/10/2009	\$ / R On 15-March-10	9.95	Call	Currency Future	43	39	43	39	0.00
16/10/2009	\$ / R On 15-March-10	9.95	Put	Currency Future	2431	2517	2431	2517	0.00
16/10/2009	\$ / R On 14-December-09	9.85	Call	Currency Future	3	3	3	3	0.00
16/10/2009	\$ / R On 14-December-09	9.85	Put	Currency Future	2419	2507	2419	2507	0.00
16/10/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	37	34	37	34	0.00
16/10/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2625	2711	2625	2711	0.00
16/10/2009	\$ / R On 14-December-09	10.05	Call	Currency Future	2	2	2	2	0.00
16/10/2009	\$ / R On 14-December-09	10.05	Put	Currency Future	2618	2706	2618	2706	0.00
16/10/2009	\$ / R On 15-March-10	10.15	Call	Currency Future	37	34	37	34	0.00
16/10/2009	\$ / R On 15-March-10	10.15	Put	Currency Future	2625	2711	2625	2711	0.00
16/10/2009	\$ / R On 15-March-10	10.50	Call	Currency Future	29	26	29	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
16/10/2009	\$ / R On 15-March-10	10.50	Put	Currency Future	2966	3054	2966	3054	0.00
16/10/2009	\$ / R On 14-December-09	10.35	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-December-09	10.35	Put	Currency Future	2917	3005	2917	3005	0.00
16/10/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	28	26	28	26	0.00
16/10/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	3016	3103	3016	3103	0.00
16/10/2009	\$ / R On 14-December-09	10.45	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-December-09	10.45	Put	Currency Future	3017	3105	3017	3105	0.00
16/10/2009	\$ / R On 15-March-10	10.45	Call	Currency Future	30	27	30	27	0.00
16/10/2009	\$ / R On 15-March-10	10.45	Put	Currency Future	2918	3005	2918	3005	0.00
16/10/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	27	25	27	25	0.00
16/10/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3065	3152	3065	3152	0.00
16/10/2009	\$ / R On 14-December-09	10.50	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-December-09	10.50	Put	Currency Future	3066	3155	3066	3155	0.00
16/10/2009	\$ / R On 15-March-10	10.75	Call	Currency Future	24	22	24	22	0.00
16/10/2009	\$ / R On 15-March-10	10.75	Put	Currency Future	3212	3300	3212	3300	0.00
16/10/2009	\$ / R On 14-December-09	10.60	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-December-09	10.60	Put	Currency Future	3166	3255	3166	3255	0.00
16/10/2009	\$ / R On 15-March-10	11.00	Call	Currency Future	21	19	21	19	0.00
16/10/2009	\$ / R On 15-March-10	11.00	Put	Currency Future	3459	3547	3459	3547	0.00
16/10/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	1	0	1	0	0.00
16/10/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	3366	3455	3366	3455	0.00
16/10/2009	\$ / R On 15-March-10	11.25	Call	Currency Future	18	17	18	17	0.00
16/10/2009	\$ / R On 15-March-10	11.25	Put	Currency Future	3706	3794	3706	3794	0.00
16/10/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3616	3704	3616	3704	0.00
16/10/2009	\$ / R On 15-March-10	11.20	Call	Currency Future	18	17	18	17	0.00
16/10/2009	\$ / R On 15-March-10	11.20	Put	Currency Future	3656	3745	3656	3745	0.00
16/10/2009	\$ / R On 14-December-09	11.00	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.00	Put	Currency Future	3566	3654	3566	3654	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	20	18	20	18	0.00
16/10/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3557	3646	3557	3646	0.00
16/10/2009	\$ / R On 14-December-09	10.90	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	10.90	Put	Currency Future	3466	3554	3466	3554	0.00
16/10/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	19	18	19	18	0.00
16/10/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3607	3695	3607	3695	0.00
16/10/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	23	21	23	21	0.00
16/10/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3311	3398	3311	3398	0.00
16/10/2009	\$ / R On 14-December-09	10.30	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-December-09	10.30	Put	Currency Future	2867	2955	2867	2955	0.00
16/10/2009	\$ / R On 14-December-09	10.40	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-December-09	10.40	Put	Currency Future	2967	3055	2967	3055	0.00
16/10/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	24	22	24	22	0.00
16/10/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3261	3349	3261	3349	0.00
16/10/2009	\$ / R On 14-December-09	10.65	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-December-09	10.65	Put	Currency Future	3216	3305	3216	3305	0.00
16/10/2009	\$ / R On 14-December-09	10.75	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-December-09	10.75	Put	Currency Future	3316	3405	3316	3405	0.00
16/10/2009	\$ / R On 14-December-09	10.80	Call	Currency Future	1	0	1	0	0.00
16/10/2009	\$ / R On 14-December-09	10.80	Put	Currency Future	3366	3455	3366	3455	0.00
16/10/2009	\$ / R On 15-March-10	10.95	Call	Currency Future	21	20	21	20	0.00
16/10/2009	\$ / R On 15-March-10	10.95	Put	Currency Future	3409	3497	3409	3497	0.00
16/10/2009	\$ / R On 15-March-10	11.05	Call	Currency Future	20	19	20	19	0.00
16/10/2009	\$ / R On 15-March-10	11.05	Put	Currency Future	3508	3596	3508	3596	0.00
16/10/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	22	20	22	20	0.00
16/10/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3360	3448	3360	3448	0.00
16/10/2009	\$ / R On 15-March-10	10.70	Call	Currency Future	25	23	25	23	0.00
16/10/2009	\$ / R On 15-March-10	10.70	Put	Currency Future	3163	3251	3163	3251	0.00
16/10/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	2	1	2	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
16/10/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2767	2855	2767	2855	0.00
16/10/2009	\$ / R On 15-March-10	10.60	Call	Currency Future	27	25	27	25	0.00
16/10/2009	\$ / R On 15-March-10	10.60	Put	Currency Future	3065	3152	3065	3152	0.00
16/10/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	2	2	2	2	0.00
16/10/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2668	2756	2668	2756	0.00
16/10/2009	\$ / R On 15-March-10	10.80	Call	Currency Future	24	22	24	22	0.00
16/10/2009	\$ / R On 15-March-10	10.80	Put	Currency Future	3261	3349	3261	3349	0.00
16/10/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	17	16	17	16	0.00
16/10/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3755	3844	3755	3844	0.00
16/10/2009	\$ / R On 15-March-10	11.44	Call	Currency Future	16	15	16	15	0.00
16/10/2009	\$ / R On 15-March-10	11.44	Put	Currency Future	3894	3982	3894	3982	0.00
16/10/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	17	16	17	16	0.00
16/10/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3805	3893	3805	3893	0.00
16/10/2009	\$ / R On 14-December-09	10.55	Call	Currency Future	1	1	1	1	9530.00
16/10/2009	\$ / R On 14-December-09	10.55	Put	Currency Future	3116	3205	3116	3205	0.00
16/10/2009	\$ / R On 15-March-10	11.35	Call	Currency Future	17	16	17	16	0.00
16/10/2009	\$ / R On 15-March-10	11.35	Put	Currency Future	3805	3893	3805	3893	0.00
16/10/2009	\$ / R On 14-December-09	10.70	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-December-09	10.70	Put	Currency Future	3266	3355	3266	3355	0.00
16/10/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	17	15	17	15	0.00
16/10/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3854	3943	3854	3943	0.00
16/10/2009	\$ / R On 15-March-10	11.65	Call	Currency Future	13	12	13	12	0.00
16/10/2009	\$ / R On 15-March-10	11.65	Put	Currency Future	4101	4189	4101	4189	0.00
16/10/2009	\$ / R On 15-March-10	11.45	Call	Currency Future	16	15	16	15	0.00
16/10/2009	\$ / R On 15-March-10	11.45	Put	Currency Future	3904	3992	3904	3992	0.00
16/10/2009	\$ / R On 15-March-10	11.75	Call	Currency Future	12	10	12	10	0.00
16/10/2009	\$ / R On 15-March-10	11.75	Put	Currency Future	4200	4288	4200	4288	0.00
16/10/2009	\$ / R On 15-March-10	11.55	Call	Currency Future	15	13	15	13	0.00
16/10/2009	\$ / R On 15-March-10	11.55	Put	Currency Future	4003	4091	4003	4091	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	14	12	14	12	0.00
16/10/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	4052	4140	4052	4140	0.00
16/10/2009	\$ / R On 14-December-09	10.10	Call	Currency Future	2	2	2	2	0.00
16/10/2009	\$ / R On 14-December-09	10.10	Put	Currency Future	2668	2756	2668	2756	0.00
16/10/2009	\$ / R On 14-December-09	11.15	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.15	Put	Currency Future	3716	3804	3716	3804	0.00
16/10/2009	\$ / R On 14-December-09	11.10	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.10	Put	Currency Future	3666	3754	3666	3754	0.00
16/10/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3866	3954	3866	3954	0.00
16/10/2009	\$ / R On 14-December-09	11.20	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.20	Put	Currency Future	3766	3854	3766	3854	0.00
16/10/2009	\$ / R On 14-December-09	12.30	Call	Currency Future	0	0	0	0	10100.00
16/10/2009	\$ / R On 14-December-09	12.30	Put	Currency Future	4866	4954	4866	4954	0.00
16/10/2009	\$ / R On 14-December-09	11.60	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.60	Put	Currency Future	4166	4254	4166	4254	0.00
16/10/2009	\$ / R On 14-December-09	11.50	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.50	Put	Currency Future	4066	4154	4066	4154	0.00
16/10/2009	\$ / R On 14-December-09	12.00	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	12.00	Put	Currency Future	4566	4654	4566	4654	0.00
16/10/2009	\$ / R On 14-December-09	12.40	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	12.40	Put	Currency Future	4966	5054	4966	5054	0.00
16/10/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	5366	5454	5366	5454	0.00
16/10/2009	\$ / R On 14-December-09	13.20	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	13.20	Put	Currency Future	5766	5854	5766	5854	0.00
16/10/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	4466	4554	4466	4554	0.00
16/10/2009	\$ / R On 14-December-09	12.70	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
16/10/2009	\$ / R On 14-December-09	12.70	Put	Currency Future	5266	5354	5266	5354	0.00
16/10/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5666	5754	5666	5754	0.00
16/10/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	12	10	12	10	0.00
16/10/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1678	1764	1678	1764	0.00
16/10/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	5	4	5	4	0.00
16/10/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	2270	2358	2270	2358	0.00
16/10/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4666	4754	4666	4754	0.00
16/10/2009	\$ / R On 14-December-09	13.30	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	13.30	Put	Currency Future	5866	5954	5866	5954	0.00
16/10/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	6	4	6	4	0.00
16/10/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	2171	2258	2171	2258	0.00
16/10/2009	\$ / R On 14-December-09	10.20	Call	Currency Future	2	1	2	1	0.00
16/10/2009	\$ / R On 14-December-09	10.20	Put	Currency Future	2767	2855	2767	2855	0.00
16/10/2009	\$ / R On 14-December-09	11.40	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.40	Put	Currency Future	3966	4054	3966	4054	0.00
16/10/2009	\$ / R On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	12.60	Put	Currency Future	5166	5254	5166	5254	0.00
16/10/2009	\$ / R On 14-December-09	8.80	Call	Currency Future	19	15	19	15	0.00
16/10/2009	\$ / R On 14-December-09	8.80	Put	Currency Future	1385	1469	1385	1469	0.00
16/10/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	4366	4454	4366	4454	0.00
16/10/2009	\$ / R On 14-December-09	13.60	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	13.60	Put	Currency Future	6166	6254	6166	6254	0.00
16/10/2009	\$ / R On 14-December-09	12.50	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	12.50	Put	Currency Future	5066	5154	5066	5154	0.00
16/10/2009	\$ / R On 14-December-09	13.10	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	13.10	Put	Currency Future	5666	5754	5666	5754	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-December-09	13.70	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	13.70	Put	Currency Future	6266	6354	6266	6354	0.00
16/10/2009	\$ / R On 14-December-09	11.70	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.70	Put	Currency Future	4266	4354	4266	4354	0.00
16/10/2009	\$ / R On 14-December-09	12.90	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	12.90	Put	Currency Future	5466	5554	5466	5554	0.00
16/10/2009	\$ / R On 14-December-09	13.50	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	13.50	Put	Currency Future	6066	6154	6066	6154	0.00
16/10/2009	\$ / R On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	12.80	Put	Currency Future	5366	5454	5366	5454	0.00
16/10/2009	\$ / R On 14-December-09	9.35	Call	Currency Future	9	7	9	7	0.00
16/10/2009	\$ / R On 14-December-09	9.35	Put	Currency Future	1924	2011	1924	2011	0.00
16/10/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	3	2	3	2	0.00
16/10/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2518	2606	2518	2606	0.00
16/10/2009	\$ / R On 14-December-09	11.75	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.75	Put	Currency Future	4316	4404	4316	4404	0.00
16/10/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4916	5004	4916	5004	0.00
16/10/2009	\$ / R On 14-December-09	12.95	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	12.95	Put	Currency Future	5516	5604	5516	5604	0.00
16/10/2009	\$ / R On 14-December-09	13.55	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	13.55	Put	Currency Future	6116	6204	6116	6204	0.00
16/10/2009	\$ / R On 14-December-09	11.80	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.80	Put	Currency Future	4366	4454	4366	4454	0.00
16/10/2009	\$ / R On 14-December-09	9.25	Call	Currency Future	10	8	10	8	0.00
16/10/2009	\$ / R On 14-December-09	9.25	Put	Currency Future	1826	1912	1826	1912	0.00
16/10/2009	\$ / R On 14-December-09	11.05	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.05	Put	Currency Future	3616	3704	3616	3704	0.00
16/10/2009	\$ / R On 14-December-09	11.65	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
16/10/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	4216	4304	4216	4304	0.00
16/10/2009	\$ / R On 14-December-09	12.25	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	12.25	Put	Currency Future	4816	4904	4816	4904	0.00
16/10/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	5416	5504	5416	5504	0.00
16/10/2009	\$ / R On 14-December-09	9.10	Call	Currency Future	12	10	12	10	0.00
16/10/2009	\$ / R On 14-December-09	9.10	Put	Currency Future	1678	1764	1678	1764	0.00
16/10/2009	\$ / R On 14-December-09	12.10	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	12.10	Put	Currency Future	4666	4754	4666	4754	0.00
16/10/2009	\$ / R On 15-March-10	9.75	Call	Currency Future	51	46	51	46	0.00
16/10/2009	\$ / R On 15-March-10	9.75	Put	Currency Future	2238	2323	2238	2323	0.00
16/10/2009	\$ / R On 15-March-10	10.05	Call	Currency Future	40	36	40	36	0.00
16/10/2009	\$ / R On 15-March-10	10.05	Put	Currency Future	2528	2614	2528	2614	0.00
16/10/2009	\$ / R On 15-March-10	10.25	Call	Currency Future	34	31	34	31	0.00
16/10/2009	\$ / R On 15-March-10	10.25	Put	Currency Future	2722	2809	2722	2809	0.00
16/10/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	32	29	32	29	0.00
16/10/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2820	2907	2820	2907	0.00
16/10/2009	\$ / R On 15-March-10	12.55	Call	Currency Future	4	3	4	3	0.00
16/10/2009	\$ / R On 15-March-10	12.55	Put	Currency Future	4992	5081	4992	5081	0.00
16/10/2009	\$ / R On 14-December-09	9.75	Call	Currency Future	4	3	4	3	0.00
16/10/2009	\$ / R On 14-December-09	9.75	Put	Currency Future	2320	2407	2320	2407	0.00
16/10/2009	\$ / R On 14-December-09	10.95	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	10.95	Put	Currency Future	3516	3604	3516	3604	0.00
16/10/2009	\$ / R On 14-December-09	11.55	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	4116	4204	4116	4204	0.00
16/10/2009	\$ / R On 14-December-09	12.15	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	12.15	Put	Currency Future	4716	4804	4716	4804	0.00
16/10/2009	\$ / R On 14-December-09	13.25	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	13.25	Put	Currency Future	5816	5904	5816	5904	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 15-March-10	9.50	Call	Currency Future	62	56	62	56	0.00
16/10/2009	\$ / R On 15-March-10	9.50	Put	Currency Future	2000	2084	2000	2084	0.00
16/10/2009	\$ / R On 15-March-10	11.60	Call	Currency Future	14	12	14	12	0.00
16/10/2009	\$ / R On 15-March-10	11.60	Put	Currency Future	4052	4140	4052	4140	0.00
16/10/2009	\$ / R On 15-March-10	13.70	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	13.70	Put	Currency Future	6139	6228	6139	6228	0.00
16/10/2009	\$ / R On 14-December-09	11.30	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.30	Put	Currency Future	3866	3954	3866	3954	0.00
16/10/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	69	63	69	63	0.00
16/10/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1857	1941	1857	1941	0.00
16/10/2009	\$ / R On 15-March-10	10.85	Call	Currency Future	23	21	23	21	0.00
16/10/2009	\$ / R On 15-March-10	10.85	Put	Currency Future	3311	3398	3311	3398	0.00
16/10/2009	\$ / R On 15-March-10	13.55	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	13.55	Put	Currency Future	5989	6078	5989	6078	0.00
16/10/2009	\$ / R On 15-March-10	9.25	Call	Currency Future	74	68	74	68	0.00
16/10/2009	\$ / R On 15-March-10	9.25	Put	Currency Future	1762	1845	1762	1845	0.00
16/10/2009	\$ / R On 15-March-10	13.45	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	13.45	Put	Currency Future	5889	5978	5889	5978	0.00
16/10/2009	\$ / R On 14-December-09	8.85	Call	Currency Future	18	14	18	14	0.00
16/10/2009	\$ / R On 14-December-09	8.85	Put	Currency Future	1433	1518	1433	1518	0.00
16/10/2009	\$ / R On 14-December-09	11.25	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.25	Put	Currency Future	3816	3904	3816	3904	0.00
16/10/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	4416	4504	4416	4504	0.00
16/10/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	77	70	77	70	0.00
16/10/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1715	1798	1715	1798	0.00
16/10/2009	\$ / R On 15-March-10	11.10	Call	Currency Future	20	18	20	18	0.00
16/10/2009	\$ / R On 15-March-10	11.10	Put	Currency Future	3557	3646	3557	3646	0.00
16/10/2009	\$ / R On 15-March-10	13.40	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
16/10/2009	\$ / R On 15-March-10	13.40	Put	Currency Future	5839	5928	5839	5928	0.00
16/10/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	83	76	83	76	0.00
16/10/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1621	1703	1621	1703	0.00
16/10/2009	\$ / R On 15-March-10	13.30	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	13.30	Put	Currency Future	5739	5828	5739	5828	0.00
16/10/2009	\$ / R On 14-December-09	9.20	Call	Currency Future	11	9	11	9	0.00
16/10/2009	\$ / R On 14-December-09	9.20	Put	Currency Future	1776	1863	1776	1863	0.00
16/10/2009	\$ / R On 14-December-09	11.35	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.35	Put	Currency Future	3916	4004	3916	4004	0.00
16/10/2009	\$ / R On 14-December-09	11.95	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.95	Put	Currency Future	4516	4604	4516	4604	0.00
16/10/2009	\$ / R On 14-December-09	12.55	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	12.55	Put	Currency Future	5116	5204	5116	5204	0.00
16/10/2009	\$ / R On 14-December-09	13.75	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	13.75	Put	Currency Future	6316	6404	6316	6404	0.00
16/10/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	10	9	10	9	0.00
16/10/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	4298	4386	4298	4386	0.00
16/10/2009	\$ / R On 15-March-10	13.95	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	13.95	Put	Currency Future	6388	6478	6388	6478	0.00
16/10/2009	\$ / R On 14-December-09	11.90	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.90	Put	Currency Future	4466	4554	4466	4554	0.00
16/10/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	53	48	53	48	0.00
16/10/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	2190	2275	2190	2275	0.00
16/10/2009	\$ / R On 15-March-10	11.70	Call	Currency Future	13	11	13	11	0.00
16/10/2009	\$ / R On 15-March-10	11.70	Put	Currency Future	4150	4238	4150	4238	0.00
16/10/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	11	10	11	10	0.00
16/10/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4249	4337	4249	4337	0.00
16/10/2009	\$ / R On 15-March-10	13.90	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	13.90	Put	Currency Future	6338	6428	6338	6428	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-December-09	13.90	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	13.90	Put	Currency Future	6466	6554	6466	6554	0.00
16/10/2009	\$ / R On 15-March-10	11.85	Call	Currency Future	10	9	10	9	0.00
16/10/2009	\$ / R On 15-March-10	11.85	Put	Currency Future	4298	4386	4298	4386	0.00
16/10/2009	\$ / R On 15-March-10	11.95	Call	Currency Future	9	8	9	8	0.00
16/10/2009	\$ / R On 15-March-10	11.95	Put	Currency Future	4397	4485	4397	4485	0.00
16/10/2009	\$ / R On 15-March-10	12.05	Call	Currency Future	8	7	8	7	0.00
16/10/2009	\$ / R On 15-March-10	12.05	Put	Currency Future	4496	4584	4496	4584	0.00
16/10/2009	\$ / R On 15-March-10	14.15	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	14.15	Put	Currency Future	6588	6678	6588	6678	0.00
16/10/2009	\$ / R On 14-December-09	13.80	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	13.80	Put	Currency Future	6366	6454	6366	6454	0.00
16/10/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	48	44	48	44	0.00
16/10/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	2286	2372	2286	2372	0.00
16/10/2009	\$ / R On 15-March-10	11.30	Call	Currency Future	17	16	17	16	0.00
16/10/2009	\$ / R On 15-March-10	11.30	Put	Currency Future	3755	3844	3755	3844	0.00
16/10/2009	\$ / R On 15-March-10	11.80	Call	Currency Future	11	10	11	10	0.00
16/10/2009	\$ / R On 15-March-10	11.80	Put	Currency Future	4249	4337	4249	4337	0.00
16/10/2009	\$ / R On 15-March-10	11.90	Call	Currency Future	10	8	10	8	0.00
16/10/2009	\$ / R On 15-March-10	11.90	Put	Currency Future	4348	4436	4348	4436	0.00
16/10/2009	\$ / R On 15-March-10	14.00	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	14.00	Put	Currency Future	6438	6528	6438	6528	0.00
16/10/2009	\$ / R On 14-December-09	11.85	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.85	Put	Currency Future	4416	4504	4416	4504	0.00
16/10/2009	\$ / R On 14-December-09	12.45	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	12.45	Put	Currency Future	5016	5104	5016	5104	0.00
16/10/2009	\$ / R On 14-December-09	13.65	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	13.65	Put	Currency Future	6216	6304	6216	6304	0.00
16/10/2009	\$ / R On 15-March-10	13.80	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
16/10/2009	\$ / R On 15-March-10	13.80	Put	Currency Future	6239	6328	6239	6328	0.00
16/10/2009	\$ / R On 14-December-09	14.00	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	14.00	Put	Currency Future	6566	6654	6566	6654	0.00
16/10/2009	\$ / R On 15-March-10	9.30	Call	Currency Future	71	65	71	65	0.00
16/10/2009	\$ / R On 15-March-10	9.30	Put	Currency Future	1809	1893	1809	1893	0.00
16/10/2009	\$ / R On 15-March-10	13.50	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	13.50	Put	Currency Future	5939	6028	5939	6028	0.00
16/10/2009	\$ / R On 15-March-10	8.80	Call	Currency Future	107	96	107	96	0.00
16/10/2009	\$ / R On 15-March-10	8.80	Put	Currency Future	1345	1424	1345	1424	0.00
16/10/2009	\$ / R On 15-March-10	13.20	Call	Currency Future	2	1	2	1	0.00
16/10/2009	\$ / R On 15-March-10	13.20	Put	Currency Future	5639	5729	5639	5729	0.00
16/10/2009	\$ / R On 15-March-10	8.95	Call	Currency Future	94	85	94	85	0.00
16/10/2009	\$ / R On 15-March-10	8.95	Put	Currency Future	1482	1563	1482	1563	0.00
16/10/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	26	24	26	24	0.00
16/10/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3114	3201	3114	3201	0.00
16/10/2009	\$ / R On 15-March-10	11.15	Call	Currency Future	19	18	19	18	0.00
16/10/2009	\$ / R On 15-March-10	11.15	Put	Currency Future	3607	3695	3607	3695	0.00
16/10/2009	\$ / R On 15-March-10	13.35	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	13.35	Put	Currency Future	5789	5878	5789	5878	0.00
16/10/2009	\$ / R On 15-March-10	10.90	Call	Currency Future	22	20	22	20	0.00
16/10/2009	\$ / R On 15-March-10	10.90	Put	Currency Future	3360	3448	3360	3448	0.00
16/10/2009	\$ / R On 15-March-10	11.40	Call	Currency Future	17	15	17	15	0.00
16/10/2009	\$ / R On 15-March-10	11.40	Put	Currency Future	3854	3943	3854	3943	0.00
16/10/2009	\$ / R On 15-March-10	13.60	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	13.60	Put	Currency Future	6039	6128	6039	6128	0.00
16/10/2009	\$ / R On 15-March-10	10.55	Call	Currency Future	28	26	28	26	0.00
16/10/2009	\$ / R On 15-March-10	10.55	Put	Currency Future	3016	3103	3016	3103	0.00
16/10/2009	\$ / R On 15-March-10	10.65	Call	Currency Future	26	24	26	24	0.00
16/10/2009	\$ / R On 15-March-10	10.65	Put	Currency Future	3114	3201	3114	3201	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 15-March-10	13.25	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	13.25	Put	Currency Future	5689	5779	5689	5779	0.00
16/10/2009	\$ / R On 15-March-10	9.00	Call	Currency Future	90	82	90	82	0.00
16/10/2009	\$ / R On 15-March-10	9.00	Put	Currency Future	1528	1609	1528	1609	0.00
16/10/2009	\$ / R On 15-March-10	13.65	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	13.65	Put	Currency Future	6089	6178	6089	6178	0.00
16/10/2009	\$ / R On 14-December-09	11.65	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.65	Put	Currency Future	4216	4304	4216	4304	0.00
16/10/2009	\$ / R On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	12.85	Put	Currency Future	5416	5504	5416	5504	0.00
16/10/2009	\$ / R On 14-December-09	14.05	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	14.05	Put	Currency Future	6616	6704	6616	6704	0.00
16/10/2009	\$ / R On 15-March-10	13.15	Call	Currency Future	2	1	2	1	0.00
16/10/2009	\$ / R On 15-March-10	13.15	Put	Currency Future	5589	5679	5589	5679	0.00
16/10/2009	\$ / R On 15-March-10	10.40	Call	Currency Future	31	28	31	28	0.00
16/10/2009	\$ / R On 15-March-10	10.40	Put	Currency Future	2869	2956	2869	2956	0.00
16/10/2009	\$ / R On 15-March-10	13.00	Call	Currency Future	2	2	2	2	0.00
16/10/2009	\$ / R On 15-March-10	13.00	Put	Currency Future	5440	5529	5440	5529	0.00
16/10/2009	\$ / R On 14-December-09	13.45	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	13.45	Put	Currency Future	6016	6104	6016	6104	0.00
16/10/2009	\$ / R On 15-March-10	10.35	Call	Currency Future	32	29	32	29	0.00
16/10/2009	\$ / R On 15-March-10	10.35	Put	Currency Future	2820	2907	2820	2907	0.00
16/10/2009	\$ / R On 15-March-10	12.95	Call	Currency Future	2	2	2	2	0.00
16/10/2009	\$ / R On 15-March-10	12.95	Put	Currency Future	5390	5479	5390	5479	0.00
16/10/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5916	6004	5916	6004	0.00
16/10/2009	\$ / R On 15-March-10	12.85	Call	Currency Future	3	2	3	2	0.00
16/10/2009	\$ / R On 15-March-10	12.85	Put	Currency Future	5290	5380	5290	5380	0.00
16/10/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	36	33	36	33	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2673	2760	2673	2760	0.00
16/10/2009	\$ / R On 15-March-10	10.30	Call	Currency Future	33	30	33	30	0.00
16/10/2009	\$ / R On 15-March-10	10.30	Put	Currency Future	2771	2858	2771	2858	0.00
16/10/2009	\$ / R On 15-March-10	12.90	Call	Currency Future	2	2	2	2	0.00
16/10/2009	\$ / R On 15-March-10	12.90	Put	Currency Future	5340	5429	5340	5429	0.00
16/10/2009	\$ / R On 15-March-10	10.00	Call	Currency Future	41	38	41	38	0.00
16/10/2009	\$ / R On 15-March-10	10.00	Put	Currency Future	2479	2565	2479	2565	0.00
16/10/2009	\$ / R On 15-March-10	12.50	Call	Currency Future	4	4	4	4	0.00
16/10/2009	\$ / R On 15-March-10	12.50	Put	Currency Future	4942	5031	4942	5031	0.00
16/10/2009	\$ / R On 14-December-09	8.65	Call	Currency Future	24	19	24	19	0.00
16/10/2009	\$ / R On 14-December-09	8.65	Put	Currency Future	1240	1323	1240	1323	0.00
16/10/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	5216	5304	5216	5304	0.00
16/10/2009	\$ / R On 14-December-09	13.05	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	13.05	Put	Currency Future	5616	5704	5616	5704	0.00
16/10/2009	\$ / R On 15-March-10	9.80	Call	Currency Future	48	44	48	44	0.00
16/10/2009	\$ / R On 15-March-10	9.80	Put	Currency Future	2286	2372	2286	2372	0.00
16/10/2009	\$ / R On 15-March-10	12.40	Call	Currency Future	5	4	5	4	0.00
16/10/2009	\$ / R On 15-March-10	12.40	Put	Currency Future	4843	4932	4843	4932	0.00
16/10/2009	\$ / R On 14-December-09	7.20	Call	Currency Future	358	300	358	300	0.00
16/10/2009	\$ / R On 14-December-09	7.20	Put	Currency Future	124	154	124	154	0.00
16/10/2009	\$ / R On 15-March-10	7.95	Call	Currency Future	243	216	243	216	0.00
16/10/2009	\$ / R On 15-March-10	7.95	Put	Currency Future	631	694	631	694	0.00
16/10/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	5	4	5	4	0.00
16/10/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4793	4882	4793	4882	0.00
16/10/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	114	105	114	105	0.00
16/10/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	2224	2306	2224	2306	0.00
16/10/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	107	99	107	99	0.00
16/10/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	2318	2401	2318	2401	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-June-10	10.10	Call	Currency Future	95	89	95	89	0.00
16/10/2009	\$ / R On 14-June-10	10.10	Put	Currency Future	2506	2590	2506	2590	0.00
16/10/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	86	80	86	80	0.00
16/10/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2696	2781	2696	2781	0.00
16/10/2009	\$ / R On 14-June-10	12.40	Call	Currency Future	33	31	33	31	0.00
16/10/2009	\$ / R On 14-June-10	12.40	Put	Currency Future	4744	4832	4744	4832	0.00
16/10/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	110	102	110	102	0.00
16/10/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	2271	2353	2271	2353	0.00
16/10/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	104	96	104	96	0.00
16/10/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2365	2448	2365	2448	0.00
16/10/2009	\$ / R On 14-June-10	10.25	Call	Currency Future	88	82	88	82	0.00
16/10/2009	\$ / R On 14-June-10	10.25	Put	Currency Future	2649	2733	2649	2733	0.00
16/10/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	83	78	83	78	0.00
16/10/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2744	2829	2744	2829	0.00
16/10/2009	\$ / R On 14-June-10	12.45	Call	Currency Future	32	30	32	30	0.00
16/10/2009	\$ / R On 14-June-10	12.45	Put	Currency Future	4793	4882	4793	4882	0.00
16/10/2009	\$ / R On 14-June-10	9.90	Call	Currency Future	107	99	107	99	0.00
16/10/2009	\$ / R On 14-June-10	9.90	Put	Currency Future	2318	2401	2318	2401	0.00
16/10/2009	\$ / R On 14-June-10	10.30	Call	Currency Future	86	80	86	80	0.00
16/10/2009	\$ / R On 14-June-10	10.30	Put	Currency Future	2696	2781	2696	2781	0.00
16/10/2009	\$ / R On 14-June-10	10.50	Call	Currency Future	77	72	77	72	0.00
16/10/2009	\$ / R On 14-June-10	10.50	Put	Currency Future	2888	2973	2888	2973	0.00
16/10/2009	\$ / R On 14-June-10	12.60	Call	Currency Future	30	28	30	28	0.00
16/10/2009	\$ / R On 14-June-10	12.60	Put	Currency Future	4941	5030	4941	5030	0.00
16/10/2009	\$ / R On 14-December-09	8.95	Call	Currency Future	15	12	15	12	0.00
16/10/2009	\$ / R On 14-December-09	8.95	Put	Currency Future	1531	1616	1531	1616	0.00
16/10/2009	\$ / R On 14-December-09	10.85	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	10.85	Put	Currency Future	3416	3505	3416	3505	0.00
16/10/2009	\$ / R On 14-December-09	11.55	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
16/10/2009	\$ / R On 14-December-09	11.55	Put	Currency Future	4116	4204	4116	4204	0.00
16/10/2009	\$ / R On 14-December-09	13.35	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	13.35	Put	Currency Future	5916	6004	5916	6004	0.00
16/10/2009	\$ / R On 15-March-10	10.10	Call	Currency Future	38	35	38	35	0.00
16/10/2009	\$ / R On 15-March-10	10.10	Put	Currency Future	2576	2662	2576	2662	0.00
16/10/2009	\$ / R On 15-March-10	10.20	Call	Currency Future	36	33	36	33	0.00
16/10/2009	\$ / R On 15-March-10	10.20	Put	Currency Future	2673	2760	2673	2760	0.00
16/10/2009	\$ / R On 15-March-10	12.70	Call	Currency Future	3	3	3	3	0.00
16/10/2009	\$ / R On 15-March-10	12.70	Put	Currency Future	5141	5230	5141	5230	0.00
16/10/2009	\$ / R On 14-June-10	10.05	Call	Currency Future	98	91	98	91	0.00
16/10/2009	\$ / R On 14-June-10	10.05	Put	Currency Future	2459	2542	2459	2542	0.00
16/10/2009	\$ / R On 14-June-10	10.35	Call	Currency Future	83	78	83	78	0.00
16/10/2009	\$ / R On 14-June-10	10.35	Put	Currency Future	2744	2829	2744	2829	0.00
16/10/2009	\$ / R On 14-June-10	10.45	Call	Currency Future	79	74	79	74	0.00
16/10/2009	\$ / R On 14-June-10	10.45	Put	Currency Future	2840	2925	2840	2925	0.00
16/10/2009	\$ / R On 14-June-10	10.55	Call	Currency Future	75	70	75	70	0.00
16/10/2009	\$ / R On 14-June-10	10.55	Put	Currency Future	2936	3022	2936	3022	0.00
16/10/2009	\$ / R On 14-June-10	10.65	Call	Currency Future	72	67	72	67	0.00
16/10/2009	\$ / R On 14-June-10	10.65	Put	Currency Future	3032	3118	3032	3118	0.00
16/10/2009	\$ / R On 14-June-10	12.75	Call	Currency Future	28	27	28	27	0.00
16/10/2009	\$ / R On 14-June-10	12.75	Put	Currency Future	5089	5178	5089	5178	0.00
16/10/2009	\$ / R On 14-December-09	7.30	Call	Currency Future	297	244	297	244	0.00
16/10/2009	\$ / R On 14-December-09	7.30	Put	Currency Future	163	198	163	198	0.00
16/10/2009	\$ / R On 15-March-10	9.85	Call	Currency Future	47	42	47	42	0.00
16/10/2009	\$ / R On 15-March-10	9.85	Put	Currency Future	2334	2420	2334	2420	0.00
16/10/2009	\$ / R On 15-March-10	12.45	Call	Currency Future	5	4	5	4	0.00
16/10/2009	\$ / R On 15-March-10	12.45	Put	Currency Future	4892	4981	4892	4981	0.00
16/10/2009	\$ / R On 14-June-10	9.85	Call	Currency Future	110	102	110	102	0.00
16/10/2009	\$ / R On 14-June-10	9.85	Put	Currency Future	2271	2353	2271	2353	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-June-10	12.55	Call	Currency Future	31	29	31	29	0.00
16/10/2009	\$ / R On 14-June-10	12.55	Put	Currency Future	4892	4980	4892	4980	0.00
16/10/2009	\$ / R On 15-March-10	9.70	Call	Currency Future	53	48	53	48	0.00
16/10/2009	\$ / R On 15-March-10	9.70	Put	Currency Future	2190	2275	2190	2275	0.00
16/10/2009	\$ / R On 14-December-09	6.90	Call	Currency Future	581	509	581	509	0.00
16/10/2009	\$ / R On 14-December-09	6.90	Put	Currency Future	47	63	47	63	0.00
16/10/2009	\$ / R On 14-December-09	7.70	Call	Currency Future	135	110	135	110	0.00
16/10/2009	\$ / R On 14-December-09	7.70	Put	Currency Future	401	464	401	464	0.00
16/10/2009	\$ / R On 15-March-10	9.45	Call	Currency Future	64	59	64	59	0.00
16/10/2009	\$ / R On 15-March-10	9.45	Put	Currency Future	1952	2036	1952	2036	0.00
16/10/2009	\$ / R On 15-March-10	12.35	Call	Currency Future	5	4	5	4	0.00
16/10/2009	\$ / R On 15-March-10	12.35	Put	Currency Future	4793	4882	4793	4882	0.00
16/10/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	138	128	138	128	0.00
16/10/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1899	1980	1899	1980	0.00
16/10/2009	\$ / R On 14-June-10	9.95	Call	Currency Future	104	96	104	96	0.00
16/10/2009	\$ / R On 14-June-10	9.95	Put	Currency Future	2365	2448	2365	2448	0.00
16/10/2009	\$ / R On 14-June-10	9.80	Call	Currency Future	114	105	114	105	0.00
16/10/2009	\$ / R On 14-June-10	9.80	Put	Currency Future	2224	2306	2224	2306	0.00
16/10/2009	\$ / R On 14-June-10	12.20	Call	Currency Future	36	34	36	34	0.00
16/10/2009	\$ / R On 14-June-10	12.20	Put	Currency Future	4547	4635	4547	4635	0.00
16/10/2009	\$ / R On 14-December-09	6.85	Call	Currency Future	623	549	623	549	0.00
16/10/2009	\$ / R On 14-December-09	6.85	Put	Currency Future	39	53	39	53	0.00
16/10/2009	\$ / R On 14-December-09	10.15	Call	Currency Future	2	2	2	2	0.00
16/10/2009	\$ / R On 14-December-09	10.15	Put	Currency Future	2717	2806	2717	2806	0.00
16/10/2009	\$ / R On 15-March-10	9.35	Call	Currency Future	69	63	69	63	0.00
16/10/2009	\$ / R On 15-March-10	9.35	Put	Currency Future	1857	1941	1857	1941	0.00
16/10/2009	\$ / R On 15-March-10	12.25	Call	Currency Future	6	5	6	5	0.00
16/10/2009	\$ / R On 15-March-10	12.25	Put	Currency Future	4694	4783	4694	4783	0.00
16/10/2009	\$ / R On 14-June-10	9.35	Call	Currency Future	146	136	146	136	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-June-10	9.35	Put	Currency Future	1807	1887	1807	1887	0.00
16/10/2009	\$ / R On 14-June-10	9.45	Call	Currency Future	138	128	138	128	0.00
16/10/2009	\$ / R On 14-June-10	9.45	Put	Currency Future	1899	1980	1899	1980	0.00
16/10/2009	\$ / R On 14-June-10	12.25	Call	Currency Future	35	33	35	33	0.00
16/10/2009	\$ / R On 14-June-10	12.25	Put	Currency Future	4596	4684	4596	4684	0.00
16/10/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	541	471	541	471	0.00
16/10/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	56	75	56	75	0.00
16/10/2009	\$ / R On 14-December-09	10.25	Call	Currency Future	2	1	2	1	0.00
16/10/2009	\$ / R On 14-December-09	10.25	Put	Currency Future	2817	2905	2817	2905	0.00
16/10/2009	\$ / R On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	12.35	Put	Currency Future	4916	5004	4916	5004	0.00
16/10/2009	\$ / R On 14-December-09	6.95	Call	Currency Future	541	471	541	471	0.00
16/10/2009	\$ / R On 14-December-09	6.95	Put	Currency Future	56	75	56	75	0.00
16/10/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	666	591	666	591	0.00
16/10/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	32	45	32	45	0.00
16/10/2009	\$ / R On 14-June-10	9.30	Call	Currency Future	151	139	151	139	0.00
16/10/2009	\$ / R On 14-June-10	9.30	Put	Currency Future	1761	1841	1761	1841	0.00
16/10/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	3885	3796	3885	3796	0.00
16/10/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	5.05	Call	Currency Future	2385	2296	2385	2296	0.00
16/10/2009	\$ / R On 14-December-09	5.05	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	895	812	895	812	0.00
16/10/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	10	16	10	16	0.00
16/10/2009	\$ / R On 14-December-09	15.55	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	15.55	Put	Currency Future	8116	8204	8116	8204	0.00
16/10/2009	\$ / R On 15-March-10	3.65	Call	Currency Future	3912	3823	3912	3823	0.00
16/10/2009	\$ / R On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	5.15	Call	Currency Future	2415	2325	2415	2325	0.00
16/10/2009	\$ / R On 15-March-10	5.15	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
16/10/2009	\$ / R On 15-March-10	6.65	Call	Currency Future	970	893	970	893	0.00
16/10/2009	\$ / R On 15-March-10	6.65	Put	Currency Future	58	70	58	70	0.00
16/10/2009	\$ / R On 15-March-10	12.65	Call	Currency Future	3	3	3	3	0.00
16/10/2009	\$ / R On 15-March-10	12.65	Put	Currency Future	5091	5180	5091	5180	0.00
16/10/2009	\$ / R On 15-March-10	15.65	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	15.65	Put	Currency Future	8088	8178	8088	8178	0.00
16/10/2009	\$ / R On 14-June-10	3.75	Call	Currency Future	3940	3849	3940	3849	0.00
16/10/2009	\$ / R On 14-June-10	3.75	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-June-10	5.25	Call	Currency Future	2446	2355	2446	2355	0.00
16/10/2009	\$ / R On 14-June-10	5.25	Put	Currency Future	6	7	6	7	0.00
16/10/2009	\$ / R On 14-June-10	6.75	Call	Currency Future	1044	970	1044	970	0.00
16/10/2009	\$ / R On 14-June-10	6.75	Put	Currency Future	105	122	105	122	0.00
16/10/2009	\$ / R On 14-June-10	11.25	Call	Currency Future	54	51	54	51	0.00
16/10/2009	\$ / R On 14-June-10	11.25	Put	Currency Future	3615	3703	3615	3703	0.00
16/10/2009	\$ / R On 14-June-10	14.25	Call	Currency Future	14	13	14	13	0.00
16/10/2009	\$ / R On 14-June-10	14.25	Put	Currency Future	6575	6665	6575	6665	0.00
16/10/2009	\$ / R On 14-June-10	15.75	Call	Currency Future	6	6	6	6	0.00
16/10/2009	\$ / R On 14-June-10	15.75	Put	Currency Future	8067	8157	8067	8157	0.00
16/10/2009	\$ / R On 14-December-09	3.30	Call	Currency Future	4135	4046	4135	4046	0.00
16/10/2009	\$ / R On 14-December-09	3.30	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	2635	2546	2635	2546	0.00
16/10/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	6.30	Call	Currency Future	1139	1051	1139	1051	0.00
16/10/2009	\$ / R On 14-December-09	6.30	Put	Currency Future	4	6	4	6	0.00
16/10/2009	\$ / R On 14-December-09	7.80	Call	Currency Future	112	91	112	91	0.00
16/10/2009	\$ / R On 14-December-09	7.80	Put	Currency Future	477	545	477	545	0.00
16/10/2009	\$ / R On 14-December-09	15.30	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	15.30	Put	Currency Future	7866	7954	7866	7954	0.00
16/10/2009	\$ / R On 15-March-10	3.40	Call	Currency Future	4162	4073	4162	4073	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	4.90	Call	Currency Future	2664	2574	2664	2574	0.00
16/10/2009	\$ / R On 15-March-10	4.90	Put	Currency Future	1	2	1	2	0.00
16/10/2009	\$ / R On 15-March-10	6.40	Call	Currency Future	1195	1109	1195	1109	0.00
16/10/2009	\$ / R On 15-March-10	6.40	Put	Currency Future	32	36	32	36	0.00
16/10/2009	\$ / R On 15-March-10	15.40	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	15.40	Put	Currency Future	7838	7928	7838	7928	0.00
16/10/2009	\$ / R On 14-June-10	3.50	Call	Currency Future	4189	4099	4189	4099	0.00
16/10/2009	\$ / R On 14-June-10	3.50	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-June-10	5.00	Call	Currency Future	2694	2603	2694	2603	0.00
16/10/2009	\$ / R On 14-June-10	5.00	Put	Currency Future	5	5	5	5	0.00
16/10/2009	\$ / R On 14-June-10	6.50	Call	Currency Future	1254	1172	1254	1172	0.00
16/10/2009	\$ / R On 14-June-10	6.50	Put	Currency Future	65	73	65	73	0.00
16/10/2009	\$ / R On 14-June-10	11.00	Call	Currency Future	61	57	61	57	0.00
16/10/2009	\$ / R On 14-June-10	11.00	Put	Currency Future	3372	3458	3372	3458	0.00
16/10/2009	\$ / R On 14-June-10	12.50	Call	Currency Future	31	30	31	30	0.00
16/10/2009	\$ / R On 14-June-10	12.50	Put	Currency Future	4842	4931	4842	4931	0.00
16/10/2009	\$ / R On 14-June-10	14.00	Call	Currency Future	17	15	17	15	0.00
16/10/2009	\$ / R On 14-June-10	14.00	Put	Currency Future	6327	6417	6327	6417	0.00
16/10/2009	\$ / R On 14-June-10	15.50	Call	Currency Future	7	7	7	7	0.00
16/10/2009	\$ / R On 14-June-10	15.50	Put	Currency Future	7818	7908	7818	7908	0.00
16/10/2009	\$ / R On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	12.65	Put	Currency Future	5216	5304	5216	5304	0.00
16/10/2009	\$ / R On 15-March-10	7.30	Call	Currency Future	504	447	504	447	0.00
16/10/2009	\$ / R On 15-March-10	7.30	Put	Currency Future	241	274	241	274	0.00
16/10/2009	\$ / R On 15-March-10	9.10	Call	Currency Future	83	76	83	76	0.00
16/10/2009	\$ / R On 15-March-10	9.10	Put	Currency Future	1621	1703	1621	1703	0.00
16/10/2009	\$ / R On 15-March-10	9.20	Call	Currency Future	77	70	77	70	0.00
16/10/2009	\$ / R On 15-March-10	9.20	Put	Currency Future	1715	1798	1715	1798	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 15-March-10	9.60	Call	Currency Future	57	52	57	52	0.00
16/10/2009	\$ / R On 15-March-10	9.60	Put	Currency Future	2095	2179	2095	2179	0.00
16/10/2009	\$ / R On 15-March-10	12.00	Call	Currency Future	9	7	9	7	0.00
16/10/2009	\$ / R On 15-March-10	12.00	Put	Currency Future	4446	4535	4446	4535	0.00
16/10/2009	\$ / R On 14-June-10	7.35	Call	Currency Future	644	588	644	588	0.00
16/10/2009	\$ / R On 14-June-10	7.35	Put	Currency Future	305	339	305	339	0.00
16/10/2009	\$ / R On 14-June-10	9.25	Call	Currency Future	155	144	155	144	0.00
16/10/2009	\$ / R On 14-June-10	9.25	Put	Currency Future	1716	1795	1716	1795	0.00
16/10/2009	\$ / R On 14-June-10	9.55	Call	Currency Future	131	122	131	122	0.00
16/10/2009	\$ / R On 14-June-10	9.55	Put	Currency Future	1991	2073	1991	2073	0.00
16/10/2009	\$ / R On 14-June-10	11.85	Call	Currency Future	42	40	42	40	0.00
16/10/2009	\$ / R On 14-June-10	11.85	Put	Currency Future	4203	4291	4203	4291	0.00
16/10/2009	\$ / R On 14-December-09	5.00	Call	Currency Future	2435	2346	2435	2346	0.00
16/10/2009	\$ / R On 14-December-09	5.00	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	6.00	Call	Currency Future	1436	1348	1436	1348	0.00
16/10/2009	\$ / R On 14-December-09	6.00	Put	Currency Future	2	3	2	3	0.00
16/10/2009	\$ / R On 15-March-10	5.10	Call	Currency Future	2464	2375	2464	2375	0.00
16/10/2009	\$ / R On 15-March-10	5.10	Put	Currency Future	2	2	2	2	0.00
16/10/2009	\$ / R On 15-March-10	6.10	Call	Currency Future	1479	1392	1479	1392	0.00
16/10/2009	\$ / R On 15-March-10	6.10	Put	Currency Future	17	20	17	20	0.00
16/10/2009	\$ / R On 15-March-10	7.10	Call	Currency Future	628	564	628	564	0.00
16/10/2009	\$ / R On 15-March-10	7.10	Put	Currency Future	166	192	166	192	0.00
16/10/2009	\$ / R On 15-March-10	12.10	Call	Currency Future	7	6	7	6	0.00
16/10/2009	\$ / R On 15-March-10	12.10	Put	Currency Future	4545	4634	4545	4634	0.00
16/10/2009	\$ / R On 15-March-10	13.10	Call	Currency Future	2	1	2	1	0.00
16/10/2009	\$ / R On 15-March-10	13.10	Put	Currency Future	5540	5629	5540	5629	0.00
16/10/2009	\$ / R On 14-June-10	5.20	Call	Currency Future	2495	2405	2495	2405	0.00
16/10/2009	\$ / R On 14-June-10	5.20	Put	Currency Future	6	6	6	6	0.00
16/10/2009	\$ / R On 14-June-10	6.20	Call	Currency Future	1525	1440	1525	1440	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-June-10	6.20	Put	Currency Future	36	41	36	41	0.00
16/10/2009	\$ / R On 14-June-10	11.20	Call	Currency Future	56	52	56	52	0.00
16/10/2009	\$ / R On 14-June-10	11.20	Put	Currency Future	3566	3654	3566	3654	0.00
16/10/2009	\$ / R On 14-June-10	13.20	Call	Currency Future	24	22	24	22	0.00
16/10/2009	\$ / R On 14-June-10	13.20	Put	Currency Future	5534	5624	5534	5624	0.00
16/10/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	1636	1547	1636	1547	0.00
16/10/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	1	2	1	2	0.00
16/10/2009	\$ / R On 15-March-10	4.95	Call	Currency Future	2614	2524	2614	2524	0.00
16/10/2009	\$ / R On 15-March-10	4.95	Put	Currency Future	2	2	2	2	0.00
16/10/2009	\$ / R On 15-March-10	5.95	Call	Currency Future	1625	1537	1625	1537	0.00
16/10/2009	\$ / R On 15-March-10	5.95	Put	Currency Future	12	14	12	14	0.00
16/10/2009	\$ / R On 14-June-10	6.00	Call	Currency Future	1712	1626	1712	1626	0.00
16/10/2009	\$ / R On 14-June-10	6.00	Put	Currency Future	23	27	23	27	0.00
16/10/2009	\$ / R On 14-June-10	7.00	Call	Currency Future	862	794	862	794	0.00
16/10/2009	\$ / R On 14-June-10	7.00	Put	Currency Future	173	196	173	196	0.00
16/10/2009	\$ / R On 14-June-10	12.00	Call	Currency Future	39	37	39	37	0.00
16/10/2009	\$ / R On 14-June-10	12.00	Put	Currency Future	4350	4438	4350	4438	0.00
16/10/2009	\$ / R On 14-June-10	13.00	Call	Currency Future	26	24	26	24	0.00
16/10/2009	\$ / R On 14-June-10	13.00	Put	Currency Future	5336	5425	5336	5425	0.00
16/10/2009	\$ / R On 15-March-10	5.90	Call	Currency Future	1673	1586	1673	1586	0.00
16/10/2009	\$ / R On 15-March-10	5.90	Put	Currency Future	11	13	11	13	0.00
16/10/2009	\$ / R On 15-March-10	6.90	Call	Currency Future	771	700	771	700	0.00
16/10/2009	\$ / R On 15-March-10	6.90	Put	Currency Future	109	127	109	127	0.00
16/10/2009	\$ / R On 14-December-09	15.15	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	15.15	Put	Currency Future	7716	7804	7716	7804	0.00
16/10/2009	\$ / R On 14-June-10	11.35	Call	Currency Future	52	49	52	49	0.00
16/10/2009	\$ / R On 14-June-10	11.35	Put	Currency Future	3713	3801	3713	3801	0.00
16/10/2009	\$ / R On 14-June-10	12.35	Call	Currency Future	34	31	34	31	0.00
16/10/2009	\$ / R On 14-June-10	12.35	Put	Currency Future	4694	4783	4694	4783	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-June-10	13.35	Call	Currency Future	22	21	22	21	0.00
16/10/2009	\$ / R On 14-June-10	13.35	Put	Currency Future	5683	5772	5683	5772	0.00
16/10/2009	\$ / R On 14-December-09	4.75	Call	Currency Future	2685	2596	2685	2596	0.00
16/10/2009	\$ / R On 14-December-09	4.75	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	5.75	Call	Currency Future	1685	1597	1685	1597	0.00
16/10/2009	\$ / R On 14-December-09	5.75	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-December-09	6.75	Call	Currency Future	710	633	710	633	0.00
16/10/2009	\$ / R On 14-December-09	6.75	Put	Currency Future	26	37	26	37	0.00
16/10/2009	\$ / R On 14-December-09	15.25	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	15.25	Put	Currency Future	7816	7904	7816	7904	0.00
16/10/2009	\$ / R On 15-March-10	4.85	Call	Currency Future	2713	2624	2713	2624	0.00
16/10/2009	\$ / R On 15-March-10	4.85	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	5.85	Call	Currency Future	1722	1634	1722	1634	0.00
16/10/2009	\$ / R On 15-March-10	5.85	Put	Currency Future	10	12	10	12	0.00
16/10/2009	\$ / R On 15-March-10	6.85	Call	Currency Future	809	736	809	736	0.00
16/10/2009	\$ / R On 15-March-10	6.85	Put	Currency Future	97	114	97	114	0.00
16/10/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	2744	2653	2744	2653	0.00
16/10/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	4	5	4	5	0.00
16/10/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	1760	1673	1760	1673	0.00
16/10/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	20	24	20	24	0.00
16/10/2009	\$ / R On 14-June-10	11.45	Call	Currency Future	50	47	50	47	0.00
16/10/2009	\$ / R On 14-June-10	11.45	Put	Currency Future	3811	3899	3811	3899	0.00
16/10/2009	\$ / R On 14-June-10	13.45	Call	Currency Future	22	20	22	20	0.00
16/10/2009	\$ / R On 14-June-10	13.45	Put	Currency Future	5782	5872	5782	5872	0.00
16/10/2009	\$ / R On 14-December-09	4.85	Call	Currency Future	2585	2496	2585	2496	0.00
16/10/2009	\$ / R On 14-December-09	4.85	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	5.85	Call	Currency Future	1586	1498	1586	1498	0.00
16/10/2009	\$ / R On 14-December-09	5.85	Put	Currency Future	1	2	1	2	0.00
16/10/2009	\$ / R On 14-December-09	15.35	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-December-09	15.35	Put	Currency Future	7916	8004	7916	8004	0.00
16/10/2009	\$ / R On 14-June-10	5.10	Call	Currency Future	2594	2504	2594	2504	0.00
16/10/2009	\$ / R On 14-June-10	5.10	Put	Currency Future	5	6	5	6	0.00
16/10/2009	\$ / R On 14-June-10	6.10	Call	Currency Future	1618	1532	1618	1532	0.00
16/10/2009	\$ / R On 14-June-10	6.10	Put	Currency Future	29	33	29	33	0.00
16/10/2009	\$ / R On 14-June-10	7.10	Call	Currency Future	795	731	795	731	0.00
16/10/2009	\$ / R On 14-June-10	7.10	Put	Currency Future	206	232	206	232	0.00
16/10/2009	\$ / R On 14-June-10	8.10	Call	Currency Future	343	313	343	313	0.00
16/10/2009	\$ / R On 14-June-10	8.10	Put	Currency Future	754	815	754	815	0.00
16/10/2009	\$ / R On 14-June-10	10.60	Call	Currency Future	73	68	73	68	0.00
16/10/2009	\$ / R On 14-June-10	10.60	Put	Currency Future	2984	3070	2984	3070	0.00
16/10/2009	\$ / R On 14-June-10	11.60	Call	Currency Future	47	45	47	45	0.00
16/10/2009	\$ / R On 14-June-10	11.60	Put	Currency Future	3958	4046	3958	4046	0.00
16/10/2009	\$ / R On 14-June-10	13.60	Call	Currency Future	20	19	20	19	0.00
16/10/2009	\$ / R On 14-June-10	13.60	Put	Currency Future	5931	6021	5931	6021	0.00
16/10/2009	\$ / R On 14-December-09	4.90	Call	Currency Future	2535	2446	2535	2446	0.00
16/10/2009	\$ / R On 14-December-09	4.90	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	5.90	Call	Currency Future	1536	1448	1536	1448	0.00
16/10/2009	\$ / R On 14-December-09	5.90	Put	Currency Future	1	2	1	2	0.00
16/10/2009	\$ / R On 14-December-09	15.40	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	15.40	Put	Currency Future	7966	8054	7966	8054	0.00
16/10/2009	\$ / R On 15-March-10	5.05	Call	Currency Future	2514	2425	2514	2425	0.00
16/10/2009	\$ / R On 15-March-10	5.05	Put	Currency Future	2	2	2	2	0.00
16/10/2009	\$ / R On 15-March-10	6.05	Call	Currency Future	1528	1440	1528	1440	0.00
16/10/2009	\$ / R On 15-March-10	6.05	Put	Currency Future	15	18	15	18	0.00
16/10/2009	\$ / R On 15-March-10	7.05	Call	Currency Future	662	597	662	597	0.00
16/10/2009	\$ / R On 15-March-10	7.05	Put	Currency Future	150	174	150	174	0.00
16/10/2009	\$ / R On 14-June-10	5.15	Call	Currency Future	2545	2455	2545	2455	0.00
16/10/2009	\$ / R On 14-June-10	5.15	Put	Currency Future	6	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-June-10	6.15	Call	Currency Future	1571	1486	1571	1486	0.00
16/10/2009	\$ / R On 14-June-10	6.15	Put	Currency Future	32	37	32	37	0.00
16/10/2009	\$ / R On 14-June-10	11.65	Call	Currency Future	47	44	47	44	0.00
16/10/2009	\$ / R On 14-June-10	11.65	Put	Currency Future	4007	4095	4007	4095	0.00
16/10/2009	\$ / R On 14-June-10	12.65	Call	Currency Future	30	28	30	28	0.00
16/10/2009	\$ / R On 14-June-10	12.65	Put	Currency Future	4990	5079	4990	5079	0.00
16/10/2009	\$ / R On 14-June-10	13.65	Call	Currency Future	20	19	20	19	0.00
16/10/2009	\$ / R On 14-June-10	13.65	Put	Currency Future	5981	6070	5981	6070	0.00
16/10/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	70	65	70	65	0.00
16/10/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	3081	3167	3081	3167	0.00
16/10/2009	\$ / R On 14-June-10	11.70	Call	Currency Future	46	43	46	43	0.00
16/10/2009	\$ / R On 14-June-10	11.70	Put	Currency Future	4056	4144	4056	4144	0.00
16/10/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	29	27	29	27	0.00
16/10/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	5040	5129	5040	5129	0.00
16/10/2009	\$ / R On 14-June-10	13.70	Call	Currency Future	20	18	20	18	0.00
16/10/2009	\$ / R On 14-June-10	13.70	Put	Currency Future	6031	6120	6031	6120	0.00
16/10/2009	\$ / R On 14-June-10	11.50	Call	Currency Future	49	47	49	47	0.00
16/10/2009	\$ / R On 14-June-10	11.50	Put	Currency Future	3860	3948	3860	3948	0.00
16/10/2009	\$ / R On 14-June-10	13.50	Call	Currency Future	21	20	21	20	0.00
16/10/2009	\$ / R On 14-June-10	13.50	Put	Currency Future	5832	5921	5832	5921	0.00
16/10/2009	\$ / R On 14-December-09	4.65	Call	Currency Future	2785	2696	2785	2696	0.00
16/10/2009	\$ / R On 14-December-09	4.65	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	5.65	Call	Currency Future	1785	1697	1785	1697	0.00
16/10/2009	\$ / R On 14-December-09	5.65	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-December-09	6.65	Call	Currency Future	801	721	801	721	0.00
16/10/2009	\$ / R On 14-December-09	6.65	Put	Currency Future	17	25	17	25	0.00
16/10/2009	\$ / R On 15-March-10	4.75	Call	Currency Future	2813	2724	2813	2724	0.00
16/10/2009	\$ / R On 15-March-10	4.75	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	5.75	Call	Currency Future	1820	1732	1820	1732	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 15-March-10	5.75	Put	Currency Future	8	9	8	9	0.00
16/10/2009	\$ / R On 15-March-10	6.75	Call	Currency Future	888	813	888	813	0.00
16/10/2009	\$ / R On 15-March-10	6.75	Put	Currency Future	76	90	76	90	0.00
16/10/2009	\$ / R On 14-June-10	4.90	Call	Currency Future	2793	2703	2793	2703	0.00
16/10/2009	\$ / R On 14-June-10	4.90	Put	Currency Future	4	4	4	4	0.00
16/10/2009	\$ / R On 14-June-10	5.90	Call	Currency Future	1807	1720	1807	1720	0.00
16/10/2009	\$ / R On 14-June-10	5.90	Put	Currency Future	18	22	18	22	0.00
16/10/2009	\$ / R On 14-June-10	6.90	Call	Currency Future	932	862	932	862	0.00
16/10/2009	\$ / R On 14-June-10	6.90	Put	Currency Future	143	163	143	163	0.00
16/10/2009	\$ / R On 14-June-10	10.40	Call	Currency Future	81	76	81	76	0.00
16/10/2009	\$ / R On 14-June-10	10.40	Put	Currency Future	2792	2877	2792	2877	0.00
16/10/2009	\$ / R On 14-June-10	11.40	Call	Currency Future	51	48	51	48	0.00
16/10/2009	\$ / R On 14-June-10	11.40	Put	Currency Future	3762	3850	3762	3850	0.00
16/10/2009	\$ / R On 14-December-09	4.60	Call	Currency Future	2835	2746	2835	2746	0.00
16/10/2009	\$ / R On 14-December-09	4.60	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	5.60	Call	Currency Future	1835	1747	1835	1747	0.00
16/10/2009	\$ / R On 14-December-09	5.60	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-December-09	6.60	Call	Currency Future	848	766	848	766	0.00
16/10/2009	\$ / R On 14-December-09	6.60	Put	Currency Future	13	20	13	20	0.00
16/10/2009	\$ / R On 14-December-09	15.10	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	15.10	Put	Currency Future	7666	7754	7666	7754	0.00
16/10/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	2863	2774	2863	2774	0.00
16/10/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	1869	1781	1869	1781	0.00
16/10/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	7	8	7	8	0.00
16/10/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	929	852	929	852	0.00
16/10/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	67	80	67	80	0.00
16/10/2009	\$ / R On 15-March-10	12.20	Call	Currency Future	6	5	6	5	0.00
16/10/2009	\$ / R On 15-March-10	12.20	Put	Currency Future	4644	4733	4644	4733	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-June-10	4.85	Call	Currency Future	2843	2753	2843	2753	0.00
16/10/2009	\$ / R On 14-June-10	4.85	Put	Currency Future	4	4	4	4	0.00
16/10/2009	\$ / R On 14-June-10	5.85	Call	Currency Future	1855	1768	1855	1768	0.00
16/10/2009	\$ / R On 14-June-10	5.85	Put	Currency Future	16	19	16	19	0.00
16/10/2009	\$ / R On 14-June-10	6.85	Call	Currency Future	969	897	969	897	0.00
16/10/2009	\$ / R On 14-June-10	6.85	Put	Currency Future	130	149	130	149	0.00
16/10/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	2893	2802	2893	2802	0.00
16/10/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	4	4	4	4	0.00
16/10/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	1903	1816	1903	1816	0.00
16/10/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	14	17	14	17	0.00
16/10/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1006	933	1006	933	0.00
16/10/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	117	135	117	135	0.00
16/10/2009	\$ / R On 14-June-10	11.30	Call	Currency Future	53	50	53	50	0.00
16/10/2009	\$ / R On 14-June-10	11.30	Put	Currency Future	3664	3752	3664	3752	0.00
16/10/2009	\$ / R On 14-June-10	12.30	Call	Currency Future	34	32	34	32	0.00
16/10/2009	\$ / R On 14-June-10	12.30	Put	Currency Future	4645	4734	4645	4734	0.00
16/10/2009	\$ / R On 14-June-10	13.30	Call	Currency Future	23	21	23	21	0.00
16/10/2009	\$ / R On 14-June-10	13.30	Put	Currency Future	5634	5723	5634	5723	0.00
16/10/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	2985	2896	2985	2896	0.00
16/10/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	1985	1897	1985	1897	0.00
16/10/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	0	1	0	1	0.00
16/10/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	991	906	991	906	0.00
16/10/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	6	10	6	10	0.00
16/10/2009	\$ / R On 14-December-09	9.95	Call	Currency Future	3	2	3	2	0.00
16/10/2009	\$ / R On 14-December-09	9.95	Put	Currency Future	2518	2606	2518	2606	0.00
16/10/2009	\$ / R On 14-December-09	14.95	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	14.95	Put	Currency Future	7516	7604	7516	7604	0.00
16/10/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3013	2923	3013	2923	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2017	1929	2017	1929	0.00
16/10/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	5	6	5	6	0.00
16/10/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1056	976	1056	976	0.00
16/10/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	44	53	44	53	0.00
16/10/2009	\$ / R On 15-March-10	13.05	Call	Currency Future	2	2	2	2	0.00
16/10/2009	\$ / R On 15-March-10	13.05	Put	Currency Future	5490	5579	5490	5579	0.00
16/10/2009	\$ / R On 14-June-10	4.65	Call	Currency Future	3042	2952	3042	2952	0.00
16/10/2009	\$ / R On 14-June-10	4.65	Put	Currency Future	3	3	3	3	0.00
16/10/2009	\$ / R On 14-June-10	5.65	Call	Currency Future	2050	1961	2050	1961	0.00
16/10/2009	\$ / R On 14-June-10	5.65	Put	Currency Future	10	12	10	12	0.00
16/10/2009	\$ / R On 14-June-10	6.65	Call	Currency Future	1125	1047	1125	1047	0.00
16/10/2009	\$ / R On 14-June-10	6.65	Put	Currency Future	86	98	86	98	0.00
16/10/2009	\$ / R On 14-June-10	11.15	Call	Currency Future	57	53	57	53	0.00
16/10/2009	\$ / R On 14-June-10	11.15	Put	Currency Future	3518	3605	3518	3605	0.00
16/10/2009	\$ / R On 14-June-10	13.15	Call	Currency Future	24	23	24	23	0.00
16/10/2009	\$ / R On 14-June-10	13.15	Put	Currency Future	5485	5574	5485	5574	0.00
16/10/2009	\$ / R On 14-December-09	4.35	Call	Currency Future	3085	2996	3085	2996	0.00
16/10/2009	\$ / R On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	5.35	Call	Currency Future	2085	1996	2085	1996	0.00
16/10/2009	\$ / R On 14-December-09	5.35	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	6.35	Call	Currency Future	1089	1002	1089	1002	0.00
16/10/2009	\$ / R On 14-December-09	6.35	Put	Currency Future	5	6	5	6	0.00
16/10/2009	\$ / R On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	14.85	Put	Currency Future	7416	7504	7416	7504	0.00
16/10/2009	\$ / R On 15-March-10	4.50	Call	Currency Future	3063	2973	3063	2973	0.00
16/10/2009	\$ / R On 15-March-10	4.50	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	5.50	Call	Currency Future	2067	1978	2067	1978	0.00
16/10/2009	\$ / R On 15-March-10	5.50	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
16/10/2009	\$ / R On 15-March-10	6.50	Call	Currency Future	1102	1019	1102	1019	0.00
16/10/2009	\$ / R On 15-March-10	6.50	Put	Currency Future	40	46	40	46	0.00
16/10/2009	\$ / R On 14-June-10	4.60	Call	Currency Future	3092	3001	3092	3001	0.00
16/10/2009	\$ / R On 14-June-10	4.60	Put	Currency Future	3	3	3	3	0.00
16/10/2009	\$ / R On 14-June-10	5.60	Call	Currency Future	2099	2009	2099	2009	0.00
16/10/2009	\$ / R On 14-June-10	5.60	Put	Currency Future	10	11	10	11	0.00
16/10/2009	\$ / R On 14-June-10	6.60	Call	Currency Future	1168	1086	1168	1086	0.00
16/10/2009	\$ / R On 14-June-10	6.60	Put	Currency Future	79	88	79	88	0.00
16/10/2009	\$ / R On 14-June-10	11.10	Call	Currency Future	58	55	58	55	0.00
16/10/2009	\$ / R On 14-June-10	11.10	Put	Currency Future	3469	3556	3469	3556	0.00
16/10/2009	\$ / R On 14-June-10	12.10	Call	Currency Future	38	35	38	35	0.00
16/10/2009	\$ / R On 14-June-10	12.10	Put	Currency Future	4448	4537	4448	4537	0.00
16/10/2009	\$ / R On 14-June-10	13.10	Call	Currency Future	25	23	25	23	0.00
16/10/2009	\$ / R On 14-June-10	13.10	Put	Currency Future	5435	5525	5435	5525	0.00
16/10/2009	\$ / R On 14-December-09	4.30	Call	Currency Future	3135	3046	3135	3046	0.00
16/10/2009	\$ / R On 14-December-09	4.30	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	5.30	Call	Currency Future	2135	2046	2135	2046	0.00
16/10/2009	\$ / R On 14-December-09	5.30	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	14.80	Put	Currency Future	7366	7454	7366	7454	0.00
16/10/2009	\$ / R On 15-March-10	4.40	Call	Currency Future	3163	3073	3163	3073	0.00
16/10/2009	\$ / R On 15-March-10	4.40	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	5.40	Call	Currency Future	2166	2077	2166	2077	0.00
16/10/2009	\$ / R On 15-March-10	5.40	Put	Currency Future	4	4	4	4	0.00
16/10/2009	\$ / R On 15-March-10	7.40	Call	Currency Future	448	395	448	395	0.00
16/10/2009	\$ / R On 15-March-10	7.40	Put	Currency Future	286	322	286	322	0.00
16/10/2009	\$ / R On 14-June-10	4.55	Call	Currency Future	3142	3051	3142	3051	0.00
16/10/2009	\$ / R On 14-June-10	4.55	Put	Currency Future	2	3	2	3	0.00
16/10/2009	\$ / R On 14-June-10	5.55	Call	Currency Future	2148	2059	2148	2059	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-June-10	5.55	Put	Currency Future	9	10	9	10	0.00
16/10/2009	\$ / R On 14-June-10	6.55	Call	Currency Future	1211	1129	1211	1129	0.00
16/10/2009	\$ / R On 14-June-10	6.55	Put	Currency Future	72	80	72	80	0.00
16/10/2009	\$ / R On 14-June-10	7.55	Call	Currency Future	541	490	541	490	0.00
16/10/2009	\$ / R On 14-June-10	7.55	Put	Currency Future	401	441	401	441	0.00
16/10/2009	\$ / R On 14-June-10	11.05	Call	Currency Future	59	56	59	56	0.00
16/10/2009	\$ / R On 14-June-10	11.05	Put	Currency Future	3420	3507	3420	3507	0.00
16/10/2009	\$ / R On 14-June-10	12.05	Call	Currency Future	39	36	39	36	0.00
16/10/2009	\$ / R On 14-June-10	12.05	Put	Currency Future	4399	4487	4399	4487	0.00
16/10/2009	\$ / R On 14-June-10	13.05	Call	Currency Future	25	24	25	24	0.00
16/10/2009	\$ / R On 14-June-10	13.05	Put	Currency Future	5386	5475	5386	5475	0.00
16/10/2009	\$ / R On 14-December-09	4.25	Call	Currency Future	3185	3096	3185	3096	0.00
16/10/2009	\$ / R On 14-December-09	4.25	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	5.25	Call	Currency Future	2185	2096	2185	2096	0.00
16/10/2009	\$ / R On 14-December-09	5.25	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	6.25	Call	Currency Future	1188	1101	1188	1101	0.00
16/10/2009	\$ / R On 14-December-09	6.25	Put	Currency Future	4	5	4	5	0.00
16/10/2009	\$ / R On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	14.75	Put	Currency Future	7316	7404	7316	7404	0.00
16/10/2009	\$ / R On 14-June-10	4.50	Call	Currency Future	3191	3101	3191	3101	0.00
16/10/2009	\$ / R On 14-June-10	4.50	Put	Currency Future	2	2	2	2	0.00
16/10/2009	\$ / R On 14-June-10	5.50	Call	Currency Future	2198	2108	2198	2108	0.00
16/10/2009	\$ / R On 14-June-10	5.50	Put	Currency Future	9	9	9	9	0.00
16/10/2009	\$ / R On 14-June-10	7.50	Call	Currency Future	565	513	565	513	0.00
16/10/2009	\$ / R On 14-June-10	7.50	Put	Currency Future	376	415	376	415	0.00
16/10/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3113	3023	3113	3023	0.00
16/10/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2116	2027	2116	2027	0.00
16/10/2009	\$ / R On 15-March-10	5.45	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
16/10/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1148	1063	1148	1063	0.00
16/10/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	36	40	36	40	0.00
16/10/2009	\$ / R On 15-March-10	7.45	Call	Currency Future	422	371	422	371	0.00
16/10/2009	\$ / R On 15-March-10	7.45	Put	Currency Future	310	348	310	348	0.00
16/10/2009	\$ / R On 15-March-10	4.60	Call	Currency Future	2963	2873	2963	2873	0.00
16/10/2009	\$ / R On 15-March-10	4.60	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	5.60	Call	Currency Future	1968	1879	1968	1879	0.00
16/10/2009	\$ / R On 15-March-10	5.60	Put	Currency Future	6	7	6	7	0.00
16/10/2009	\$ / R On 15-March-10	6.60	Call	Currency Future	1013	934	1013	934	0.00
16/10/2009	\$ / R On 15-March-10	6.60	Put	Currency Future	51	61	51	61	0.00
16/10/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	2992	2902	2992	2902	0.00
16/10/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	3	3	3	3	0.00
16/10/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2000	1912	2000	1912	0.00
16/10/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	11	14	11	14	0.00
16/10/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1084	1008	1084	1008	0.00
16/10/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	94	110	94	110	0.00
16/10/2009	\$ / R On 15-March-10	4.35	Call	Currency Future	3213	3123	3213	3123	0.00
16/10/2009	\$ / R On 15-March-10	4.35	Put	Currency Future	0	1	0	1	0.00
16/10/2009	\$ / R On 15-March-10	5.35	Call	Currency Future	2216	2127	2216	2127	0.00
16/10/2009	\$ / R On 15-March-10	5.35	Put	Currency Future	3	4	3	4	0.00
16/10/2009	\$ / R On 15-March-10	6.35	Call	Currency Future	1241	1155	1241	1155	0.00
16/10/2009	\$ / R On 15-March-10	6.35	Put	Currency Future	29	33	29	33	0.00
16/10/2009	\$ / R On 15-March-10	7.35	Call	Currency Future	475	420	475	420	0.00
16/10/2009	\$ / R On 15-March-10	7.35	Put	Currency Future	263	298	263	298	0.00
16/10/2009	\$ / R On 14-June-10	14.50	Call	Currency Future	12	12	12	12	0.00
16/10/2009	\$ / R On 14-June-10	14.50	Put	Currency Future	6823	6913	6823	6913	0.00
16/10/2009	\$ / R On 14-June-10	11.55	Call	Currency Future	48	46	48	46	0.00
16/10/2009	\$ / R On 14-June-10	11.55	Put	Currency Future	3909	3997	3909	3997	0.00
16/10/2009	\$ / R On 14-June-10	14.55	Call	Currency Future	12	11	12	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-June-10	14.55	Put	Currency Future	6873	6963	6873	6963	0.00
16/10/2009	\$ / R On 14-June-10	14.60	Call	Currency Future	12	11	12	11	0.00
16/10/2009	\$ / R On 14-June-10	14.60	Put	Currency Future	6923	7012	6923	7012	0.00
16/10/2009	\$ / R On 14-December-09	4.40	Call	Currency Future	3035	2946	3035	2946	0.00
16/10/2009	\$ / R On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	5.40	Call	Currency Future	2035	1946	2035	1946	0.00
16/10/2009	\$ / R On 14-December-09	5.40	Put	Currency Future	0	1	0	1	0.00
16/10/2009	\$ / R On 14-December-09	6.40	Call	Currency Future	1040	954	1040	954	0.00
16/10/2009	\$ / R On 14-December-09	6.40	Put	Currency Future	5	8	5	8	0.00
16/10/2009	\$ / R On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	14.90	Put	Currency Future	7466	7554	7466	7554	0.00
16/10/2009	\$ / R On 14-December-09	4.05	Call	Currency Future	3385	3296	3385	3296	0.00
16/10/2009	\$ / R On 14-December-09	4.05	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	6.05	Call	Currency Future	1387	1299	1387	1299	0.00
16/10/2009	\$ / R On 14-December-09	6.05	Put	Currency Future	2	3	2	3	0.00
16/10/2009	\$ / R On 14-December-09	7.05	Call	Currency Future	463	398	463	398	0.00
16/10/2009	\$ / R On 14-December-09	7.05	Put	Currency Future	79	102	79	102	0.00
16/10/2009	\$ / R On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	14.55	Put	Currency Future	7116	7204	7116	7204	0.00
16/10/2009	\$ / R On 15-March-10	4.20	Call	Currency Future	3363	3273	3363	3273	0.00
16/10/2009	\$ / R On 15-March-10	4.20	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	5.20	Call	Currency Future	2365	2276	2365	2276	0.00
16/10/2009	\$ / R On 15-March-10	5.20	Put	Currency Future	3	3	3	3	0.00
16/10/2009	\$ / R On 15-March-10	6.20	Call	Currency Future	1384	1297	1384	1297	0.00
16/10/2009	\$ / R On 15-March-10	6.20	Put	Currency Future	21	24	21	24	0.00
16/10/2009	\$ / R On 14-June-10	4.30	Call	Currency Future	3391	3300	3391	3300	0.00
16/10/2009	\$ / R On 14-June-10	4.30	Put	Currency Future	2	2	2	2	0.00
16/10/2009	\$ / R On 14-June-10	5.30	Call	Currency Future	2396	2306	2396	2306	0.00
16/10/2009	\$ / R On 14-June-10	5.30	Put	Currency Future	7	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-June-10	6.30	Call	Currency Future	1433	1349	1433	1349	0.00
16/10/2009	\$ / R On 14-June-10	6.30	Put	Currency Future	44	50	44	50	0.00
16/10/2009	\$ / R On 14-June-10	7.30	Call	Currency Future	673	614	673	614	0.00
16/10/2009	\$ / R On 14-June-10	7.30	Put	Currency Future	283	316	283	316	0.00
16/10/2009	\$ / R On 14-June-10	12.80	Call	Currency Future	28	26	28	26	0.00
16/10/2009	\$ / R On 14-June-10	12.80	Put	Currency Future	5139	5227	5139	5227	0.00
16/10/2009	\$ / R On 14-June-10	14.30	Call	Currency Future	14	13	14	13	0.00
16/10/2009	\$ / R On 14-June-10	14.30	Put	Currency Future	6625	6714	6625	6714	0.00
16/10/2009	\$ / R On 14-December-09	3.95	Call	Currency Future	3485	3396	3485	3396	0.00
16/10/2009	\$ / R On 14-December-09	3.95	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	4.95	Call	Currency Future	2485	2396	2485	2396	0.00
16/10/2009	\$ / R On 14-December-09	4.95	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	5.95	Call	Currency Future	1486	1398	1486	1398	0.00
16/10/2009	\$ / R On 14-December-09	5.95	Put	Currency Future	2	2	2	2	0.00
16/10/2009	\$ / R On 14-December-09	11.45	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	11.45	Put	Currency Future	4016	4104	4016	4104	0.00
16/10/2009	\$ / R On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	14.45	Put	Currency Future	7016	7104	7016	7104	0.00
16/10/2009	\$ / R On 15-March-10	4.10	Call	Currency Future	3462	3373	3462	3373	0.00
16/10/2009	\$ / R On 15-March-10	4.10	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	12.60	Call	Currency Future	4	3	4	3	0.00
16/10/2009	\$ / R On 15-March-10	12.60	Put	Currency Future	5042	5130	5042	5130	0.00
16/10/2009	\$ / R On 14-June-10	4.25	Call	Currency Future	3441	3350	3441	3350	0.00
16/10/2009	\$ / R On 14-June-10	4.25	Put	Currency Future	1	2	1	2	0.00
16/10/2009	\$ / R On 14-June-10	6.25	Call	Currency Future	1479	1394	1479	1394	0.00
16/10/2009	\$ / R On 14-June-10	6.25	Put	Currency Future	40	45	40	45	0.00
16/10/2009	\$ / R On 14-June-10	7.25	Call	Currency Future	702	642	702	642	0.00
16/10/2009	\$ / R On 14-June-10	7.25	Put	Currency Future	263	293	263	293	0.00
16/10/2009	\$ / R On 14-December-09	13.95	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
16/10/2009	\$ / R On 14-December-09	13.95	Put	Currency Future	6516	6604	6516	6604	0.00
16/10/2009	\$ / R On 14-December-09	15.95	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	15.95	Put	Currency Future	8516	8604	8516	8604	0.00
16/10/2009	\$ / R On 15-March-10	14.10	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	14.10	Put	Currency Future	6538	6628	6538	6628	0.00
16/10/2009	\$ / R On 15-March-10	16.10	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	16.10	Put	Currency Future	8538	8628	8538	8628	0.00
16/10/2009	\$ / R On 14-June-10	16.25	Call	Currency Future	4	4	4	4	0.00
16/10/2009	\$ / R On 14-June-10	16.25	Put	Currency Future	8565	8656	8565	8656	0.00
16/10/2009	\$ / R On 14-December-09	12.05	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	12.05	Put	Currency Future	4616	4704	4616	4704	0.00
16/10/2009	\$ / R On 14-December-09	16.05	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	16.05	Put	Currency Future	8616	8704	8616	8704	0.00
16/10/2009	\$ / R On 15-March-10	14.20	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	14.20	Put	Currency Future	6638	6728	6638	6728	0.00
16/10/2009	\$ / R On 15-March-10	16.20	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	16.20	Put	Currency Future	8638	8728	8638	8728	0.00
16/10/2009	\$ / R On 14-June-10	4.35	Call	Currency Future	3341	3250	3341	3250	0.00
16/10/2009	\$ / R On 14-June-10	4.35	Put	Currency Future	2	2	2	2	0.00
16/10/2009	\$ / R On 14-June-10	5.35	Call	Currency Future	2346	2256	2346	2256	0.00
16/10/2009	\$ / R On 14-June-10	5.35	Put	Currency Future	7	8	7	8	0.00
16/10/2009	\$ / R On 14-June-10	6.35	Call	Currency Future	1388	1304	1388	1304	0.00
16/10/2009	\$ / R On 14-June-10	6.35	Put	Currency Future	49	55	49	55	0.00
16/10/2009	\$ / R On 14-June-10	14.35	Call	Currency Future	14	13	14	13	0.00
16/10/2009	\$ / R On 14-June-10	14.35	Put	Currency Future	6674	6764	6674	6764	0.00
16/10/2009	\$ / R On 14-June-10	16.35	Call	Currency Future	4	4	4	4	0.00
16/10/2009	\$ / R On 14-June-10	16.35	Put	Currency Future	8665	8755	8665	8755	0.00
16/10/2009	\$ / R On 14-December-09	4.15	Call	Currency Future	3285	3196	3285	3196	0.00
16/10/2009	\$ / R On 14-December-09	4.15	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
16/10/2009	\$ / R On 14-December-09	5.15	Call	Currency Future	2285	2196	2285	2196	0.00
16/10/2009	\$ / R On 14-December-09	5.15	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	6.15	Call	Currency Future	1287	1200	1287	1200	0.00
16/10/2009	\$ / R On 14-December-09	6.15	Put	Currency Future	3	4	3	4	0.00
16/10/2009	\$ / R On 14-December-09	7.15	Call	Currency Future	392	331	392	331	0.00
16/10/2009	\$ / R On 14-December-09	7.15	Put	Currency Future	107	135	107	135	0.00
16/10/2009	\$ / R On 14-December-09	14.15	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	14.15	Put	Currency Future	6716	6804	6716	6804	0.00
16/10/2009	\$ / R On 14-December-09	16.15	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	16.15	Put	Currency Future	8716	8804	8716	8804	0.00
16/10/2009	\$ / R On 15-March-10	4.30	Call	Currency Future	3263	3173	3263	3173	0.00
16/10/2009	\$ / R On 15-March-10	4.30	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	5.30	Call	Currency Future	2265	2176	2265	2176	0.00
16/10/2009	\$ / R On 15-March-10	5.30	Put	Currency Future	3	4	3	4	0.00
16/10/2009	\$ / R On 15-March-10	6.30	Call	Currency Future	1289	1202	1289	1202	0.00
16/10/2009	\$ / R On 15-March-10	6.30	Put	Currency Future	26	30	26	30	0.00
16/10/2009	\$ / R On 15-March-10	14.30	Call	Currency Future	1	0	1	0	0.00
16/10/2009	\$ / R On 15-March-10	14.30	Put	Currency Future	6738	6828	6738	6828	0.00
16/10/2009	\$ / R On 15-March-10	16.30	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	16.30	Put	Currency Future	8738	8828	8738	8828	0.00
16/10/2009	\$ / R On 14-June-10	4.45	Call	Currency Future	3241	3151	3241	3151	0.00
16/10/2009	\$ / R On 14-June-10	4.45	Put	Currency Future	2	2	2	2	0.00
16/10/2009	\$ / R On 14-June-10	5.45	Call	Currency Future	2247	2157	2247	2157	0.00
16/10/2009	\$ / R On 14-June-10	5.45	Put	Currency Future	8	9	8	9	0.00
16/10/2009	\$ / R On 14-June-10	6.45	Call	Currency Future	1298	1215	1298	1215	0.00
16/10/2009	\$ / R On 14-June-10	6.45	Put	Currency Future	59	67	59	67	0.00
16/10/2009	\$ / R On 14-June-10	7.45	Call	Currency Future	591	537	591	537	0.00
16/10/2009	\$ / R On 14-June-10	7.45	Put	Currency Future	351	388	351	388	0.00
16/10/2009	\$ / R On 14-June-10	14.45	Call	Currency Future	13	12	13	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-June-10	14.45	Put	Currency Future	6774	6863	6774	6863	0.00
16/10/2009	\$ / R On 14-June-10	16.45	Call	Currency Future	4	4	4	4	0.00
16/10/2009	\$ / R On 14-June-10	16.45	Put	Currency Future	8765	8855	8765	8855	0.00
16/10/2009	\$ / R On 14-December-09	14.25	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	14.25	Put	Currency Future	6816	6904	6816	6904	0.00
16/10/2009	\$ / R On 14-December-09	16.25	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	16.25	Put	Currency Future	8816	8904	8816	8904	0.00
16/10/2009	\$ / R On 15-March-10	14.40	Call	Currency Future	1	0	1	0	0.00
16/10/2009	\$ / R On 15-March-10	14.40	Put	Currency Future	6838	6928	6838	6928	0.00
16/10/2009	\$ / R On 15-March-10	16.40	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	16.40	Put	Currency Future	8838	8927	8838	8927	0.00
16/10/2009	\$ / R On 14-June-10	16.55	Call	Currency Future	4	3	4	3	0.00
16/10/2009	\$ / R On 14-June-10	16.55	Put	Currency Future	8864	8955	8864	8955	0.00
16/10/2009	\$ / R On 14-December-09	4.20	Call	Currency Future	3235	3146	3235	3146	0.00
16/10/2009	\$ / R On 14-December-09	4.20	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	5.20	Call	Currency Future	2235	2146	2235	2146	0.00
16/10/2009	\$ / R On 14-December-09	5.20	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	6.20	Call	Currency Future	1238	1150	1238	1150	0.00
16/10/2009	\$ / R On 14-December-09	6.20	Put	Currency Future	3	4	3	4	0.00
16/10/2009	\$ / R On 14-December-09	14.20	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	14.20	Put	Currency Future	6766	6854	6766	6854	0.00
16/10/2009	\$ / R On 14-December-09	16.20	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	16.20	Put	Currency Future	8766	8854	8766	8854	0.00
16/10/2009	\$ / R On 15-March-10	14.35	Call	Currency Future	1	0	1	0	0.00
16/10/2009	\$ / R On 15-March-10	14.35	Put	Currency Future	6788	6878	6788	6878	0.00
16/10/2009	\$ / R On 15-March-10	16.35	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	16.35	Put	Currency Future	8788	8878	8788	8878	0.00
16/10/2009	\$ / R On 14-June-10	16.50	Call	Currency Future	4	3	4	3	0.00
16/10/2009	\$ / R On 14-June-10	16.50	Put	Currency Future	8815	8905	8815	8905	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	14.40	Put	Currency Future	6966	7054	6966	7054	0.00
16/10/2009	\$ / R On 14-December-09	16.40	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	16.40	Put	Currency Future	8966	9054	8966	9054	0.00
16/10/2009	\$ / R On 15-March-10	14.55	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	14.55	Put	Currency Future	6988	7078	6988	7078	0.00
16/10/2009	\$ / R On 15-March-10	16.55	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	16.55	Put	Currency Future	8988	9077	8988	9077	0.00
16/10/2009	\$ / R On 14-June-10	10.70	Call	Currency Future	70	65	70	65	0.00
16/10/2009	\$ / R On 14-June-10	10.70	Put	Currency Future	3081	3167	3081	3167	0.00
16/10/2009	\$ / R On 14-June-10	12.70	Call	Currency Future	29	27	29	27	0.00
16/10/2009	\$ / R On 14-June-10	12.70	Put	Currency Future	5040	5129	5040	5129	0.00
16/10/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	11	10	11	10	0.00
16/10/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	7022	7112	7022	7112	0.00
16/10/2009	\$ / R On 14-June-10	16.70	Call	Currency Future	3	3	3	3	0.00
16/10/2009	\$ / R On 14-June-10	16.70	Put	Currency Future	9014	9104	9014	9104	0.00
16/10/2009	\$ / R On 14-June-10	14.70	Call	Currency Future	11	10	11	10	0.00
16/10/2009	\$ / R On 14-June-10	14.70	Put	Currency Future	7022	7112	7022	7112	0.00
16/10/2009	\$ / R On 14-December-09	16.45	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	16.45	Put	Currency Future	9016	9104	9016	9104	0.00
16/10/2009	\$ / R On 15-March-10	14.60	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	14.60	Put	Currency Future	7038	7128	7038	7128	0.00
16/10/2009	\$ / R On 15-March-10	16.60	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	16.60	Put	Currency Future	9038	9127	9038	9127	0.00
16/10/2009	\$ / R On 14-June-10	4.75	Call	Currency Future	2943	2852	2943	2852	0.00
16/10/2009	\$ / R On 14-June-10	4.75	Put	Currency Future	3	3	3	3	0.00
16/10/2009	\$ / R On 14-June-10	5.75	Call	Currency Future	1952	1864	1952	1864	0.00
16/10/2009	\$ / R On 14-June-10	5.75	Put	Currency Future	13	15	13	15	0.00
16/10/2009	\$ / R On 14-June-10	10.75	Call	Currency Future	68	64	68	64	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-June-10	10.75	Put	Currency Future	3129	3215	3129	3215	0.00
16/10/2009	\$ / R On 14-June-10	14.75	Call	Currency Future	11	10	11	10	0.00
16/10/2009	\$ / R On 14-June-10	14.75	Put	Currency Future	7072	7161	7072	7161	0.00
16/10/2009	\$ / R On 14-June-10	16.75	Call	Currency Future	3	3	3	3	0.00
16/10/2009	\$ / R On 14-June-10	16.75	Put	Currency Future	9064	9154	9064	9154	0.00
16/10/2009	\$ / R On 14-December-09	4.50	Call	Currency Future	2935	2846	2935	2846	0.00
16/10/2009	\$ / R On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	5.50	Call	Currency Future	1935	1847	1935	1847	0.00
16/10/2009	\$ / R On 14-December-09	5.50	Put	Currency Future	0	1	0	1	0.00
16/10/2009	\$ / R On 14-December-09	6.50	Call	Currency Future	943	859	943	859	0.00
16/10/2009	\$ / R On 14-December-09	6.50	Put	Currency Future	8	13	8	13	0.00
16/10/2009	\$ / R On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	14.50	Put	Currency Future	7066	7154	7066	7154	0.00
16/10/2009	\$ / R On 14-December-09	16.50	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	16.50	Put	Currency Future	9066	9154	9066	9154	0.00
16/10/2009	\$ / R On 15-March-10	4.65	Call	Currency Future	2913	2824	2913	2824	0.00
16/10/2009	\$ / R On 15-March-10	4.65	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	5.65	Call	Currency Future	1918	1830	1918	1830	0.00
16/10/2009	\$ / R On 15-March-10	5.65	Put	Currency Future	6	8	6	8	0.00
16/10/2009	\$ / R On 15-March-10	14.65	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	14.65	Put	Currency Future	7088	7178	7088	7178	0.00
16/10/2009	\$ / R On 15-March-10	16.65	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	16.65	Put	Currency Future	9088	9177	9088	9177	0.00
16/10/2009	\$ / R On 14-June-10	10.80	Call	Currency Future	67	62	67	62	0.00
16/10/2009	\$ / R On 14-June-10	10.80	Put	Currency Future	3177	3264	3177	3264	0.00
16/10/2009	\$ / R On 14-June-10	14.80	Call	Currency Future	10	10	10	10	0.00
16/10/2009	\$ / R On 14-June-10	14.80	Put	Currency Future	7121	7211	7121	7211	0.00
16/10/2009	\$ / R On 14-June-10	16.80	Call	Currency Future	3	3	3	3	0.00
16/10/2009	\$ / R On 14-June-10	16.80	Put	Currency Future	9114	9204	9114	9204	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-December-09	14.30	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	14.30	Put	Currency Future	6866	6954	6866	6954	0.00
16/10/2009	\$ / R On 14-December-09	16.30	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	16.30	Put	Currency Future	8866	8954	8866	8954	0.00
16/10/2009	\$ / R On 15-March-10	14.45	Call	Currency Future	1	0	1	0	0.00
16/10/2009	\$ / R On 15-March-10	14.45	Put	Currency Future	6888	6978	6888	6978	0.00
16/10/2009	\$ / R On 15-March-10	16.45	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	16.45	Put	Currency Future	8888	8977	8888	8977	0.00
16/10/2009	\$ / R On 14-June-10	16.60	Call	Currency Future	4	3	4	3	0.00
16/10/2009	\$ / R On 14-June-10	16.60	Put	Currency Future	8914	9005	8914	9005	0.00
16/10/2009	\$ / R On 14-December-09	4.00	Call	Currency Future	3435	3346	3435	3346	0.00
16/10/2009	\$ / R On 14-December-09	4.00	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	16.00	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	16.00	Put	Currency Future	8566	8654	8566	8654	0.00
16/10/2009	\$ / R On 15-March-10	4.15	Call	Currency Future	3412	3323	3412	3323	0.00
16/10/2009	\$ / R On 15-March-10	4.15	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	6.15	Call	Currency Future	1431	1344	1431	1344	0.00
16/10/2009	\$ / R On 15-March-10	6.15	Put	Currency Future	19	22	19	22	0.00
16/10/2009	\$ / R On 15-March-10	7.15	Call	Currency Future	596	533	596	533	0.00
16/10/2009	\$ / R On 15-March-10	7.15	Put	Currency Future	183	211	183	211	0.00
16/10/2009	\$ / R On 15-March-10	12.15	Call	Currency Future	7	6	7	6	0.00
16/10/2009	\$ / R On 15-March-10	12.15	Put	Currency Future	4595	4683	4595	4683	0.00
16/10/2009	\$ / R On 15-March-10	16.15	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	16.15	Put	Currency Future	8588	8678	8588	8678	0.00
16/10/2009	\$ / R On 14-June-10	16.30	Call	Currency Future	4	4	4	4	0.00
16/10/2009	\$ / R On 14-June-10	16.30	Put	Currency Future	8615	8705	8615	8705	0.00
16/10/2009	\$ / R On 15-March-10	4.05	Call	Currency Future	3512	3423	3512	3423	0.00
16/10/2009	\$ / R On 15-March-10	4.05	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	14.05	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
16/10/2009	\$ / R On 15-March-10	14.05	Put	Currency Future	6488	6578	6488	6578	0.00
16/10/2009	\$ / R On 15-March-10	16.05	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	16.05	Put	Currency Future	8488	8578	8488	8578	0.00
16/10/2009	\$ / R On 14-June-10	4.20	Call	Currency Future	3491	3400	3491	3400	0.00
16/10/2009	\$ / R On 14-June-10	4.20	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-June-10	14.20	Call	Currency Future	15	14	15	14	0.00
16/10/2009	\$ / R On 14-June-10	14.20	Put	Currency Future	6526	6615	6526	6615	0.00
16/10/2009	\$ / R On 14-June-10	16.20	Call	Currency Future	5	4	5	4	0.00
16/10/2009	\$ / R On 14-June-10	16.20	Put	Currency Future	8515	8606	8515	8606	0.00
16/10/2009	\$ / R On 14-December-09	3.85	Call	Currency Future	3585	3496	3585	3496	0.00
16/10/2009	\$ / R On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	13.85	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	13.85	Put	Currency Future	6416	6504	6416	6504	0.00
16/10/2009	\$ / R On 14-December-09	15.85	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	15.85	Put	Currency Future	8416	8504	8416	8504	0.00
16/10/2009	\$ / R On 15-March-10	4.00	Call	Currency Future	3562	3473	3562	3473	0.00
16/10/2009	\$ / R On 15-March-10	4.00	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	5.00	Call	Currency Future	2564	2475	2564	2475	0.00
16/10/2009	\$ / R On 15-March-10	5.00	Put	Currency Future	2	2	2	2	0.00
16/10/2009	\$ / R On 15-March-10	6.00	Call	Currency Future	1576	1489	1576	1489	0.00
16/10/2009	\$ / R On 15-March-10	6.00	Put	Currency Future	14	16	14	16	0.00
16/10/2009	\$ / R On 15-March-10	16.00	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	16.00	Put	Currency Future	8438	8528	8438	8528	0.00
16/10/2009	\$ / R On 14-June-10	4.15	Call	Currency Future	3540	3450	3540	3450	0.00
16/10/2009	\$ / R On 14-June-10	4.15	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-June-10	14.15	Call	Currency Future	15	14	15	14	0.00
16/10/2009	\$ / R On 14-June-10	14.15	Put	Currency Future	6476	6565	6476	6565	0.00
16/10/2009	\$ / R On 14-June-10	16.15	Call	Currency Future	5	4	5	4	0.00
16/10/2009	\$ / R On 14-June-10	16.15	Put	Currency Future	8466	8556	8466	8556	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-December-09	4.10	Call	Currency Future	3335	3246	3335	3246	0.00
16/10/2009	\$ / R On 14-December-09	4.10	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	5.10	Call	Currency Future	2335	2246	2335	2246	0.00
16/10/2009	\$ / R On 14-December-09	5.10	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	6.10	Call	Currency Future	1337	1249	1337	1249	0.00
16/10/2009	\$ / R On 14-December-09	6.10	Put	Currency Future	2	3	2	3	0.00
16/10/2009	\$ / R On 14-December-09	7.10	Call	Currency Future	427	363	427	363	0.00
16/10/2009	\$ / R On 14-December-09	7.10	Put	Currency Future	92	118	92	118	0.00
16/10/2009	\$ / R On 14-December-09	14.10	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	14.10	Put	Currency Future	6666	6754	6666	6754	0.00
16/10/2009	\$ / R On 14-December-09	16.10	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	16.10	Put	Currency Future	8666	8754	8666	8754	0.00
16/10/2009	\$ / R On 15-March-10	4.25	Call	Currency Future	3313	3223	3313	3223	0.00
16/10/2009	\$ / R On 15-March-10	4.25	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	5.25	Call	Currency Future	2315	2226	2315	2226	0.00
16/10/2009	\$ / R On 15-March-10	5.25	Put	Currency Future	3	3	3	3	0.00
16/10/2009	\$ / R On 15-March-10	6.25	Call	Currency Future	1336	1249	1336	1249	0.00
16/10/2009	\$ / R On 15-March-10	6.25	Put	Currency Future	24	27	24	27	0.00
16/10/2009	\$ / R On 15-March-10	7.25	Call	Currency Future	533	475	533	475	0.00
16/10/2009	\$ / R On 15-March-10	7.25	Put	Currency Future	221	252	221	252	0.00
16/10/2009	\$ / R On 15-March-10	14.25	Call	Currency Future	1	0	1	0	0.00
16/10/2009	\$ / R On 15-March-10	14.25	Put	Currency Future	6688	6778	6688	6778	0.00
16/10/2009	\$ / R On 15-March-10	16.25	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	16.25	Put	Currency Future	8688	8778	8688	8778	0.00
16/10/2009	\$ / R On 14-December-09	3.90	Call	Currency Future	3535	3446	3535	3446	0.00
16/10/2009	\$ / R On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	15.90	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	15.90	Put	Currency Future	8466	8554	8466	8554	0.00
16/10/2009	\$ / R On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-December-09	14.35	Put	Currency Future	6916	7004	6916	7004	0.00
16/10/2009	\$ / R On 14-December-09	16.35	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	16.35	Put	Currency Future	8916	9004	8916	9004	0.00
16/10/2009	\$ / R On 15-March-10	14.50	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	14.50	Put	Currency Future	6938	7028	6938	7028	0.00
16/10/2009	\$ / R On 15-March-10	16.50	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	16.50	Put	Currency Future	8938	9027	8938	9027	0.00
16/10/2009	\$ / R On 13-September-10	4.40	Call	Currency Future	3420	3329	3420	3329	0.00
16/10/2009	\$ / R On 13-September-10	4.40	Put	Currency Future	3	4	3	4	0.00
16/10/2009	\$ / R On 13-September-10	5.40	Call	Currency Future	2431	2340	2431	2340	0.00
16/10/2009	\$ / R On 13-September-10	5.40	Put	Currency Future	14	15	14	15	0.00
16/10/2009	\$ / R On 13-September-10	6.40	Call	Currency Future	1492	1406	1492	1406	0.00
16/10/2009	\$ / R On 13-September-10	6.40	Put	Currency Future	76	81	76	81	0.00
16/10/2009	\$ / R On 13-September-10	7.40	Call	Currency Future	771	712	771	712	0.00
16/10/2009	\$ / R On 13-September-10	7.40	Put	Currency Future	355	387	355	387	0.00
16/10/2009	\$ / R On 13-September-10	10.40	Call	Currency Future	143	133	143	133	0.00
16/10/2009	\$ / R On 13-September-10	10.40	Put	Currency Future	2726	2808	2726	2808	0.00
16/10/2009	\$ / R On 13-September-10	12.40	Call	Currency Future	69	64	69	64	0.00
16/10/2009	\$ / R On 13-September-10	12.40	Put	Currency Future	4652	4739	4652	4739	0.00
16/10/2009	\$ / R On 13-September-10	14.40	Call	Currency Future	38	34	38	34	0.00
16/10/2009	\$ / R On 13-September-10	14.40	Put	Currency Future	6621	6709	6621	6709	0.00
16/10/2009	\$ / R On 13-September-10	16.40	Call	Currency Future	20	17	20	17	0.00
16/10/2009	\$ / R On 13-September-10	16.40	Put	Currency Future	8603	8692	8603	8692	0.00
16/10/2009	\$ / R On 13-December-10	4.50	Call	Currency Future	3440	3350	3440	3350	0.00
16/10/2009	\$ / R On 13-December-10	4.50	Put	Currency Future	5	7	5	7	0.00
16/10/2009	\$ / R On 13-December-10	5.50	Call	Currency Future	2457	2369	2457	2369	0.00
16/10/2009	\$ / R On 13-December-10	5.50	Put	Currency Future	22	26	22	26	0.00
16/10/2009	\$ / R On 13-December-10	6.50	Call	Currency Future	1544	1460	1544	1460	0.00
16/10/2009	\$ / R On 13-December-10	6.50	Put	Currency Future	109	117	109	117	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 13-December-10	7.50	Call	Currency Future	856	799	856	799	0.00
16/10/2009	\$ / R On 13-December-10	7.50	Put	Currency Future	421	456	421	456	0.00
16/10/2009	\$ / R On 13-December-10	10.50	Call	Currency Future	199	186	199	186	0.00
16/10/2009	\$ / R On 13-December-10	10.50	Put	Currency Future	2764	2843	2764	2843	0.00
16/10/2009	\$ / R On 13-December-10	12.50	Call	Currency Future	104	98	104	98	0.00
16/10/2009	\$ / R On 13-December-10	12.50	Put	Currency Future	4669	4755	4669	4755	0.00
16/10/2009	\$ / R On 13-December-10	14.50	Call	Currency Future	62	58	62	58	0.00
16/10/2009	\$ / R On 13-December-10	14.50	Put	Currency Future	6627	6715	6627	6715	0.00
16/10/2009	\$ / R On 13-December-10	16.50	Call	Currency Future	36	32	36	32	0.00
16/10/2009	\$ / R On 13-December-10	16.50	Put	Currency Future	8601	8689	8601	8689	0.00
16/10/2009	\$ / R On 13-September-10	4.25	Call	Currency Future	3569	3478	3569	3478	0.00
16/10/2009	\$ / R On 13-September-10	4.25	Put	Currency Future	2	3	2	3	0.00
16/10/2009	\$ / R On 13-September-10	5.25	Call	Currency Future	2578	2488	2578	2488	0.00
16/10/2009	\$ / R On 13-September-10	5.25	Put	Currency Future	11	13	11	13	0.00
16/10/2009	\$ / R On 13-September-10	6.25	Call	Currency Future	1625	1537	1625	1537	0.00
16/10/2009	\$ / R On 13-September-10	6.25	Put	Currency Future	59	62	59	62	0.00
16/10/2009	\$ / R On 13-September-10	7.25	Call	Currency Future	856	793	856	793	0.00
16/10/2009	\$ / R On 13-September-10	7.25	Put	Currency Future	290	318	290	318	0.00
16/10/2009	\$ / R On 13-September-10	10.25	Call	Currency Future	153	142	153	142	0.00
16/10/2009	\$ / R On 13-September-10	10.25	Put	Currency Future	2586	2667	2586	2667	0.00
16/10/2009	\$ / R On 13-September-10	12.25	Call	Currency Future	72	67	72	67	0.00
16/10/2009	\$ / R On 13-September-10	12.25	Put	Currency Future	4506	4592	4506	4592	0.00
16/10/2009	\$ / R On 13-September-10	14.25	Call	Currency Future	39	36	39	36	0.00
16/10/2009	\$ / R On 13-September-10	14.25	Put	Currency Future	6473	6561	6473	6561	0.00
16/10/2009	\$ / R On 13-September-10	16.25	Call	Currency Future	21	18	21	18	0.00
16/10/2009	\$ / R On 13-September-10	16.25	Put	Currency Future	8455	8543	8455	8543	0.00
16/10/2009	\$ / R On 13-September-10	4.30	Call	Currency Future	3519	3429	3519	3429	0.00
16/10/2009	\$ / R On 13-September-10	4.30	Put	Currency Future	3	4	3	4	0.00
16/10/2009	\$ / R On 13-September-10	5.30	Call	Currency Future	2529	2439	2529	2439	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 13-September-10	5.30	Put	Currency Future	12	14	12	14	0.00
16/10/2009	\$ / R On 13-September-10	6.30	Call	Currency Future	1580	1493	1580	1493	0.00
16/10/2009	\$ / R On 13-September-10	6.30	Put	Currency Future	64	68	64	68	0.00
16/10/2009	\$ / R On 13-September-10	7.30	Call	Currency Future	827	765	827	765	0.00
16/10/2009	\$ / R On 13-September-10	7.30	Put	Currency Future	311	340	311	340	0.00
16/10/2009	\$ / R On 13-September-10	10.30	Call	Currency Future	149	138	149	138	0.00
16/10/2009	\$ / R On 13-September-10	10.30	Put	Currency Future	2633	2713	2633	2713	0.00
16/10/2009	\$ / R On 13-September-10	12.30	Call	Currency Future	71	66	71	66	0.00
16/10/2009	\$ / R On 13-September-10	12.30	Put	Currency Future	4554	4641	4554	4641	0.00
16/10/2009	\$ / R On 13-September-10	14.30	Call	Currency Future	39	35	39	35	0.00
16/10/2009	\$ / R On 13-September-10	14.30	Put	Currency Future	6522	6610	6522	6610	0.00
16/10/2009	\$ / R On 13-September-10	16.30	Call	Currency Future	21	18	21	18	0.00
16/10/2009	\$ / R On 13-September-10	16.30	Put	Currency Future	8504	8593	8504	8593	0.00
16/10/2009	\$ / R On 13-December-10	4.40	Call	Currency Future	3539	3449	3539	3449	0.00
16/10/2009	\$ / R On 13-December-10	4.40	Put	Currency Future	4	6	4	6	0.00
16/10/2009	\$ / R On 13-December-10	5.40	Call	Currency Future	2553	2466	2553	2466	0.00
16/10/2009	\$ / R On 13-December-10	5.40	Put	Currency Future	19	23	19	23	0.00
16/10/2009	\$ / R On 13-December-10	6.40	Call	Currency Future	1629	1544	1629	1544	0.00
16/10/2009	\$ / R On 13-December-10	6.40	Put	Currency Future	94	101	94	101	0.00
16/10/2009	\$ / R On 13-December-10	7.40	Call	Currency Future	909	849	909	849	0.00
16/10/2009	\$ / R On 13-December-10	7.40	Put	Currency Future	374	406	374	406	0.00
16/10/2009	\$ / R On 13-December-10	10.40	Call	Currency Future	207	193	207	193	0.00
16/10/2009	\$ / R On 13-December-10	10.40	Put	Currency Future	2672	2750	2672	2750	0.00
16/10/2009	\$ / R On 13-December-10	12.40	Call	Currency Future	107	101	107	101	0.00
16/10/2009	\$ / R On 13-December-10	12.40	Put	Currency Future	4573	4658	4573	4658	0.00
16/10/2009	\$ / R On 13-December-10	14.40	Call	Currency Future	64	60	64	60	0.00
16/10/2009	\$ / R On 13-December-10	14.40	Put	Currency Future	6529	6617	6529	6617	0.00
16/10/2009	\$ / R On 13-December-10	16.40	Call	Currency Future	37	34	37	34	0.00
16/10/2009	\$ / R On 13-December-10	16.40	Put	Currency Future	8503	8591	8503	8591	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 13-December-10	4.45	Call	Currency Future	3489	3400	3489	3400	0.00
16/10/2009	\$ / R On 13-December-10	4.45	Put	Currency Future	5	7	5	7	0.00
16/10/2009	\$ / R On 13-December-10	5.45	Call	Currency Future	2505	2417	2505	2417	0.00
16/10/2009	\$ / R On 13-December-10	5.45	Put	Currency Future	20	24	20	24	0.00
16/10/2009	\$ / R On 13-December-10	6.45	Call	Currency Future	1586	1502	1586	1502	0.00
16/10/2009	\$ / R On 13-December-10	6.45	Put	Currency Future	101	109	101	109	0.00
16/10/2009	\$ / R On 13-December-10	7.45	Call	Currency Future	882	823	882	823	0.00
16/10/2009	\$ / R On 13-December-10	7.45	Put	Currency Future	398	430	398	430	0.00
16/10/2009	\$ / R On 13-December-10	10.45	Call	Currency Future	203	189	203	189	0.00
16/10/2009	\$ / R On 13-December-10	10.45	Put	Currency Future	2718	2796	2718	2796	0.00
16/10/2009	\$ / R On 13-December-10	12.45	Call	Currency Future	106	99	106	99	0.00
16/10/2009	\$ / R On 13-December-10	12.45	Put	Currency Future	4621	4706	4621	4706	0.00
16/10/2009	\$ / R On 13-December-10	14.45	Call	Currency Future	63	59	63	59	0.00
16/10/2009	\$ / R On 13-December-10	14.45	Put	Currency Future	6578	6666	6578	6666	0.00
16/10/2009	\$ / R On 13-December-10	16.45	Call	Currency Future	37	33	37	33	0.00
16/10/2009	\$ / R On 13-December-10	16.45	Put	Currency Future	8552	8640	8552	8640	0.00
16/10/2009	\$ / R On 14-December-09	3.80	Call	Currency Future	3635	3546	3635	3546	0.00
16/10/2009	\$ / R On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	4.80	Call	Currency Future	2635	2546	2635	2546	0.00
16/10/2009	\$ / R On 14-December-09	4.80	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	5.80	Call	Currency Future	1636	1547	1636	1547	0.00
16/10/2009	\$ / R On 14-December-09	5.80	Put	Currency Future	1	2	1	2	0.00
16/10/2009	\$ / R On 14-December-09	6.80	Call	Currency Future	666	591	666	591	0.00
16/10/2009	\$ / R On 14-December-09	6.80	Put	Currency Future	32	45	32	45	0.00
16/10/2009	\$ / R On 14-December-09	15.80	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	15.80	Put	Currency Future	8366	8454	8366	8454	0.00
16/10/2009	\$ / R On 15-March-10	3.90	Call	Currency Future	3662	3573	3662	3573	0.00
16/10/2009	\$ / R On 15-March-10	3.90	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	15.90	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 15-March-10	15.90	Put	Currency Future	8338	8428	8338	8428	0.00
16/10/2009	\$ / R On 14-June-10	4.05	Call	Currency Future	3640	3550	3640	3550	0.00
16/10/2009	\$ / R On 14-June-10	4.05	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-June-10	5.05	Call	Currency Future	2644	2554	2644	2554	0.00
16/10/2009	\$ / R On 14-June-10	5.05	Put	Currency Future	5	5	5	5	0.00
16/10/2009	\$ / R On 14-June-10	6.05	Call	Currency Future	1665	1579	1665	1579	0.00
16/10/2009	\$ / R On 14-June-10	6.05	Put	Currency Future	26	30	26	30	0.00
16/10/2009	\$ / R On 14-June-10	7.05	Call	Currency Future	828	762	828	762	0.00
16/10/2009	\$ / R On 14-June-10	7.05	Put	Currency Future	189	213	189	213	0.00
16/10/2009	\$ / R On 14-June-10	14.05	Call	Currency Future	16	15	16	15	0.00
16/10/2009	\$ / R On 14-June-10	14.05	Put	Currency Future	6377	6466	6377	6466	0.00
16/10/2009	\$ / R On 14-June-10	16.05	Call	Currency Future	5	5	5	5	0.00
16/10/2009	\$ / R On 14-June-10	16.05	Put	Currency Future	8366	8456	8366	8456	0.00
16/10/2009	\$ / R On 13-September-10	4.15	Call	Currency Future	3669	3578	3669	3578	0.00
16/10/2009	\$ / R On 13-September-10	4.15	Put	Currency Future	2	3	2	3	0.00
16/10/2009	\$ / R On 13-September-10	5.15	Call	Currency Future	2676	2586	2676	2586	0.00
16/10/2009	\$ / R On 13-September-10	5.15	Put	Currency Future	10	11	10	11	0.00
16/10/2009	\$ / R On 13-September-10	6.15	Call	Currency Future	1716	1627	1716	1627	0.00
16/10/2009	\$ / R On 13-September-10	6.15	Put	Currency Future	49	52	49	52	0.00
16/10/2009	\$ / R On 13-September-10	7.15	Call	Currency Future	917	851	917	851	0.00
16/10/2009	\$ / R On 13-September-10	7.15	Put	Currency Future	251	276	251	276	0.00
16/10/2009	\$ / R On 13-September-10	10.15	Call	Currency Future	160	148	160	148	0.00
16/10/2009	\$ / R On 13-September-10	10.15	Put	Currency Future	2493	2573	2493	2573	0.00
16/10/2009	\$ / R On 13-September-10	12.15	Call	Currency Future	75	70	75	70	0.00
16/10/2009	\$ / R On 13-September-10	12.15	Put	Currency Future	4408	4495	4408	4495	0.00
16/10/2009	\$ / R On 13-September-10	14.15	Call	Currency Future	41	37	41	37	0.00
16/10/2009	\$ / R On 13-September-10	14.15	Put	Currency Future	6374	6462	6374	6462	0.00
16/10/2009	\$ / R On 13-September-10	16.15	Call	Currency Future	22	19	22	19	0.00
16/10/2009	\$ / R On 13-September-10	16.15	Put	Currency Future	8356	8444	8356	8444	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 13-December-10	4.25	Call	Currency Future	3688	3598	3688	3598	0.00
16/10/2009	\$ / R On 13-December-10	4.25	Put	Currency Future	4	5	4	5	0.00
16/10/2009	\$ / R On 13-December-10	5.25	Call	Currency Future	2699	2612	2699	2612	0.00
16/10/2009	\$ / R On 13-December-10	5.25	Put	Currency Future	14	19	14	19	0.00
16/10/2009	\$ / R On 13-December-10	6.25	Call	Currency Future	1759	1673	1759	1673	0.00
16/10/2009	\$ / R On 13-December-10	6.25	Put	Currency Future	75	80	75	80	0.00
16/10/2009	\$ / R On 13-December-10	7.25	Call	Currency Future	994	930	994	930	0.00
16/10/2009	\$ / R On 13-December-10	7.25	Put	Currency Future	309	337	309	337	0.00
16/10/2009	\$ / R On 13-December-10	10.25	Call	Currency Future	219	205	219	205	0.00
16/10/2009	\$ / R On 13-December-10	10.25	Put	Currency Future	2535	2612	2535	2612	0.00
16/10/2009	\$ / R On 13-December-10	12.25	Call	Currency Future	112	106	112	106	0.00
16/10/2009	\$ / R On 13-December-10	12.25	Put	Currency Future	4428	4513	4428	4513	0.00
16/10/2009	\$ / R On 13-December-10	14.25	Call	Currency Future	66	62	66	62	0.00
16/10/2009	\$ / R On 13-December-10	14.25	Put	Currency Future	6382	6469	6382	6469	0.00
16/10/2009	\$ / R On 13-December-10	16.25	Call	Currency Future	40	36	40	36	0.00
16/10/2009	\$ / R On 13-December-10	16.25	Put	Currency Future	8355	8443	8355	8443	0.00
16/10/2009	\$ / R On 14-December-09	3.75	Call	Currency Future	3685	3596	3685	3596	0.00
16/10/2009	\$ / R On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	15.75	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	15.75	Put	Currency Future	8316	8404	8316	8404	0.00
16/10/2009	\$ / R On 15-March-10	3.85	Call	Currency Future	3712	3623	3712	3623	0.00
16/10/2009	\$ / R On 15-March-10	3.85	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	13.85	Call	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	13.85	Put	Currency Future	6289	6378	6289	6378	0.00
16/10/2009	\$ / R On 15-March-10	15.85	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	15.85	Put	Currency Future	8288	8378	8288	8378	0.00
16/10/2009	\$ / R On 14-June-10	4.00	Call	Currency Future	3690	3600	3690	3600	0.00
16/10/2009	\$ / R On 14-June-10	4.00	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-June-10	16.00	Call	Currency Future	5	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-June-10	16.00	Put	Currency Future	8316	8406	8316	8406	0.00
16/10/2009	\$ / R On 13-September-10	4.10	Call	Currency Future	3718	3628	3718	3628	0.00
16/10/2009	\$ / R On 13-September-10	4.10	Put	Currency Future	2	3	2	3	0.00
16/10/2009	\$ / R On 13-September-10	5.10	Call	Currency Future	2726	2636	2726	2636	0.00
16/10/2009	\$ / R On 13-September-10	5.10	Put	Currency Future	9	11	9	11	0.00
16/10/2009	\$ / R On 13-September-10	6.10	Call	Currency Future	1762	1672	1762	1672	0.00
16/10/2009	\$ / R On 13-September-10	6.10	Put	Currency Future	45	47	45	47	0.00
16/10/2009	\$ / R On 13-September-10	7.10	Call	Currency Future	949	882	949	882	0.00
16/10/2009	\$ / R On 13-September-10	7.10	Put	Currency Future	232	257	232	257	0.00
16/10/2009	\$ / R On 13-September-10	10.10	Call	Currency Future	163	151	163	151	0.00
16/10/2009	\$ / R On 13-September-10	10.10	Put	Currency Future	2447	2526	2447	2526	0.00
16/10/2009	\$ / R On 13-September-10	12.10	Call	Currency Future	76	71	76	71	0.00
16/10/2009	\$ / R On 13-September-10	12.10	Put	Currency Future	4360	4446	4360	4446	0.00
16/10/2009	\$ / R On 13-September-10	14.10	Call	Currency Future	41	38	41	38	0.00
16/10/2009	\$ / R On 13-September-10	14.10	Put	Currency Future	6325	6413	6325	6413	0.00
16/10/2009	\$ / R On 13-September-10	16.10	Call	Currency Future	23	20	23	20	0.00
16/10/2009	\$ / R On 13-September-10	16.10	Put	Currency Future	8306	8395	8306	8395	0.00
16/10/2009	\$ / R On 13-December-10	4.20	Call	Currency Future	3738	3648	3738	3648	0.00
16/10/2009	\$ / R On 13-December-10	4.20	Put	Currency Future	3	5	3	5	0.00
16/10/2009	\$ / R On 13-December-10	5.20	Call	Currency Future	2748	2660	2748	2660	0.00
16/10/2009	\$ / R On 13-December-10	5.20	Put	Currency Future	13	17	13	17	0.00
16/10/2009	\$ / R On 13-December-10	6.20	Call	Currency Future	1804	1717	1804	1717	0.00
16/10/2009	\$ / R On 13-December-10	6.20	Put	Currency Future	69	74	69	74	0.00
16/10/2009	\$ / R On 13-December-10	7.20	Call	Currency Future	1024	959	1024	959	0.00
16/10/2009	\$ / R On 13-December-10	7.20	Put	Currency Future	289	316	289	316	0.00
16/10/2009	\$ / R On 13-December-10	10.20	Call	Currency Future	224	209	224	209	0.00
16/10/2009	\$ / R On 13-December-10	10.20	Put	Currency Future	2489	2566	2489	2566	0.00
16/10/2009	\$ / R On 13-December-10	12.20	Call	Currency Future	114	107	114	107	0.00
16/10/2009	\$ / R On 13-December-10	12.20	Put	Currency Future	4379	4464	4379	4464	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 13-December-10	14.20	Call	Currency Future	67	63	67	63	0.00
16/10/2009	\$ / R On 13-December-10	14.20	Put	Currency Future	6332	6420	6332	6420	0.00
16/10/2009	\$ / R On 13-December-10	16.20	Call	Currency Future	41	37	41	37	0.00
16/10/2009	\$ / R On 13-December-10	16.20	Put	Currency Future	8306	8394	8306	8394	0.00
16/10/2009	\$ / R On 14-December-09	3.65	Call	Currency Future	3785	3696	3785	3696	0.00
16/10/2009	\$ / R On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	9.65	Call	Currency Future	5	4	5	4	0.00
16/10/2009	\$ / R On 14-December-09	9.65	Put	Currency Future	2221	2308	2221	2308	0.00
16/10/2009	\$ / R On 14-December-09	15.65	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	15.65	Put	Currency Future	8216	8304	8216	8304	0.00
16/10/2009	\$ / R On 15-March-10	3.80	Call	Currency Future	3762	3673	3762	3673	0.00
16/10/2009	\$ / R On 15-March-10	3.80	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	4.80	Call	Currency Future	2763	2674	2763	2674	0.00
16/10/2009	\$ / R On 15-March-10	4.80	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	5.80	Call	Currency Future	1771	1683	1771	1683	0.00
16/10/2009	\$ / R On 15-March-10	5.80	Put	Currency Future	9	10	9	10	0.00
16/10/2009	\$ / R On 15-March-10	6.80	Call	Currency Future	848	774	848	774	0.00
16/10/2009	\$ / R On 15-March-10	6.80	Put	Currency Future	86	101	86	101	0.00
16/10/2009	\$ / R On 15-March-10	15.80	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	15.80	Put	Currency Future	8238	8328	8238	8328	0.00
16/10/2009	\$ / R On 14-June-10	3.90	Call	Currency Future	3790	3699	3790	3699	0.00
16/10/2009	\$ / R On 14-June-10	3.90	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-June-10	13.90	Call	Currency Future	18	16	18	16	0.00
16/10/2009	\$ / R On 14-June-10	13.90	Put	Currency Future	6228	6318	6228	6318	0.00
16/10/2009	\$ / R On 14-June-10	15.90	Call	Currency Future	6	5	6	5	0.00
16/10/2009	\$ / R On 14-June-10	15.90	Put	Currency Future	8216	8307	8216	8307	0.00
16/10/2009	\$ / R On 13-September-10	4.05	Call	Currency Future	3768	3677	3768	3677	0.00
16/10/2009	\$ / R On 13-September-10	4.05	Put	Currency Future	2	2	2	2	0.00
16/10/2009	\$ / R On 13-September-10	5.05	Call	Currency Future	2775	2685	2775	2685	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 13-September-10	5.05	Put	Currency Future	8	10	8	10	0.00
16/10/2009	\$ / R On 13-September-10	6.05	Call	Currency Future	1808	1718	1808	1718	0.00
16/10/2009	\$ / R On 13-September-10	6.05	Put	Currency Future	41	43	41	43	0.00
16/10/2009	\$ / R On 13-September-10	7.05	Call	Currency Future	981	913	981	913	0.00
16/10/2009	\$ / R On 13-September-10	7.05	Put	Currency Future	215	238	215	238	0.00
16/10/2009	\$ / R On 13-September-10	10.05	Call	Currency Future	167	155	167	155	0.00
16/10/2009	\$ / R On 13-September-10	10.05	Put	Currency Future	2401	2480	2401	2480	0.00
16/10/2009	\$ / R On 13-September-10	12.05	Call	Currency Future	78	72	78	72	0.00
16/10/2009	\$ / R On 13-September-10	12.05	Put	Currency Future	4311	4397	4311	4397	0.00
16/10/2009	\$ / R On 13-September-10	14.05	Call	Currency Future	42	38	42	38	0.00
16/10/2009	\$ / R On 13-September-10	14.05	Put	Currency Future	6275	6363	6275	6363	0.00
16/10/2009	\$ / R On 13-September-10	16.05	Call	Currency Future	23	20	23	20	0.00
16/10/2009	\$ / R On 13-September-10	16.05	Put	Currency Future	8257	8345	8257	8345	0.00
16/10/2009	\$ / R On 13-December-10	4.15	Call	Currency Future	3788	3698	3788	3698	0.00
16/10/2009	\$ / R On 13-December-10	4.15	Put	Currency Future	3	5	3	5	0.00
16/10/2009	\$ / R On 13-December-10	5.15	Call	Currency Future	2797	2709	2797	2709	0.00
16/10/2009	\$ / R On 13-December-10	5.15	Put	Currency Future	12	16	12	16	0.00
16/10/2009	\$ / R On 13-December-10	6.15	Call	Currency Future	1848	1761	1848	1761	0.00
16/10/2009	\$ / R On 13-December-10	6.15	Put	Currency Future	64	68	64	68	0.00
16/10/2009	\$ / R On 13-December-10	7.15	Call	Currency Future	1054	989	1054	989	0.00
16/10/2009	\$ / R On 13-December-10	7.15	Put	Currency Future	270	296	270	296	0.00
16/10/2009	\$ / R On 13-December-10	10.15	Call	Currency Future	229	213	229	213	0.00
16/10/2009	\$ / R On 13-December-10	10.15	Put	Currency Future	2444	2520	2444	2520	0.00
16/10/2009	\$ / R On 13-December-10	12.15	Call	Currency Future	116	109	116	109	0.00
16/10/2009	\$ / R On 13-December-10	12.15	Put	Currency Future	4331	4416	4331	4416	0.00
16/10/2009	\$ / R On 13-December-10	14.15	Call	Currency Future	68	64	68	64	0.00
16/10/2009	\$ / R On 13-December-10	14.15	Put	Currency Future	6283	6371	6283	6371	0.00
16/10/2009	\$ / R On 13-December-10	16.15	Call	Currency Future	42	37	42	37	0.00
16/10/2009	\$ / R On 13-December-10	16.15	Put	Currency Future	8257	8344	8257	8344	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-December-09	3.60	Call	Currency Future	3835	3746	3835	3746	0.00
16/10/2009	\$ / R On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	9.60	Call	Currency Future	6	4	6	4	0.00
16/10/2009	\$ / R On 14-December-09	9.60	Put	Currency Future	2171	2258	2171	2258	0.00
16/10/2009	\$ / R On 14-December-09	15.60	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	15.60	Put	Currency Future	8166	8254	8166	8254	0.00
16/10/2009	\$ / R On 15-March-10	3.70	Call	Currency Future	3862	3773	3862	3773	0.00
16/10/2009	\$ / R On 15-March-10	3.70	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	4.70	Call	Currency Future	2863	2774	2863	2774	0.00
16/10/2009	\$ / R On 15-March-10	4.70	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	5.70	Call	Currency Future	1869	1781	1869	1781	0.00
16/10/2009	\$ / R On 15-March-10	5.70	Put	Currency Future	7	8	7	8	0.00
16/10/2009	\$ / R On 15-March-10	6.70	Call	Currency Future	929	852	929	852	0.00
16/10/2009	\$ / R On 15-March-10	6.70	Put	Currency Future	67	80	67	80	0.00
16/10/2009	\$ / R On 15-March-10	15.70	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	15.70	Put	Currency Future	8138	8228	8138	8228	0.00
16/10/2009	\$ / R On 14-June-10	3.85	Call	Currency Future	3840	3749	3840	3749	0.00
16/10/2009	\$ / R On 14-June-10	3.85	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-June-10	13.85	Call	Currency Future	18	17	18	17	0.00
16/10/2009	\$ / R On 14-June-10	13.85	Put	Currency Future	6179	6268	6179	6268	0.00
16/10/2009	\$ / R On 14-June-10	15.85	Call	Currency Future	6	5	6	5	0.00
16/10/2009	\$ / R On 14-June-10	15.85	Put	Currency Future	8167	8257	8167	8257	0.00
16/10/2009	\$ / R On 13-September-10	3.95	Call	Currency Future	3868	3777	3868	3777	0.00
16/10/2009	\$ / R On 13-September-10	3.95	Put	Currency Future	1	2	1	2	0.00
16/10/2009	\$ / R On 13-September-10	4.95	Call	Currency Future	2874	2784	2874	2784	0.00
16/10/2009	\$ / R On 13-September-10	4.95	Put	Currency Future	7	9	7	9	0.00
16/10/2009	\$ / R On 13-September-10	5.95	Call	Currency Future	1901	1811	1901	1811	0.00
16/10/2009	\$ / R On 13-September-10	5.95	Put	Currency Future	34	36	34	36	0.00
16/10/2009	\$ / R On 13-September-10	6.95	Call	Currency Future	1049	978	1049	978	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 13-September-10	6.95	Put	Currency Future	182	203	182	203	0.00
16/10/2009	\$ / R On 13-September-10	9.95	Call	Currency Future	175	163	175	163	0.00
16/10/2009	\$ / R On 13-September-10	9.95	Put	Currency Future	2309	2388	2309	2388	0.00
16/10/2009	\$ / R On 13-September-10	11.95	Call	Currency Future	80	75	80	75	0.00
16/10/2009	\$ / R On 13-September-10	11.95	Put	Currency Future	4214	4300	4214	4300	0.00
16/10/2009	\$ / R On 13-September-10	13.95	Call	Currency Future	43	40	43	40	0.00
16/10/2009	\$ / R On 13-September-10	13.95	Put	Currency Future	6177	6265	6177	6265	0.00
16/10/2009	\$ / R On 13-September-10	15.95	Call	Currency Future	24	21	24	21	0.00
16/10/2009	\$ / R On 13-September-10	15.95	Put	Currency Future	8158	8246	8158	8246	0.00
16/10/2009	\$ / R On 13-December-10	4.10	Call	Currency Future	3838	3747	3838	3747	0.00
16/10/2009	\$ / R On 13-December-10	4.10	Put	Currency Future	3	4	3	4	0.00
16/10/2009	\$ / R On 13-December-10	5.10	Call	Currency Future	2846	2758	2846	2758	0.00
16/10/2009	\$ / R On 13-December-10	5.10	Put	Currency Future	11	15	11	15	0.00
16/10/2009	\$ / R On 13-December-10	6.10	Call	Currency Future	1893	1806	1893	1806	0.00
16/10/2009	\$ / R On 13-December-10	6.10	Put	Currency Future	59	63	59	63	0.00
16/10/2009	\$ / R On 13-December-10	7.10	Call	Currency Future	1086	1019	1086	1019	0.00
16/10/2009	\$ / R On 13-December-10	7.10	Put	Currency Future	251	276	251	276	0.00
16/10/2009	\$ / R On 13-December-10	10.10	Call	Currency Future	233	218	233	218	0.00
16/10/2009	\$ / R On 13-December-10	10.10	Put	Currency Future	2399	2475	2399	2475	0.00
16/10/2009	\$ / R On 13-December-10	12.10	Call	Currency Future	118	111	118	111	0.00
16/10/2009	\$ / R On 13-December-10	12.10	Put	Currency Future	4283	4368	4283	4368	0.00
16/10/2009	\$ / R On 13-December-10	14.10	Call	Currency Future	69	65	69	65	0.00
16/10/2009	\$ / R On 13-December-10	14.10	Put	Currency Future	6234	6322	6234	6322	0.00
16/10/2009	\$ / R On 13-December-10	16.10	Call	Currency Future	42	38	42	38	0.00
16/10/2009	\$ / R On 13-December-10	16.10	Put	Currency Future	8208	8295	8208	8295	0.00
16/10/2009	\$ / R On 14-December-09	3.70	Call	Currency Future	3735	3646	3735	3646	0.00
16/10/2009	\$ / R On 14-December-09	3.70	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	4.70	Call	Currency Future	2735	2646	2735	2646	0.00
16/10/2009	\$ / R On 14-December-09	4.70	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-December-09	5.70	Call	Currency Future	1735	1647	1735	1647	0.00
16/10/2009	\$ / R On 14-December-09	5.70	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-December-09	6.70	Call	Currency Future	755	676	755	676	0.00
16/10/2009	\$ / R On 14-December-09	6.70	Put	Currency Future	21	31	21	31	0.00
16/10/2009	\$ / R On 14-December-09	9.70	Call	Currency Future	5	4	5	4	0.00
16/10/2009	\$ / R On 14-December-09	9.70	Put	Currency Future	2270	2358	2270	2358	0.00
16/10/2009	\$ / R On 14-December-09	15.70	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	15.70	Put	Currency Future	8266	8354	8266	8354	0.00
16/10/2009	\$ / R On 14-June-10	3.95	Call	Currency Future	3740	3650	3740	3650	0.00
16/10/2009	\$ / R On 14-June-10	3.95	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-June-10	4.95	Call	Currency Future	2744	2653	2744	2653	0.00
16/10/2009	\$ / R On 14-June-10	4.95	Put	Currency Future	4	5	4	5	0.00
16/10/2009	\$ / R On 14-June-10	5.95	Call	Currency Future	1760	1673	1760	1673	0.00
16/10/2009	\$ / R On 14-June-10	5.95	Put	Currency Future	20	24	20	24	0.00
16/10/2009	\$ / R On 14-June-10	6.95	Call	Currency Future	896	828	896	828	0.00
16/10/2009	\$ / R On 14-June-10	6.95	Put	Currency Future	157	179	157	179	0.00
16/10/2009	\$ / R On 14-June-10	11.95	Call	Currency Future	40	38	40	38	0.00
16/10/2009	\$ / R On 14-June-10	11.95	Put	Currency Future	4301	4389	4301	4389	0.00
16/10/2009	\$ / R On 14-June-10	13.95	Call	Currency Future	17	16	17	16	0.00
16/10/2009	\$ / R On 14-June-10	13.95	Put	Currency Future	6278	6367	6278	6367	0.00
16/10/2009	\$ / R On 14-June-10	15.95	Call	Currency Future	5	5	5	5	0.00
16/10/2009	\$ / R On 14-June-10	15.95	Put	Currency Future	8266	8356	8266	8356	0.00
16/10/2009	\$ / R On 14-December-09	3.55	Call	Currency Future	3885	3796	3885	3796	0.00
16/10/2009	\$ / R On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	4.55	Call	Currency Future	2885	2796	2885	2796	0.00
16/10/2009	\$ / R On 14-December-09	4.55	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	5.55	Call	Currency Future	1885	1797	1885	1797	0.00
16/10/2009	\$ / R On 14-December-09	5.55	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-December-09	6.55	Call	Currency Future	895	812	895	812	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 14-December-09	6.55	Put	Currency Future	10	16	10	16	0.00
16/10/2009	\$ / R On 14-June-10	3.80	Call	Currency Future	3890	3799	3890	3799	0.00
16/10/2009	\$ / R On 14-June-10	3.80	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-June-10	4.80	Call	Currency Future	2893	2802	2893	2802	0.00
16/10/2009	\$ / R On 14-June-10	4.80	Put	Currency Future	4	4	4	4	0.00
16/10/2009	\$ / R On 14-June-10	5.80	Call	Currency Future	1903	1816	1903	1816	0.00
16/10/2009	\$ / R On 14-June-10	5.80	Put	Currency Future	14	17	14	17	0.00
16/10/2009	\$ / R On 14-June-10	6.80	Call	Currency Future	1006	933	1006	933	0.00
16/10/2009	\$ / R On 14-June-10	6.80	Put	Currency Future	117	135	117	135	0.00
16/10/2009	\$ / R On 14-June-10	11.80	Call	Currency Future	43	41	43	41	0.00
16/10/2009	\$ / R On 14-June-10	11.80	Put	Currency Future	4154	4242	4154	4242	0.00
16/10/2009	\$ / R On 14-June-10	13.80	Call	Currency Future	19	17	19	17	0.00
16/10/2009	\$ / R On 14-June-10	13.80	Put	Currency Future	6129	6219	6129	6219	0.00
16/10/2009	\$ / R On 14-June-10	15.80	Call	Currency Future	6	6	6	6	0.00
16/10/2009	\$ / R On 14-June-10	15.80	Put	Currency Future	8117	8207	8117	8207	0.00
16/10/2009	\$ / R On 13-December-10	4.05	Call	Currency Future	3888	3797	3888	3797	0.00
16/10/2009	\$ / R On 13-December-10	4.05	Put	Currency Future	3	4	3	4	0.00
16/10/2009	\$ / R On 13-December-10	5.05	Call	Currency Future	2895	2807	2895	2807	0.00
16/10/2009	\$ / R On 13-December-10	5.05	Put	Currency Future	10	14	10	14	0.00
16/10/2009	\$ / R On 13-December-10	6.05	Call	Currency Future	1939	1851	1939	1851	0.00
16/10/2009	\$ / R On 13-December-10	6.05	Put	Currency Future	54	58	54	58	0.00
16/10/2009	\$ / R On 13-December-10	7.05	Call	Currency Future	1118	1050	1118	1050	0.00
16/10/2009	\$ / R On 13-December-10	7.05	Put	Currency Future	233	257	233	257	0.00
16/10/2009	\$ / R On 13-December-10	10.05	Call	Currency Future	238	222	238	222	0.00
16/10/2009	\$ / R On 13-December-10	10.05	Put	Currency Future	2353	2429	2353	2429	0.00
16/10/2009	\$ / R On 13-December-10	12.05	Call	Currency Future	120	112	120	112	0.00
16/10/2009	\$ / R On 13-December-10	12.05	Put	Currency Future	4235	4319	4235	4319	0.00
16/10/2009	\$ / R On 13-December-10	14.05	Call	Currency Future	70	65	70	65	0.00
16/10/2009	\$ / R On 13-December-10	14.05	Put	Currency Future	6185	6272	6185	6272	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 13-December-10	16.05	Call	Currency Future	43	39	43	39	0.00
16/10/2009	\$ / R On 13-December-10	16.05	Put	Currency Future	8158	8246	8158	8246	0.00
16/10/2009	\$ / R On 14-December-09	3.50	Call	Currency Future	3935	3846	3935	3846	0.00
16/10/2009	\$ / R On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	15.50	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	15.50	Put	Currency Future	8066	8154	8066	8154	0.00
16/10/2009	\$ / R On 14-June-10	11.75	Call	Currency Future	45	42	45	42	0.00
16/10/2009	\$ / R On 14-June-10	11.75	Put	Currency Future	4105	4193	4105	4193	0.00
16/10/2009	\$ / R On 14-June-10	13.75	Call	Currency Future	19	18	19	18	0.00
16/10/2009	\$ / R On 14-June-10	13.75	Put	Currency Future	6080	6169	6080	6169	0.00
16/10/2009	\$ / R On 13-September-10	3.90	Call	Currency Future	3918	3827	3918	3827	0.00
16/10/2009	\$ / R On 13-September-10	3.90	Put	Currency Future	1	2	1	2	0.00
16/10/2009	\$ / R On 13-September-10	4.90	Call	Currency Future	2923	2834	2923	2834	0.00
16/10/2009	\$ / R On 13-September-10	4.90	Put	Currency Future	7	9	7	9	0.00
16/10/2009	\$ / R On 13-September-10	5.90	Call	Currency Future	1948	1857	1948	1857	0.00
16/10/2009	\$ / R On 13-September-10	5.90	Put	Currency Future	31	32	31	32	0.00
16/10/2009	\$ / R On 13-September-10	6.90	Call	Currency Future	1084	1012	1084	1012	0.00
16/10/2009	\$ / R On 13-September-10	6.90	Put	Currency Future	167	187	167	187	0.00
16/10/2009	\$ / R On 13-September-10	9.90	Call	Currency Future	180	166	180	166	0.00
16/10/2009	\$ / R On 13-September-10	9.90	Put	Currency Future	2263	2341	2263	2341	0.00
16/10/2009	\$ / R On 13-September-10	11.90	Call	Currency Future	82	76	82	76	0.00
16/10/2009	\$ / R On 13-September-10	11.90	Put	Currency Future	4166	4251	4166	4251	0.00
16/10/2009	\$ / R On 13-September-10	13.90	Call	Currency Future	44	40	44	40	0.00
16/10/2009	\$ / R On 13-September-10	13.90	Put	Currency Future	6127	6215	6127	6215	0.00
16/10/2009	\$ / R On 13-September-10	15.90	Call	Currency Future	25	22	25	22	0.00
16/10/2009	\$ / R On 13-September-10	15.90	Put	Currency Future	8108	8197	8108	8197	0.00
16/10/2009	\$ / R On 13-December-10	4.00	Call	Currency Future	3937	3847	3937	3847	0.00
16/10/2009	\$ / R On 13-December-10	4.00	Put	Currency Future	3	4	3	4	0.00
16/10/2009	\$ / R On 13-December-10	5.00	Call	Currency Future	2944	2856	2944	2856	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 13-December-10	5.00	Put	Currency Future	9	13	9	13	0.00
16/10/2009	\$ / R On 13-December-10	6.00	Call	Currency Future	1984	1896	1984	1896	0.00
16/10/2009	\$ / R On 13-December-10	6.00	Put	Currency Future	49	53	49	53	0.00
16/10/2009	\$ / R On 13-December-10	7.00	Call	Currency Future	1151	1082	1151	1082	0.00
16/10/2009	\$ / R On 13-December-10	7.00	Put	Currency Future	216	239	216	239	0.00
16/10/2009	\$ / R On 13-December-10	10.00	Call	Currency Future	243	227	243	227	0.00
16/10/2009	\$ / R On 13-December-10	10.00	Put	Currency Future	2309	2384	2309	2384	0.00
16/10/2009	\$ / R On 13-December-10	12.00	Call	Currency Future	122	114	122	114	0.00
16/10/2009	\$ / R On 13-December-10	12.00	Put	Currency Future	4187	4271	4187	4271	0.00
16/10/2009	\$ / R On 13-December-10	14.00	Call	Currency Future	71	66	71	66	0.00
16/10/2009	\$ / R On 13-December-10	14.00	Put	Currency Future	6136	6223	6136	6223	0.00
16/10/2009	\$ / R On 13-December-10	16.00	Call	Currency Future	44	40	44	40	0.00
16/10/2009	\$ / R On 13-December-10	16.00	Put	Currency Future	8109	8197	8109	8197	0.00
16/10/2009	\$ / R On 14-December-09	3.45	Call	Currency Future	3985	3896	3985	3896	0.00
16/10/2009	\$ / R On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	4.45	Call	Currency Future	2985	2896	2985	2896	0.00
16/10/2009	\$ / R On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	5.45	Call	Currency Future	1985	1897	1985	1897	0.00
16/10/2009	\$ / R On 14-December-09	5.45	Put	Currency Future	0	1	0	1	0.00
16/10/2009	\$ / R On 14-December-09	6.45	Call	Currency Future	991	906	991	906	0.00
16/10/2009	\$ / R On 14-December-09	6.45	Put	Currency Future	6	10	6	10	0.00
16/10/2009	\$ / R On 14-December-09	15.45	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-December-09	15.45	Put	Currency Future	8016	8104	8016	8104	0.00
16/10/2009	\$ / R On 15-March-10	3.55	Call	Currency Future	4012	3923	4012	3923	0.00
16/10/2009	\$ / R On 15-March-10	3.55	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	4.55	Call	Currency Future	3013	2923	3013	2923	0.00
16/10/2009	\$ / R On 15-March-10	4.55	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 15-March-10	5.55	Call	Currency Future	2017	1929	2017	1929	0.00
16/10/2009	\$ / R On 15-March-10	5.55	Put	Currency Future	5	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 15-March-10	6.55	Call	Currency Future	1056	976	1056	976	0.00
16/10/2009	\$ / R On 15-March-10	6.55	Put	Currency Future	44	53	44	53	0.00
16/10/2009	\$ / R On 15-March-10	7.55	Call	Currency Future	373	332	373	332	0.00
16/10/2009	\$ / R On 15-March-10	7.55	Put	Currency Future	361	410	361	410	0.00
16/10/2009	\$ / R On 15-March-10	15.55	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	15.55	Put	Currency Future	7988	8078	7988	8078	0.00
16/10/2009	\$ / R On 14-June-10	3.70	Call	Currency Future	3990	3899	3990	3899	0.00
16/10/2009	\$ / R On 14-June-10	3.70	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 14-June-10	4.70	Call	Currency Future	2992	2902	2992	2902	0.00
16/10/2009	\$ / R On 14-June-10	4.70	Put	Currency Future	3	3	3	3	0.00
16/10/2009	\$ / R On 14-June-10	5.70	Call	Currency Future	2000	1912	2000	1912	0.00
16/10/2009	\$ / R On 14-June-10	5.70	Put	Currency Future	11	14	11	14	0.00
16/10/2009	\$ / R On 14-June-10	6.70	Call	Currency Future	1084	1008	1084	1008	0.00
16/10/2009	\$ / R On 14-June-10	6.70	Put	Currency Future	94	110	94	110	0.00
16/10/2009	\$ / R On 14-June-10	15.70	Call	Currency Future	6	6	6	6	0.00
16/10/2009	\$ / R On 14-June-10	15.70	Put	Currency Future	8017	8107	8017	8107	0.00
16/10/2009	\$ / R On 13-September-10	3.80	Call	Currency Future	4018	3927	4018	3927	0.00
16/10/2009	\$ / R On 13-September-10	3.80	Put	Currency Future	1	2	1	2	0.00
16/10/2009	\$ / R On 13-September-10	4.80	Call	Currency Future	3022	2933	3022	2933	0.00
16/10/2009	\$ / R On 13-September-10	4.80	Put	Currency Future	6	8	6	8	0.00
16/10/2009	\$ / R On 13-September-10	5.80	Call	Currency Future	2042	1951	2042	1951	0.00
16/10/2009	\$ / R On 13-September-10	5.80	Put	Currency Future	26	26	26	26	0.00
16/10/2009	\$ / R On 13-September-10	6.80	Call	Currency Future	1156	1082	1156	1082	0.00
16/10/2009	\$ / R On 13-September-10	6.80	Put	Currency Future	140	157	140	157	0.00
16/10/2009	\$ / R On 13-September-10	9.80	Call	Currency Future	189	175	189	175	0.00
16/10/2009	\$ / R On 13-September-10	9.80	Put	Currency Future	2172	2250	2172	2250	0.00
16/10/2009	\$ / R On 13-September-10	11.80	Call	Currency Future	85	79	85	79	0.00
16/10/2009	\$ / R On 13-September-10	11.80	Put	Currency Future	4069	4154	4069	4154	0.00
16/10/2009	\$ / R On 13-September-10	13.80	Call	Currency Future	45	42	45	42	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 13-September-10	13.80	Put	Currency Future	6029	6117	6029	6117	0.00
16/10/2009	\$ / R On 13-September-10	15.80	Call	Currency Future	26	23	26	23	0.00
16/10/2009	\$ / R On 13-September-10	15.80	Put	Currency Future	8010	8098	8010	8098	0.00
16/10/2009	\$ / R On 13-December-10	3.95	Call	Currency Future	3987	3897	3987	3897	0.00
16/10/2009	\$ / R On 13-December-10	3.95	Put	Currency Future	2	4	2	4	0.00
16/10/2009	\$ / R On 13-December-10	4.95	Call	Currency Future	2993	2905	2993	2905	0.00
16/10/2009	\$ / R On 13-December-10	4.95	Put	Currency Future	8	12	8	12	0.00
16/10/2009	\$ / R On 13-December-10	5.95	Call	Currency Future	2030	1942	2030	1942	0.00
16/10/2009	\$ / R On 13-December-10	5.95	Put	Currency Future	45	49	45	49	0.00
16/10/2009	\$ / R On 13-December-10	6.95	Call	Currency Future	1185	1114	1185	1114	0.00
16/10/2009	\$ / R On 13-December-10	6.95	Put	Currency Future	200	221	200	221	0.00
16/10/2009	\$ / R On 13-December-10	9.95	Call	Currency Future	249	232	249	232	0.00
16/10/2009	\$ / R On 13-December-10	9.95	Put	Currency Future	2264	2339	2264	2339	0.00
16/10/2009	\$ / R On 13-December-10	11.95	Call	Currency Future	124	116	124	116	0.00
16/10/2009	\$ / R On 13-December-10	11.95	Put	Currency Future	4139	4223	4139	4223	0.00
16/10/2009	\$ / R On 13-December-10	13.95	Call	Currency Future	72	67	72	67	0.00
16/10/2009	\$ / R On 13-December-10	13.95	Put	Currency Future	6087	6174	6087	6174	0.00
16/10/2009	\$ / R On 13-December-10	15.95	Call	Currency Future	45	41	45	41	0.00
16/10/2009	\$ / R On 13-December-10	15.95	Put	Currency Future	8060	8148	8060	8148	0.00
16/10/2009	\$ / R On 15-March-10	3.60	Call	Currency Future	3962	3873	3962	3873	0.00
16/10/2009	\$ / R On 15-March-10	3.60	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	15.60	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	15.60	Put	Currency Future	8038	8128	8038	8128	0.00
16/10/2009	\$ / R On 13-September-10	3.85	Call	Currency Future	3968	3877	3968	3877	0.00
16/10/2009	\$ / R On 13-September-10	3.85	Put	Currency Future	1	2	1	2	0.00
16/10/2009	\$ / R On 13-September-10	4.85	Call	Currency Future	2973	2883	2973	2883	0.00
16/10/2009	\$ / R On 13-September-10	4.85	Put	Currency Future	6	8	6	8	0.00
16/10/2009	\$ / R On 13-September-10	5.85	Call	Currency Future	1995	1904	1995	1904	0.00
16/10/2009	\$ / R On 13-September-10	5.85	Put	Currency Future	28	29	28	29	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 13-September-10	6.85	Call	Currency Future	1119	1046	1119	1046	0.00
16/10/2009	\$ / R On 13-September-10	6.85	Put	Currency Future	153	171	153	171	0.00
16/10/2009	\$ / R On 13-September-10	9.85	Call	Currency Future	184	171	184	171	0.00
16/10/2009	\$ / R On 13-September-10	9.85	Put	Currency Future	2218	2296	2218	2296	0.00
16/10/2009	\$ / R On 13-September-10	11.85	Call	Currency Future	84	78	84	78	0.00
16/10/2009	\$ / R On 13-September-10	11.85	Put	Currency Future	4117	4203	4117	4203	0.00
16/10/2009	\$ / R On 13-September-10	13.85	Call	Currency Future	44	41	44	41	0.00
16/10/2009	\$ / R On 13-September-10	13.85	Put	Currency Future	6078	6166	6078	6166	0.00
16/10/2009	\$ / R On 13-September-10	15.85	Call	Currency Future	25	22	25	22	0.00
16/10/2009	\$ / R On 13-September-10	15.85	Put	Currency Future	8059	8147	8059	8147	0.00
16/10/2009	\$ / R On 13-December-10	4.30	Call	Currency Future	3639	3549	3639	3549	0.00
16/10/2009	\$ / R On 13-December-10	4.30	Put	Currency Future	4	6	4	6	0.00
16/10/2009	\$ / R On 13-December-10	5.30	Call	Currency Future	2650	2563	2650	2563	0.00
16/10/2009	\$ / R On 13-December-10	5.30	Put	Currency Future	16	20	16	20	0.00
16/10/2009	\$ / R On 13-December-10	6.30	Call	Currency Future	1716	1630	1716	1630	0.00
16/10/2009	\$ / R On 13-December-10	6.30	Put	Currency Future	81	87	81	87	0.00
16/10/2009	\$ / R On 13-December-10	7.30	Call	Currency Future	965	903	965	903	0.00
16/10/2009	\$ / R On 13-December-10	7.30	Put	Currency Future	330	360	330	360	0.00
16/10/2009	\$ / R On 13-December-10	10.30	Call	Currency Future	215	201	215	201	0.00
16/10/2009	\$ / R On 13-December-10	10.30	Put	Currency Future	2580	2658	2580	2658	0.00
16/10/2009	\$ / R On 13-December-10	12.30	Call	Currency Future	111	104	111	104	0.00
16/10/2009	\$ / R On 13-December-10	12.30	Put	Currency Future	4476	4561	4476	4561	0.00
16/10/2009	\$ / R On 13-December-10	14.30	Call	Currency Future	66	61	66	61	0.00
16/10/2009	\$ / R On 13-December-10	14.30	Put	Currency Future	6431	6518	6431	6518	0.00
16/10/2009	\$ / R On 13-December-10	16.30	Call	Currency Future	39	35	39	35	0.00
16/10/2009	\$ / R On 13-December-10	16.30	Put	Currency Future	8404	8492	8404	8492	0.00
16/10/2009	\$ / R On 14-December-09	3.40	Call	Currency Future	4035	3946	4035	3946	0.00
16/10/2009	\$ / R On 14-December-09	3.40	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	3.50	Call	Currency Future	4062	3973	4062	3973	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 15-March-10	3.50	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	15.50	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	15.50	Put	Currency Future	7938	8028	7938	8028	0.00
16/10/2009	\$ / R On 14-June-10	3.65	Call	Currency Future	4040	3949	4040	3949	0.00
16/10/2009	\$ / R On 14-June-10	3.65	Put	Currency Future	0	1	0	1	0.00
16/10/2009	\$ / R On 14-June-10	15.65	Call	Currency Future	7	6	7	6	0.00
16/10/2009	\$ / R On 14-June-10	15.65	Put	Currency Future	7967	8058	7967	8058	0.00
16/10/2009	\$ / R On 13-September-10	3.75	Call	Currency Future	4067	3976	4067	3976	0.00
16/10/2009	\$ / R On 13-September-10	3.75	Put	Currency Future	1	1	1	1	0.00
16/10/2009	\$ / R On 13-September-10	4.75	Call	Currency Future	3072	2982	3072	2982	0.00
16/10/2009	\$ / R On 13-September-10	4.75	Put	Currency Future	5	7	5	7	0.00
16/10/2009	\$ / R On 13-September-10	5.75	Call	Currency Future	2090	1999	2090	1999	0.00
16/10/2009	\$ / R On 13-September-10	5.75	Put	Currency Future	24	24	24	24	0.00
16/10/2009	\$ / R On 13-September-10	6.75	Call	Currency Future	1196	1118	1196	1118	0.00
16/10/2009	\$ / R On 13-September-10	6.75	Put	Currency Future	130	143	130	143	0.00
16/10/2009	\$ / R On 13-September-10	9.75	Call	Currency Future	193	179	193	179	0.00
16/10/2009	\$ / R On 13-September-10	9.75	Put	Currency Future	2127	2204	2127	2204	0.00
16/10/2009	\$ / R On 13-September-10	11.75	Call	Currency Future	87	81	87	81	0.00
16/10/2009	\$ / R On 13-September-10	11.75	Put	Currency Future	4020	4106	4020	4106	0.00
16/10/2009	\$ / R On 13-September-10	13.75	Call	Currency Future	46	42	46	42	0.00
16/10/2009	\$ / R On 13-September-10	13.75	Put	Currency Future	5979	6067	5979	6067	0.00
16/10/2009	\$ / R On 13-September-10	15.75	Call	Currency Future	26	23	26	23	0.00
16/10/2009	\$ / R On 13-September-10	15.75	Put	Currency Future	7960	8048	7960	8048	0.00
16/10/2009	\$ / R On 13-December-10	3.90	Call	Currency Future	4037	3946	4037	3946	0.00
16/10/2009	\$ / R On 13-December-10	3.90	Put	Currency Future	2	3	2	3	0.00
16/10/2009	\$ / R On 13-December-10	4.90	Call	Currency Future	3042	2954	3042	2954	0.00
16/10/2009	\$ / R On 13-December-10	4.90	Put	Currency Future	8	11	8	11	0.00
16/10/2009	\$ / R On 13-December-10	5.90	Call	Currency Future	2077	1987	2077	1987	0.00
16/10/2009	\$ / R On 13-December-10	5.90	Put	Currency Future	42	44	42	44	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	\$ / R On 13-December-10	6.90	Call	Currency Future	1222	1147	1222	1147	0.00
16/10/2009	\$ / R On 13-December-10	6.90	Put	Currency Future	188	204	188	204	0.00
16/10/2009	\$ / R On 13-December-10	9.90	Call	Currency Future	254	237	254	237	0.00
16/10/2009	\$ / R On 13-December-10	9.90	Put	Currency Future	2219	2294	2219	2294	0.00
16/10/2009	\$ / R On 13-December-10	11.90	Call	Currency Future	125	118	125	118	0.00
16/10/2009	\$ / R On 13-December-10	11.90	Put	Currency Future	4091	4175	4091	4175	0.00
16/10/2009	\$ / R On 13-December-10	13.90	Call	Currency Future	73	68	73	68	0.00
16/10/2009	\$ / R On 13-December-10	13.90	Put	Currency Future	6038	6125	6038	6125	0.00
16/10/2009	\$ / R On 13-December-10	15.90	Call	Currency Future	46	42	46	42	0.00
16/10/2009	\$ / R On 13-December-10	15.90	Put	Currency Future	8011	8099	8011	8099	0.00
16/10/2009	\$ / R On 14-December-09	3.35	Call	Currency Future	4085	3996	4085	3996	0.00
16/10/2009	\$ / R On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-June-10	3.60	Call	Currency Future	4090	3999	4090	3999	0.00
16/10/2009	\$ / R On 14-June-10	3.60	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 14-June-10	15.60	Call	Currency Future	7	6	7	6	0.00
16/10/2009	\$ / R On 14-June-10	15.60	Put	Currency Future	7918	8008	7918	8008	0.00
16/10/2009	\$ / R On 13-December-10	3.85	Call	Currency Future	4087	3996	4087	3996	0.00
16/10/2009	\$ / R On 13-December-10	3.85	Put	Currency Future	2	3	2	3	0.00
16/10/2009	\$ / R On 13-December-10	4.85	Call	Currency Future	3092	3003	3092	3003	0.00
16/10/2009	\$ / R On 13-December-10	4.85	Put	Currency Future	7	10	7	10	0.00
16/10/2009	\$ / R On 13-December-10	5.85	Call	Currency Future	2124	2034	2124	2034	0.00
16/10/2009	\$ / R On 13-December-10	5.85	Put	Currency Future	39	41	39	41	0.00
16/10/2009	\$ / R On 13-December-10	6.85	Call	Currency Future	1261	1182	1261	1182	0.00
16/10/2009	\$ / R On 13-December-10	6.85	Put	Currency Future	176	189	176	189	0.00
16/10/2009	\$ / R On 13-December-10	9.85	Call	Currency Future	259	242	259	242	0.00
16/10/2009	\$ / R On 13-December-10	9.85	Put	Currency Future	2174	2249	2174	2249	0.00
16/10/2009	\$ / R On 13-December-10	11.85	Call	Currency Future	127	120	127	120	0.00
16/10/2009	\$ / R On 13-December-10	11.85	Put	Currency Future	4042	4127	4042	4127	0.00
16/10/2009	\$ / R On 13-December-10	13.85	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
16/10/2009	\$ / R On 13-December-10	13.85	Put	Currency Future	5989	6076	5989	6076	0.00
16/10/2009	\$ / R On 13-December-10	15.85	Call	Currency Future	46	42	46	42	0.00
16/10/2009	\$ / R On 13-December-10	15.85	Put	Currency Future	7961	8049	7961	8049	0.00
16/10/2009	\$ / R On 15-March-10	3.45	Call	Currency Future	4112	0	4112	0	0.00
16/10/2009	\$ / R On 15-March-10	3.45	Put	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	4.45	Call	Currency Future	3113	0	3113	0	0.00
16/10/2009	\$ / R On 15-March-10	4.45	Put	Currency Future	1	0	1	0	0.00
16/10/2009	\$ / R On 15-March-10	5.45	Call	Currency Future	2116	0	2116	0	0.00
16/10/2009	\$ / R On 15-March-10	5.45	Put	Currency Future	4	0	4	0	0.00
16/10/2009	\$ / R On 15-March-10	6.45	Call	Currency Future	1148	0	1148	0	0.00
16/10/2009	\$ / R On 15-March-10	6.45	Put	Currency Future	36	0	36	0	0.00
16/10/2009	\$ / R On 15-March-10	15.45	Call	Currency Future	0	0	0	0	0.00
16/10/2009	\$ / R On 15-March-10	15.45	Put	Currency Future	7888	0	7888	0	0.00
16/10/2009	\$ / R On 13-September-10	3.70	Call	Currency Future	4117	0	4117	0	0.00
16/10/2009	\$ / R On 13-September-10	3.70	Put	Currency Future	1	0	1	0	0.00
16/10/2009	\$ / R On 13-September-10	4.70	Call	Currency Future	3121	0	3121	0	0.00
16/10/2009	\$ / R On 13-September-10	4.70	Put	Currency Future	5	0	5	0	0.00
16/10/2009	\$ / R On 13-September-10	5.70	Call	Currency Future	2139	0	2139	0	0.00
16/10/2009	\$ / R On 13-September-10	5.70	Put	Currency Future	22	0	22	0	0.00
16/10/2009	\$ / R On 13-September-10	6.70	Call	Currency Future	1237	0	1237	0	0.00
16/10/2009	\$ / R On 13-September-10	6.70	Put	Currency Future	121	0	121	0	0.00
16/10/2009	\$ / R On 13-September-10	9.70	Call	Currency Future	197	0	197	0	0.00
16/10/2009	\$ / R On 13-September-10	9.70	Put	Currency Future	2081	0	2081	0	0.00
16/10/2009	\$ / R On 13-September-10	11.70	Call	Currency Future	88	0	88	0	0.00
16/10/2009	\$ / R On 13-September-10	11.70	Put	Currency Future	3971	0	3971	0	0.00
16/10/2009	\$ / R On 13-September-10	13.70	Call	Currency Future	46	0	46	0	0.00
16/10/2009	\$ / R On 13-September-10	13.70	Put	Currency Future	5930	0	5930	0	0.00
16/10/2009	\$ / R On 13-September-10	15.70	Call	Currency Future	27	0	27	0	0.00
16/10/2009	\$ / R On 13-September-10	15.70	Put	Currency Future	7910	0	7910	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
16/10/2009	£ / R On 15-March-10			Currency Future	12.3500	12.1426	12.3490	12.1426	1023.00
16/10/2009	£ / R On 14-June-10			Currency Future	12.5500	12.3447	12.5529	12.3447	519.00
16/10/2009	£ / R On 14-December-09			Currency Future	12.1400	11.9406	12.1446	11.9406	38212.00
16/10/2009	£ / R On 15-March-10	12.15	Call	Currency Future	634	512	634	512	0.00
16/10/2009	£ / R On 15-March-10	12.15	Put	Currency Future	435	520	435	520	0.00
16/10/2009	£ / R On 14-June-10	12.35	Call	Currency Future	792	669	792	669	0.00
16/10/2009	£ / R On 14-June-10	12.35	Put	Currency Future	589	675	589	675	0.00
16/10/2009	£ / R On 14-December-09	11.95	Call	Currency Future	434	309	434	309	0.00
16/10/2009	£ / R On 14-December-09	11.95	Put	Currency Future	240	319	240	319	0.00
16/10/2009	£ / R On 15-March-10	11.95	Call	Currency Future	741	607	741	607	0.00
16/10/2009	£ / R On 15-March-10	11.95	Put	Currency Future	342	415	342	415	0.00
16/10/2009	£ / R On 14-June-10	12.15	Call	Currency Future	889	757	889	757	0.00
16/10/2009	£ / R On 14-June-10	12.15	Put	Currency Future	487	563	487	563	0.00
16/10/2009	£ / R On 14-December-09	11.75	Call	Currency Future	564	422	564	422	0.00
16/10/2009	£ / R On 14-December-09	11.75	Put	Currency Future	169	232	169	232	0.00
16/10/2009	£ / R On 15-March-10	12.00	Call	Currency Future	713	583	713	583	0.00
16/10/2009	£ / R On 15-March-10	12.00	Put	Currency Future	364	440	364	440	0.00
16/10/2009	£ / R On 14-June-10	12.20	Call	Currency Future	864	734	864	734	0.00
16/10/2009	£ / R On 14-June-10	12.20	Put	Currency Future	511	590	511	590	0.00
16/10/2009	£ / R On 14-December-09	11.80	Call	Currency Future	530	392	530	392	0.00
16/10/2009	£ / R On 14-December-09	11.80	Put	Currency Future	185	252	185	252	0.00
16/10/2009	£ / R On 15-March-10	11.85	Call	Currency Future	799	660	799	660	0.00
16/10/2009	£ / R On 15-March-10	11.85	Put	Currency Future	300	367	300	367	0.00
16/10/2009	£ / R On 14-June-10	12.05	Call	Currency Future	942	805	942	805	0.00
16/10/2009	£ / R On 14-June-10	12.05	Put	Currency Future	439	511	439	511	0.00
16/10/2009	£ / R On 14-December-09	11.65	Call	Currency Future	635	486	635	486	0.00
16/10/2009	£ / R On 14-December-09	11.65	Put	Currency Future	140	196	140	196	0.00
16/10/2009	£ / R On 15-March-10	12.10	Call	Currency Future	659	535	659	535	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 15-March-10	12.10	Put	Currency Future	410	492	410	492	0.00
16/10/2009	£ / R On 14-June-10	12.30	Call	Currency Future	815	690	815	690	0.00
16/10/2009	£ / R On 14-June-10	12.30	Put	Currency Future	563	646	563	646	0.00
16/10/2009	£ / R On 14-December-09	11.90	Call	Currency Future	465	336	465	336	0.00
16/10/2009	£ / R On 14-December-09	11.90	Put	Currency Future	220	295	220	295	0.00
16/10/2009	£ / R On 15-March-10	12.20	Call	Currency Future	609	493	609	493	0.00
16/10/2009	£ / R On 15-March-10	12.20	Put	Currency Future	460	550	460	550	0.00
16/10/2009	£ / R On 14-June-10	12.45	Call	Currency Future	747	632	747	632	8032.00
16/10/2009	£ / R On 14-June-10	12.45	Put	Currency Future	644	737	644	737	0.00
16/10/2009	£ / R On 14-December-09	12.00	Call	Currency Future	405	289	405	289	0.00
16/10/2009	£ / R On 14-December-09	12.00	Put	Currency Future	260	349	260	349	0.00
16/10/2009	£ / R On 15-March-10	12.45	Call	Currency Future	501	407	501	407	0.00
16/10/2009	£ / R On 15-March-10	12.45	Put	Currency Future	602	714	602	714	0.00
16/10/2009	£ / R On 14-June-10	12.65	Call	Currency Future	667	564	667	564	0.00
16/10/2009	£ / R On 14-June-10	12.65	Put	Currency Future	764	870	764	870	0.00
16/10/2009	£ / R On 14-December-09	12.25	Call	Currency Future	284	207	284	207	0.00
16/10/2009	£ / R On 14-December-09	12.25	Put	Currency Future	390	516	390	516	0.00
16/10/2009	£ / R On 15-March-10	12.50	Call	Currency Future	482	392	482	392	0.00
16/10/2009	£ / R On 15-March-10	12.50	Put	Currency Future	633	749	633	749	0.00
16/10/2009	£ / R On 14-June-10	12.75	Call	Currency Future	632	534	632	534	0.00
16/10/2009	£ / R On 14-June-10	12.75	Put	Currency Future	829	939	829	939	0.00
16/10/2009	£ / R On 14-December-09	12.30	Call	Currency Future	267	193	267	193	0.00
16/10/2009	£ / R On 14-December-09	12.30	Put	Currency Future	422	553	422	553	0.00
16/10/2009	£ / R On 15-March-10	12.65	Call	Currency Future	432	350	432	350	0.00
16/10/2009	£ / R On 15-March-10	12.65	Put	Currency Future	733	857	733	857	0.00
16/10/2009	£ / R On 14-June-10	12.85	Call	Currency Future	598	505	598	505	0.00
16/10/2009	£ / R On 14-June-10	12.85	Put	Currency Future	895	1010	895	1010	0.00
16/10/2009	£ / R On 14-December-09	12.45	Call	Currency Future	219	158	219	158	0.00
16/10/2009	£ / R On 14-December-09	12.45	Put	Currency Future	525	668	525	668	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-June-10	12.70	Call	Currency Future	649	549	649	549	0.00
16/10/2009	£ / R On 14-June-10	12.70	Put	Currency Future	796	904	796	904	0.00
16/10/2009	£ / R On 14-June-10	12.40	Call	Currency Future	769	650	769	650	0.00
16/10/2009	£ / R On 14-June-10	12.40	Put	Currency Future	616	706	616	706	0.00
16/10/2009	£ / R On 15-March-10	12.60	Call	Currency Future	448	363	448	363	0.00
16/10/2009	£ / R On 15-March-10	12.60	Put	Currency Future	699	820	699	820	0.00
16/10/2009	£ / R On 14-June-10	12.80	Call	Currency Future	615	519	615	519	0.00
16/10/2009	£ / R On 14-June-10	12.80	Put	Currency Future	862	975	862	975	0.00
16/10/2009	£ / R On 14-December-09	12.40	Call	Currency Future	234	169	234	169	0.00
16/10/2009	£ / R On 14-December-09	12.40	Put	Currency Future	490	629	490	629	0.00
16/10/2009	£ / R On 14-June-10	12.70	Call	Currency Future	649	549	649	549	0.00
16/10/2009	£ / R On 14-June-10	12.70	Put	Currency Future	796	904	796	904	0.00
16/10/2009	£ / R On 15-March-10	12.55	Call	Currency Future	465	377	465	377	0.00
16/10/2009	£ / R On 15-March-10	12.55	Put	Currency Future	666	784	666	784	0.00
16/10/2009	£ / R On 14-December-09	12.35	Call	Currency Future	250	181	250	181	0.00
16/10/2009	£ / R On 14-December-09	12.35	Put	Currency Future	455	590	455	590	0.00
16/10/2009	£ / R On 15-March-10	12.80	Call	Currency Future	387	313	387	313	0.00
16/10/2009	£ / R On 15-March-10	12.80	Put	Currency Future	838	970	838	970	0.00
16/10/2009	£ / R On 14-June-10	13.00	Call	Currency Future	552	465	552	465	0.00
16/10/2009	£ / R On 14-June-10	13.00	Put	Currency Future	999	1121	999	1121	0.00
16/10/2009	£ / R On 14-December-09	12.60	Call	Currency Future	181	130	181	130	0.00
16/10/2009	£ / R On 14-December-09	12.60	Put	Currency Future	636	789	636	789	0.00
16/10/2009	£ / R On 15-March-10	12.85	Call	Currency Future	374	301	374	301	0.00
16/10/2009	£ / R On 15-March-10	12.85	Put	Currency Future	875	1009	875	1009	0.00
16/10/2009	£ / R On 14-June-10	13.05	Call	Currency Future	538	453	538	453	0.00
16/10/2009	£ / R On 14-June-10	13.05	Put	Currency Future	1035	1158	1035	1158	0.00
16/10/2009	£ / R On 14-December-09	12.65	Call	Currency Future	169	122	169	122	0.00
16/10/2009	£ / R On 14-December-09	12.65	Put	Currency Future	675	831	675	831	0.00
16/10/2009	£ / R On 15-March-10	13.05	Call	Currency Future	324	261	324	261	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 15-March-10	13.05	Put	Currency Future	1025	1168	1025	1168	0.00
16/10/2009	£ / R On 14-June-10	13.25	Call	Currency Future	484	407	484	407	0.00
16/10/2009	£ / R On 14-June-10	13.25	Put	Currency Future	1181	1313	1181	1313	0.00
16/10/2009	£ / R On 14-December-09	12.85	Call	Currency Future	131	94	131	94	0.00
16/10/2009	£ / R On 14-December-09	12.85	Put	Currency Future	836	1003	836	1003	0.00
16/10/2009	£ / R On 15-March-10	12.90	Call	Currency Future	360	290	360	290	11630.00
16/10/2009	£ / R On 15-March-10	12.90	Put	Currency Future	911	1048	911	1048	0.00
16/10/2009	£ / R On 14-June-10	13.10	Call	Currency Future	524	441	524	441	0.00
16/10/2009	£ / R On 14-June-10	13.10	Put	Currency Future	1071	1196	1071	1196	0.00
16/10/2009	£ / R On 14-June-10	13.40	Call	Currency Future	448	377	448	377	12446.00
16/10/2009	£ / R On 14-June-10	13.40	Put	Currency Future	1296	1432	1296	1432	0.00
16/10/2009	£ / R On 14-June-10	14.40	Call	Currency Future	279	234	279	234	8032.00
16/10/2009	£ / R On 14-June-10	14.40	Put	Currency Future	2126	2290	2126	2290	0.00
16/10/2009	£ / R On 14-June-10	17.50	Call	Currency Future	60	48	60	48	12446.00
16/10/2009	£ / R On 14-June-10	17.50	Put	Currency Future	5007	5203	5007	5203	0.00
16/10/2009	£ / R On 14-December-09	12.70	Call	Currency Future	159	114	159	114	0.00
16/10/2009	£ / R On 14-December-09	12.70	Put	Currency Future	714	873	714	873	0.00
16/10/2009	£ / R On 15-March-10	12.95	Call	Currency Future	348	280	348	280	0.00
16/10/2009	£ / R On 15-March-10	12.95	Put	Currency Future	949	1088	949	1088	0.00
16/10/2009	£ / R On 14-June-10	13.15	Call	Currency Future	510	430	510	430	0.00
16/10/2009	£ / R On 14-June-10	13.15	Put	Currency Future	1107	1235	1107	1235	0.00
16/10/2009	£ / R On 14-December-09	12.75	Call	Currency Future	149	107	149	107	0.00
16/10/2009	£ / R On 14-December-09	12.75	Put	Currency Future	754	916	754	916	0.00
16/10/2009	£ / R On 15-March-10	13.10	Call	Currency Future	313	251	313	251	0.00
16/10/2009	£ / R On 15-March-10	13.10	Put	Currency Future	1064	1209	1064	1209	0.00
16/10/2009	£ / R On 14-June-10	13.30	Call	Currency Future	472	397	472	397	0.00
16/10/2009	£ / R On 14-June-10	13.30	Put	Currency Future	1219	1352	1219	1352	0.00
16/10/2009	£ / R On 14-December-09	12.90	Call	Currency Future	123	88	123	88	0.00
16/10/2009	£ / R On 14-December-09	12.90	Put	Currency Future	878	1048	878	1048	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 15-March-10	13.20	Call	Currency Future	291	234	291	234	0.00
16/10/2009	£ / R On 15-March-10	13.20	Put	Currency Future	1142	1292	1142	1292	0.00
16/10/2009	£ / R On 14-December-09	13.00	Call	Currency Future	108	78	108	78	0.00
16/10/2009	£ / R On 14-December-09	13.00	Put	Currency Future	964	1137	964	1137	0.00
16/10/2009	£ / R On 15-March-10	13.15	Call	Currency Future	302	243	302	243	0.00
16/10/2009	£ / R On 15-March-10	13.15	Put	Currency Future	1103	1250	1103	1250	0.00
16/10/2009	£ / R On 14-June-10	13.35	Call	Currency Future	460	387	460	387	0.00
16/10/2009	£ / R On 14-June-10	13.35	Put	Currency Future	1257	1392	1257	1392	0.00
16/10/2009	£ / R On 14-December-09	12.95	Call	Currency Future	115	83	115	83	0.00
16/10/2009	£ / R On 14-December-09	12.95	Put	Currency Future	921	1092	921	1092	0.00
16/10/2009	£ / R On 14-June-10	13.45	Call	Currency Future	437	368	437	368	0.00
16/10/2009	£ / R On 14-June-10	13.45	Put	Currency Future	1334	1473	1334	1473	0.00
16/10/2009	£ / R On 15-March-10	13.25	Call	Currency Future	281	226	281	226	0.00
16/10/2009	£ / R On 15-March-10	13.25	Put	Currency Future	1182	1334	1182	1334	0.00
16/10/2009	£ / R On 14-December-09	13.05	Call	Currency Future	102	73	102	73	0.00
16/10/2009	£ / R On 14-December-09	13.05	Put	Currency Future	1007	1183	1007	1183	0.00
16/10/2009	£ / R On 15-March-10	13.35	Call	Currency Future	263	211	263	211	0.00
16/10/2009	£ / R On 15-March-10	13.35	Put	Currency Future	1264	1419	1264	1419	0.00
16/10/2009	£ / R On 14-June-10	13.55	Call	Currency Future	416	349	416	349	0.00
16/10/2009	£ / R On 14-June-10	13.55	Put	Currency Future	1413	1555	1413	1555	0.00
16/10/2009	£ / R On 14-December-09	13.15	Call	Currency Future	90	65	90	65	0.00
16/10/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1095	1274	1095	1274	0.00
16/10/2009	£ / R On 15-March-10	13.55	Call	Currency Future	230	185	230	185	0.00
16/10/2009	£ / R On 15-March-10	13.55	Put	Currency Future	1431	1592	1431	1592	0.00
16/10/2009	£ / R On 14-June-10	13.75	Call	Currency Future	377	317	377	317	0.00
16/10/2009	£ / R On 14-June-10	13.75	Put	Currency Future	1574	1722	1574	1722	0.00
16/10/2009	£ / R On 14-December-09	13.30	Call	Currency Future	75	54	75	54	0.00
16/10/2009	£ / R On 14-December-09	13.30	Put	Currency Future	1230	1414	1230	1414	0.00
16/10/2009	£ / R On 15-March-10	13.75	Call	Currency Future	201	162	201	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
16/10/2009	£ / R On 15-March-10	13.75	Put	Currency Future	1602	1769	1602	1769	0.00
16/10/2009	£ / R On 14-June-10	14.00	Call	Currency Future	335	281	335	281	0.00
16/10/2009	£ / R On 14-June-10	14.00	Put	Currency Future	1782	1937	1782	1937	0.00
16/10/2009	£ / R On 14-December-09	13.55	Call	Currency Future	56	41	56	41	0.00
16/10/2009	£ / R On 14-December-09	13.55	Put	Currency Future	1461	1650	1461	1650	0.00
16/10/2009	£ / R On 15-March-10	13.80	Call	Currency Future	195	157	195	157	0.00
16/10/2009	£ / R On 15-March-10	13.80	Put	Currency Future	1646	1814	1646	1814	0.00
16/10/2009	£ / R On 14-December-09	13.60	Call	Currency Future	53	39	53	39	0.00
16/10/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1508	1698	1508	1698	0.00
16/10/2009	£ / R On 15-March-10	13.85	Call	Currency Future	189	152	189	152	0.00
16/10/2009	£ / R On 15-March-10	13.85	Put	Currency Future	1690	1860	1690	1860	0.00
16/10/2009	£ / R On 14-June-10	14.05	Call	Currency Future	327	275	327	275	0.00
16/10/2009	£ / R On 14-June-10	14.05	Put	Currency Future	1824	1980	1824	1980	0.00
16/10/2009	£ / R On 14-December-09	13.65	Call	Currency Future	50	37	50	37	0.00
16/10/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1555	1746	1555	1746	0.00
16/10/2009	£ / R On 14-December-09	13.60	Call	Currency Future	53	39	53	39	0.00
16/10/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1508	1698	1508	1698	0.00
16/10/2009	£ / R On 15-March-10	13.90	Call	Currency Future	183	148	183	148	0.00
16/10/2009	£ / R On 15-March-10	13.90	Put	Currency Future	1734	1905	1734	1905	0.00
16/10/2009	£ / R On 14-June-10	14.15	Call	Currency Future	312	263	312	263	0.00
16/10/2009	£ / R On 14-June-10	14.15	Put	Currency Future	1909	2068	1909	2068	0.00
16/10/2009	£ / R On 14-December-09	13.70	Call	Currency Future	47	35	47	35	0.00
16/10/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1603	1794	1603	1794	0.00
16/10/2009	£ / R On 15-March-10	14.00	Call	Currency Future	172	139	172	139	0.00
16/10/2009	£ / R On 15-March-10	14.00	Put	Currency Future	1823	1996	1823	1996	0.00
16/10/2009	£ / R On 14-June-10	14.20	Call	Currency Future	305	257	305	257	0.00
16/10/2009	£ / R On 14-June-10	14.20	Put	Currency Future	1952	2112	1952	2112	0.00
16/10/2009	£ / R On 14-December-09	13.75	Call	Currency Future	45	33	45	33	0.00
16/10/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1650	1843	1650	1843	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 15-March-10	14.15	Call	Currency Future	157	127	157	127	0.00
16/10/2009	£ / R On 15-March-10	14.15	Put	Currency Future	1958	2134	1958	2134	0.00
16/10/2009	£ / R On 14-June-10	14.35	Call	Currency Future	286	241	286	241	0.00
16/10/2009	£ / R On 14-June-10	14.35	Put	Currency Future	2083	2246	2083	2246	0.00
16/10/2009	£ / R On 14-December-09	13.90	Call	Currency Future	38	28	38	28	0.00
16/10/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1794	1988	1794	1988	0.00
16/10/2009	£ / R On 15-March-10	14.10	Call	Currency Future	162	131	162	131	0.00
16/10/2009	£ / R On 15-March-10	14.10	Put	Currency Future	1913	2088	1913	2088	0.00
16/10/2009	£ / R On 14-June-10	14.30	Call	Currency Future	292	246	292	246	0.00
16/10/2009	£ / R On 14-June-10	14.30	Put	Currency Future	2039	2201	2039	2201	0.00
16/10/2009	£ / R On 14-December-09	13.85	Call	Currency Future	40	30	40	30	0.00
16/10/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1746	1939	1746	1939	0.00
16/10/2009	£ / R On 15-March-10	11.05	Call	Currency Future	1401	1207	1401	1207	0.00
16/10/2009	£ / R On 15-March-10	11.05	Put	Currency Future	102	114	102	114	0.00
16/10/2009	£ / R On 15-March-10	9.15	Call	Currency Future	3218	3014	3218	3014	0.00
16/10/2009	£ / R On 15-March-10	9.15	Put	Currency Future	19	22	19	22	0.00
16/10/2009	£ / R On 15-March-10	13.65	Call	Currency Future	215	173	215	173	0.00
16/10/2009	£ / R On 15-March-10	13.65	Put	Currency Future	1516	1680	1516	1680	0.00
16/10/2009	£ / R On 14-June-10	13.85	Call	Currency Future	359	302	359	302	0.00
16/10/2009	£ / R On 14-June-10	13.85	Put	Currency Future	1656	1807	1656	1807	0.00
16/10/2009	£ / R On 14-December-09	13.40	Call	Currency Future	67	49	67	49	0.00
16/10/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1322	1508	1322	1508	0.00
16/10/2009	£ / R On 15-March-10	13.40	Call	Currency Future	254	204	254	204	0.00
16/10/2009	£ / R On 15-March-10	13.40	Put	Currency Future	1305	1461	1305	1461	0.00
16/10/2009	£ / R On 15-March-10	14.70	Call	Currency Future	107	84	107	84	11630.00
16/10/2009	£ / R On 15-March-10	14.70	Put	Currency Future	2458	2641	2458	2641	0.00
16/10/2009	£ / R On 14-June-10	13.60	Call	Currency Future	406	341	406	341	0.00
16/10/2009	£ / R On 14-June-10	13.60	Put	Currency Future	1453	1596	1453	1596	0.00
16/10/2009	£ / R On 14-December-09	13.20	Call	Currency Future	85	61	85	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
16/10/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1140	1321	1140	1321	0.00
16/10/2009	£ / R On 15-March-10	13.50	Call	Currency Future	237	191	237	191	0.00
16/10/2009	£ / R On 15-March-10	13.50	Put	Currency Future	1388	1548	1388	1548	0.00
16/10/2009	£ / R On 14-June-10	13.70	Call	Currency Future	386	325	386	325	0.00
16/10/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1533	1680	1533	1680	0.00
16/10/2009	£ / R On 14-June-10	13.65	Call	Currency Future	396	333	396	333	0.00
16/10/2009	£ / R On 14-June-10	13.65	Put	Currency Future	1493	1638	1493	1638	0.00
16/10/2009	£ / R On 14-June-10	13.90	Call	Currency Future	351	295	351	295	0.00
16/10/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1698	1850	1698	1850	0.00
16/10/2009	£ / R On 14-December-09	13.45	Call	Currency Future	63	46	63	46	0.00
16/10/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1368	1555	1368	1555	0.00
16/10/2009	£ / R On 14-June-10	14.10	Call	Currency Future	320	269	320	269	0.00
16/10/2009	£ / R On 14-June-10	14.10	Put	Currency Future	1867	2024	1867	2024	0.00
16/10/2009	£ / R On 14-December-09	13.65	Call	Currency Future	50	37	50	37	0.00
16/10/2009	£ / R On 14-December-09	13.65	Put	Currency Future	1555	1746	1555	1746	0.00
16/10/2009	£ / R On 15-March-10	14.05	Call	Currency Future	167	135	167	135	0.00
16/10/2009	£ / R On 15-March-10	14.05	Put	Currency Future	1868	2042	1868	2042	0.00
16/10/2009	£ / R On 14-June-10	14.25	Call	Currency Future	299	251	299	251	0.00
16/10/2009	£ / R On 14-June-10	14.25	Put	Currency Future	1996	2157	1996	2157	0.00
16/10/2009	£ / R On 14-December-09	13.80	Call	Currency Future	42	32	42	32	0.00
16/10/2009	£ / R On 14-December-09	13.80	Put	Currency Future	1698	1891	1698	1891	0.00
16/10/2009	£ / R On 14-December-09	13.85	Call	Currency Future	40	30	40	30	0.00
16/10/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1746	1939	1746	1939	0.00
16/10/2009	£ / R On 15-March-10	13.95	Call	Currency Future	178	143	178	143	0.00
16/10/2009	£ / R On 15-March-10	13.95	Put	Currency Future	1779	1950	1779	1950	0.00
16/10/2009	£ / R On 14-December-09	13.75	Call	Currency Future	45	33	45	33	0.00
16/10/2009	£ / R On 14-December-09	13.75	Put	Currency Future	1650	1843	1650	1843	0.00
16/10/2009	£ / R On 14-June-10	13.95	Call	Currency Future	343	288	343	288	0.00
16/10/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1740	1893	1740	1893	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-December-09	13.50	Call	Currency Future	59	43	59	43	0.00
16/10/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1415	1603	1415	1603	0.00
16/10/2009	£ / R On 15-March-10	13.60	Call	Currency Future	222	179	222	179	0.00
16/10/2009	£ / R On 15-March-10	13.60	Put	Currency Future	1473	1636	1473	1636	0.00
16/10/2009	£ / R On 14-June-10	13.80	Call	Currency Future	368	309	368	309	0.00
16/10/2009	£ / R On 14-June-10	13.80	Put	Currency Future	1615	1764	1615	1764	0.00
16/10/2009	£ / R On 14-December-09	13.40	Call	Currency Future	67	49	67	49	0.00
16/10/2009	£ / R On 14-December-09	13.40	Put	Currency Future	1322	1508	1322	1508	0.00
16/10/2009	£ / R On 14-December-09	13.35	Call	Currency Future	71	51	71	51	0.00
16/10/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1276	1461	1276	1461	0.00
16/10/2009	£ / R On 15-March-10	13.45	Call	Currency Future	245	197	245	197	0.00
16/10/2009	£ / R On 15-March-10	13.45	Put	Currency Future	1346	1505	1346	1505	0.00
16/10/2009	£ / R On 14-December-09	13.20	Call	Currency Future	85	61	85	61	0.00
16/10/2009	£ / R On 14-December-09	13.20	Put	Currency Future	1140	1321	1140	1321	0.00
16/10/2009	£ / R On 15-March-10	13.30	Call	Currency Future	272	219	272	219	0.00
16/10/2009	£ / R On 15-March-10	13.30	Put	Currency Future	1223	1376	1223	1376	0.00
16/10/2009	£ / R On 14-December-09	13.15	Call	Currency Future	90	65	90	65	0.00
16/10/2009	£ / R On 14-December-09	13.15	Put	Currency Future	1095	1274	1095	1274	0.00
16/10/2009	£ / R On 14-December-09	13.10	Call	Currency Future	96	69	96	69	0.00
16/10/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1051	1228	1051	1228	0.00
16/10/2009	£ / R On 15-March-10	13.70	Call	Currency Future	208	167	208	167	0.00
16/10/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1559	1725	1559	1725	0.00
16/10/2009	£ / R On 14-June-10	13.95	Call	Currency Future	343	288	343	288	0.00
16/10/2009	£ / R On 14-June-10	13.95	Put	Currency Future	1740	1893	1740	1893	0.00
16/10/2009	£ / R On 14-December-09	13.70	Call	Currency Future	47	35	47	35	0.00
16/10/2009	£ / R On 14-December-09	13.70	Put	Currency Future	1603	1794	1603	1794	0.00
16/10/2009	£ / R On 14-June-10	13.90	Call	Currency Future	351	295	351	295	0.00
16/10/2009	£ / R On 14-June-10	13.90	Put	Currency Future	1698	1850	1698	1850	0.00
16/10/2009	£ / R On 14-June-10	13.70	Call	Currency Future	386	325	386	325	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-June-10	13.70	Put	Currency Future	1533	1680	1533	1680	0.00
16/10/2009	£ / R On 14-December-09	13.45	Call	Currency Future	63	46	63	46	0.00
16/10/2009	£ / R On 14-December-09	13.45	Put	Currency Future	1368	1555	1368	1555	0.00
16/10/2009	£ / R On 14-June-10	13.50	Call	Currency Future	426	358	426	358	0.00
16/10/2009	£ / R On 14-June-10	13.50	Put	Currency Future	1373	1514	1373	1514	0.00
16/10/2009	£ / R On 14-December-09	13.10	Call	Currency Future	96	69	96	69	0.00
16/10/2009	£ / R On 14-December-09	13.10	Put	Currency Future	1051	1228	1051	1228	0.00
16/10/2009	£ / R On 14-December-09	13.60	Call	Currency Future	53	39	53	39	0.00
16/10/2009	£ / R On 14-December-09	13.60	Put	Currency Future	1508	1698	1508	1698	0.00
16/10/2009	£ / R On 14-June-10	14.60	Call	Currency Future	255	212	255	212	0.00
16/10/2009	£ / R On 14-June-10	14.60	Put	Currency Future	2303	2467	2303	2467	0.00
16/10/2009	£ / R On 14-December-09	14.30	Call	Currency Future	26	20	26	20	0.00
16/10/2009	£ / R On 14-December-09	14.30	Put	Currency Future	2181	2379	2181	2379	0.00
16/10/2009	£ / R On 14-December-09	14.00	Call	Currency Future	34	26	34	26	0.00
16/10/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1890	2085	1890	2085	0.00
16/10/2009	£ / R On 14-December-09	14.05	Call	Currency Future	33	25	33	25	0.00
16/10/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1938	2134	1938	2134	0.00
16/10/2009	£ / R On 14-December-09	14.05	Call	Currency Future	33	25	33	25	0.00
16/10/2009	£ / R On 14-December-09	14.05	Put	Currency Future	1938	2134	1938	2134	0.00
16/10/2009	£ / R On 14-December-09	14.10	Call	Currency Future	31	24	31	24	0.00
16/10/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1986	2183	1986	2183	0.00
16/10/2009	£ / R On 14-December-09	14.25	Call	Currency Future	27	21	27	21	0.00
16/10/2009	£ / R On 14-December-09	14.25	Put	Currency Future	2132	2330	2132	2330	0.00
16/10/2009	£ / R On 14-December-09	14.45	Call	Currency Future	23	17	23	17	0.00
16/10/2009	£ / R On 14-December-09	14.45	Put	Currency Future	2328	2527	2328	2527	0.00
16/10/2009	£ / R On 14-December-09	14.35	Call	Currency Future	25	19	25	19	0.00
16/10/2009	£ / R On 14-December-09	14.35	Put	Currency Future	2230	2428	2230	2428	0.00
16/10/2009	£ / R On 14-December-09	14.40	Call	Currency Future	24	18	24	18	0.00
16/10/2009	£ / R On 14-December-09	14.40	Put	Currency Future	2279	2478	2279	2478	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-December-09	14.50	Call	Currency Future	22	17	22	17	0.00
16/10/2009	£ / R On 14-December-09	14.50	Put	Currency Future	2377	2576	2377	2576	0.00
16/10/2009	£ / R On 14-December-09	14.90	Call	Currency Future	16	12	16	12	0.00
16/10/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2771	2972	2771	2972	0.00
16/10/2009	£ / R On 14-December-09	14.85	Call	Currency Future	16	13	16	13	0.00
16/10/2009	£ / R On 14-December-09	14.85	Put	Currency Future	2722	2922	2722	2922	0.00
16/10/2009	£ / R On 14-December-09	14.60	Call	Currency Future	20	15	20	15	0.00
16/10/2009	£ / R On 14-December-09	14.60	Put	Currency Future	2475	2675	2475	2675	0.00
16/10/2009	£ / R On 14-December-09	14.70	Call	Currency Future	18	14	18	14	0.00
16/10/2009	£ / R On 14-December-09	14.70	Put	Currency Future	2574	2774	2574	2774	0.00
16/10/2009	£ / R On 14-December-09	14.80	Call	Currency Future	17	13	17	13	0.00
16/10/2009	£ / R On 14-December-09	14.80	Put	Currency Future	2673	2873	2673	2873	0.00
16/10/2009	£ / R On 14-December-09	15.00	Call	Currency Future	15	12	15	12	0.00
16/10/2009	£ / R On 14-December-09	15.00	Put	Currency Future	2870	3071	2870	3071	0.00
16/10/2009	£ / R On 14-December-09	15.10	Call	Currency Future	14	11	14	11	0.00
16/10/2009	£ / R On 14-December-09	15.10	Put	Currency Future	2969	3170	2969	3170	0.00
16/10/2009	£ / R On 14-December-09	15.20	Call	Currency Future	13	10	13	10	0.00
16/10/2009	£ / R On 14-December-09	15.20	Put	Currency Future	3068	3269	3068	3269	0.00
16/10/2009	£ / R On 14-December-09	15.60	Call	Currency Future	10	8	10	8	0.00
16/10/2009	£ / R On 14-December-09	15.60	Put	Currency Future	3466	3667	3466	3667	0.00
16/10/2009	£ / R On 14-December-09	14.10	Call	Currency Future	31	24	31	24	0.00
16/10/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1986	2183	1986	2183	0.00
16/10/2009	£ / R On 14-December-09	14.20	Call	Currency Future	28	22	28	22	0.00
16/10/2009	£ / R On 14-December-09	14.20	Put	Currency Future	2084	2281	2084	2281	0.00
16/10/2009	£ / R On 14-December-09	13.90	Call	Currency Future	38	28	38	28	0.00
16/10/2009	£ / R On 14-December-09	13.90	Put	Currency Future	1794	1988	1794	1988	0.00
16/10/2009	£ / R On 14-December-09	14.60	Call	Currency Future	20	15	20	15	0.00
16/10/2009	£ / R On 14-December-09	14.60	Put	Currency Future	2475	2675	2475	2675	0.00
16/10/2009	£ / R On 14-December-09	14.15	Call	Currency Future	30	22	30	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
16/10/2009	£ / R On 14-December-09	14.15	Put	Currency Future	2035	2232	2035	2232	0.00
16/10/2009	£ / R On 14-December-09	14.55	Call	Currency Future	21	16	21	16	0.00
16/10/2009	£ / R On 14-December-09	14.55	Put	Currency Future	2426	2625	2426	2625	0.00
16/10/2009	£ / R On 14-December-09	14.65	Call	Currency Future	19	15	19	15	0.00
16/10/2009	£ / R On 14-December-09	14.65	Put	Currency Future	2525	2724	2525	2724	0.00
16/10/2009	£ / R On 14-December-09	14.75	Call	Currency Future	18	14	18	14	0.00
16/10/2009	£ / R On 14-December-09	14.75	Put	Currency Future	2623	2823	2623	2823	0.00
16/10/2009	£ / R On 14-December-09	15.15	Call	Currency Future	13	10	13	10	0.00
16/10/2009	£ / R On 14-December-09	15.15	Put	Currency Future	3019	3220	3019	3220	0.00
16/10/2009	£ / R On 14-December-09	13.85	Call	Currency Future	40	30	40	30	0.00
16/10/2009	£ / R On 14-December-09	13.85	Put	Currency Future	1746	1939	1746	1939	0.00
16/10/2009	£ / R On 14-December-09	13.95	Call	Currency Future	36	27	36	27	0.00
16/10/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1842	2036	1842	2036	0.00
16/10/2009	£ / R On 14-December-09	14.15	Call	Currency Future	30	22	30	22	0.00
16/10/2009	£ / R On 14-December-09	14.15	Put	Currency Future	2035	2232	2035	2232	0.00
16/10/2009	£ / R On 14-December-09	14.55	Call	Currency Future	21	16	21	16	0.00
16/10/2009	£ / R On 14-December-09	14.55	Put	Currency Future	2426	2625	2426	2625	0.00
16/10/2009	£ / R On 14-December-09	14.95	Call	Currency Future	15	12	15	12	0.00
16/10/2009	£ / R On 14-December-09	14.95	Put	Currency Future	2821	3021	2821	3021	0.00
16/10/2009	£ / R On 14-December-09	14.65	Call	Currency Future	19	15	19	15	0.00
16/10/2009	£ / R On 14-December-09	14.65	Put	Currency Future	2525	2724	2525	2724	0.00
16/10/2009	£ / R On 14-December-09	15.05	Call	Currency Future	14	11	14	11	0.00
16/10/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2920	3121	2920	3121	0.00
16/10/2009	£ / R On 14-December-09	14.40	Call	Currency Future	24	18	24	18	0.00
16/10/2009	£ / R On 14-December-09	14.40	Put	Currency Future	2279	2478	2279	2478	0.00
16/10/2009	£ / R On 14-December-09	14.90	Call	Currency Future	16	12	16	12	0.00
16/10/2009	£ / R On 14-December-09	14.90	Put	Currency Future	2771	2972	2771	2972	0.00
16/10/2009	£ / R On 14-December-09	14.35	Call	Currency Future	25	19	25	19	0.00
16/10/2009	£ / R On 14-December-09	14.35	Put	Currency Future	2230	2428	2230	2428	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-June-10	15.35	Call	Currency Future	178	147	178	147	0.00
16/10/2009	£ / R On 14-June-10	15.35	Put	Currency Future	2975	3152	2975	3152	0.00
16/10/2009	£ / R On 14-June-10	16.35	Call	Currency Future	116	95	116	95	0.00
16/10/2009	£ / R On 14-June-10	16.35	Put	Currency Future	3913	4100	3913	4100	0.00
16/10/2009	£ / R On 14-June-10	17.35	Call	Currency Future	66	52	66	52	0.00
16/10/2009	£ / R On 14-June-10	17.35	Put	Currency Future	4863	5057	4863	5057	0.00
16/10/2009	£ / R On 14-June-10	18.35	Call	Currency Future	36	29	36	29	0.00
16/10/2009	£ / R On 14-June-10	18.35	Put	Currency Future	5833	6034	5833	6034	0.00
16/10/2009	£ / R On 14-June-10	15.30	Call	Currency Future	182	150	182	150	0.00
16/10/2009	£ / R On 14-June-10	15.30	Put	Currency Future	2930	3106	2930	3106	0.00
16/10/2009	£ / R On 14-June-10	16.30	Call	Currency Future	118	97	118	97	0.00
16/10/2009	£ / R On 14-June-10	16.30	Put	Currency Future	3865	4052	3865	4052	0.00
16/10/2009	£ / R On 14-June-10	17.30	Call	Currency Future	68	54	68	54	0.00
16/10/2009	£ / R On 14-June-10	17.30	Put	Currency Future	4815	5009	4815	5009	0.00
16/10/2009	£ / R On 14-June-10	18.30	Call	Currency Future	37	29	37	29	0.00
16/10/2009	£ / R On 14-June-10	18.30	Put	Currency Future	5784	5985	5784	5985	0.00
16/10/2009	£ / R On 14-December-09	8.30	Call	Currency Future	3846	3642	3846	3642	0.00
16/10/2009	£ / R On 14-December-09	8.30	Put	Currency Future	2	2	2	2	0.00
16/10/2009	£ / R On 14-December-09	9.80	Call	Currency Future	2355	2154	2355	2154	0.00
16/10/2009	£ / R On 14-December-09	9.80	Put	Currency Future	11	13	11	13	0.00
16/10/2009	£ / R On 14-December-09	11.30	Call	Currency Future	912	742	912	742	0.00
16/10/2009	£ / R On 14-December-09	11.30	Put	Currency Future	68	102	68	102	0.00
16/10/2009	£ / R On 14-December-09	12.80	Call	Currency Future	140	100	140	100	0.00
16/10/2009	£ / R On 14-December-09	12.80	Put	Currency Future	795	960	795	960	0.00
16/10/2009	£ / R On 14-December-09	15.80	Call	Currency Future	9	7	9	7	0.00
16/10/2009	£ / R On 14-December-09	15.80	Put	Currency Future	3664	3867	3664	3867	0.00
16/10/2009	£ / R On 14-December-09	17.30	Call	Currency Future	3	2	3	2	0.00
16/10/2009	£ / R On 14-December-09	17.30	Put	Currency Future	5159	5362	5159	5362	0.00
16/10/2009	£ / R On 14-December-09	18.80	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
16/10/2009	£ / R On 14-December-09	18.80	Put	Currency Future	6657	6861	6657	6861	0.00
16/10/2009	£ / R On 14-December-09	20.30	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	20.30	Put	Currency Future	8156	8360	8156	8360	0.00
16/10/2009	£ / R On 14-June-10	8.60	Call	Currency Future	3976	3767	3976	3767	0.00
16/10/2009	£ / R On 14-June-10	8.60	Put	Currency Future	23	23	23	23	0.00
16/10/2009	£ / R On 14-June-10	10.10	Call	Currency Future	2507	2303	2507	2303	0.00
16/10/2009	£ / R On 14-June-10	10.10	Put	Currency Future	54	58	54	58	0.00
16/10/2009	£ / R On 14-June-10	11.60	Call	Currency Future	1212	1054	1212	1054	0.00
16/10/2009	£ / R On 14-June-10	11.60	Put	Currency Future	259	310	259	310	0.00
16/10/2009	£ / R On 14-June-10	16.10	Call	Currency Future	128	105	128	105	0.00
16/10/2009	£ / R On 14-June-10	16.10	Put	Currency Future	3675	3861	3675	3861	0.00
16/10/2009	£ / R On 14-June-10	17.60	Call	Currency Future	56	45	56	45	0.00
16/10/2009	£ / R On 14-June-10	17.60	Put	Currency Future	5104	5300	5104	5300	0.00
16/10/2009	£ / R On 14-June-10	19.10	Call	Currency Future	27	23	27	23	0.00
16/10/2009	£ / R On 14-June-10	19.10	Put	Currency Future	6574	6778	6574	6778	0.00
16/10/2009	£ / R On 14-June-10	20.60	Call	Currency Future	19	15	19	15	0.00
16/10/2009	£ / R On 14-June-10	20.60	Put	Currency Future	8066	8270	8066	8270	0.00
16/10/2009	£ / R On 14-December-09	7.85	Call	Currency Future	4295	4091	4295	4091	0.00
16/10/2009	£ / R On 14-December-09	7.85	Put	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	9.35	Call	Currency Future	2800	2597	2800	2597	0.00
16/10/2009	£ / R On 14-December-09	9.35	Put	Currency Future	6	7	6	7	0.00
16/10/2009	£ / R On 14-December-09	10.85	Call	Currency Future	1329	1133	1329	1133	0.00
16/10/2009	£ / R On 14-December-09	10.85	Put	Currency Future	35	43	35	43	0.00
16/10/2009	£ / R On 14-December-09	15.35	Call	Currency Future	12	9	12	9	0.00
16/10/2009	£ / R On 14-December-09	15.35	Put	Currency Future	3217	3419	3217	3419	0.00
16/10/2009	£ / R On 14-December-09	16.85	Call	Currency Future	4	3	4	3	0.00
16/10/2009	£ / R On 14-December-09	16.85	Put	Currency Future	4710	4913	4710	4913	0.00
16/10/2009	£ / R On 14-December-09	18.35	Call	Currency Future	2	1	2	1	0.00
16/10/2009	£ / R On 14-December-09	18.35	Put	Currency Future	6207	6411	6207	6411	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-December-09	19.85	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	19.85	Put	Currency Future	7706	7910	7706	7910	0.00
16/10/2009	£ / R On 14-June-10	8.15	Call	Currency Future	4414	4208	4414	4208	0.00
16/10/2009	£ / R On 14-June-10	8.15	Put	Currency Future	11	14	11	14	0.00
16/10/2009	£ / R On 14-June-10	9.65	Call	Currency Future	2946	2740	2946	2740	0.00
16/10/2009	£ / R On 14-June-10	9.65	Put	Currency Future	43	45	43	45	0.00
16/10/2009	£ / R On 14-June-10	11.15	Call	Currency Future	1556	1373	1556	1373	0.00
16/10/2009	£ / R On 14-June-10	11.15	Put	Currency Future	153	179	153	179	0.00
16/10/2009	£ / R On 14-June-10	15.65	Call	Currency Future	156	128	156	128	0.00
16/10/2009	£ / R On 14-June-10	15.65	Put	Currency Future	3253	3433	3253	3433	0.00
16/10/2009	£ / R On 14-June-10	17.15	Call	Currency Future	74	59	74	59	0.00
16/10/2009	£ / R On 14-June-10	17.15	Put	Currency Future	4671	4864	4671	4864	0.00
16/10/2009	£ / R On 14-June-10	18.65	Call	Currency Future	31	26	31	26	0.00
16/10/2009	£ / R On 14-June-10	18.65	Put	Currency Future	6128	6331	6128	6331	0.00
16/10/2009	£ / R On 14-June-10	20.15	Call	Currency Future	21	18	21	18	0.00
16/10/2009	£ / R On 14-June-10	20.15	Put	Currency Future	7618	7823	7618	7823	0.00
16/10/2009	£ / R On 14-December-09	7.60	Call	Currency Future	4545	4341	4545	4341	0.00
16/10/2009	£ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-December-09	9.10	Call	Currency Future	3049	2845	3049	2845	0.00
16/10/2009	£ / R On 14-December-09	9.10	Put	Currency Future	4	5	4	5	0.00
16/10/2009	£ / R On 14-December-09	10.60	Call	Currency Future	1572	1373	1572	1373	0.00
16/10/2009	£ / R On 14-December-09	10.60	Put	Currency Future	27	32	27	32	0.00
16/10/2009	£ / R On 14-December-09	12.10	Call	Currency Future	349	253	349	253	0.00
16/10/2009	£ / R On 14-December-09	12.10	Put	Currency Future	305	412	305	412	0.00
16/10/2009	£ / R On 14-December-09	16.60	Call	Currency Future	5	4	5	4	0.00
16/10/2009	£ / R On 14-December-09	16.60	Put	Currency Future	4461	4663	4461	4663	0.00
16/10/2009	£ / R On 14-December-09	18.10	Call	Currency Future	2	1	2	1	0.00
16/10/2009	£ / R On 14-December-09	18.10	Put	Currency Future	5957	6161	5957	6161	0.00
16/10/2009	£ / R On 14-December-09	19.60	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
16/10/2009	£ / R On 14-December-09	19.60	Put	Currency Future	7457	7660	7457	7660	0.00
16/10/2009	£ / R On 14-June-10	7.90	Call	Currency Future	4660	4453	4660	4453	0.00
16/10/2009	£ / R On 14-June-10	7.90	Put	Currency Future	7	9	7	9	0.00
16/10/2009	£ / R On 14-June-10	9.40	Call	Currency Future	3191	2984	3191	2984	0.00
16/10/2009	£ / R On 14-June-10	9.40	Put	Currency Future	38	40	38	40	0.00
16/10/2009	£ / R On 14-June-10	10.90	Call	Currency Future	1764	1578	1764	1578	0.00
16/10/2009	£ / R On 14-June-10	10.90	Put	Currency Future	111	134	111	134	0.00
16/10/2009	£ / R On 14-June-10	15.40	Call	Currency Future	174	144	174	144	0.00
16/10/2009	£ / R On 14-June-10	15.40	Put	Currency Future	3021	3199	3021	3199	0.00
16/10/2009	£ / R On 14-June-10	16.90	Call	Currency Future	86	68	86	68	0.00
16/10/2009	£ / R On 14-June-10	16.90	Put	Currency Future	4434	4624	4434	4624	0.00
16/10/2009	£ / R On 14-June-10	18.40	Call	Currency Future	35	28	35	28	0.00
16/10/2009	£ / R On 14-June-10	18.40	Put	Currency Future	5882	6083	5882	6083	0.00
16/10/2009	£ / R On 14-June-10	19.90	Call	Currency Future	22	19	22	19	0.00
16/10/2009	£ / R On 14-June-10	19.90	Put	Currency Future	7369	7574	7369	7574	0.00
16/10/2009	£ / R On 14-December-09	12.90	Call	Currency Future	123	88	123	88	0.00
16/10/2009	£ / R On 14-December-09	12.90	Put	Currency Future	878	1048	878	1048	0.00
16/10/2009	£ / R On 14-June-10	9.50	Call	Currency Future	3093	2887	3093	2887	0.00
16/10/2009	£ / R On 14-June-10	9.50	Put	Currency Future	40	42	40	42	0.00
16/10/2009	£ / R On 14-June-10	10.50	Call	Currency Future	2120	1926	2120	1926	0.00
16/10/2009	£ / R On 14-June-10	10.50	Put	Currency Future	67	81	67	81	0.00
16/10/2009	£ / R On 14-June-10	11.50	Call	Currency Future	1282	1117	1282	1117	0.00
16/10/2009	£ / R On 14-June-10	11.50	Put	Currency Future	229	273	229	273	0.00
16/10/2009	£ / R On 14-June-10	12.50	Call	Currency Future	725	614	725	614	0.00
16/10/2009	£ / R On 14-June-10	12.50	Put	Currency Future	672	770	672	770	0.00
16/10/2009	£ / R On 14-June-10	14.50	Call	Currency Future	268	223	268	223	0.00
16/10/2009	£ / R On 14-June-10	14.50	Put	Currency Future	2215	2378	2215	2378	0.00
16/10/2009	£ / R On 14-June-10	15.50	Call	Currency Future	167	137	167	137	0.00
16/10/2009	£ / R On 14-June-10	15.50	Put	Currency Future	3114	3292	3114	3292	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-June-10	16.50	Call	Currency Future	109	87	109	87	0.00
16/10/2009	£ / R On 14-June-10	16.50	Put	Currency Future	4056	4242	4056	4242	0.00
16/10/2009	£ / R On 14-June-10	10.40	Call	Currency Future	2216	2016	2216	2016	0.00
16/10/2009	£ / R On 14-June-10	10.40	Put	Currency Future	64	71	64	71	0.00
16/10/2009	£ / R On 14-June-10	11.40	Call	Currency Future	1358	1183	1358	1183	0.00
16/10/2009	£ / R On 14-June-10	11.40	Put	Currency Future	205	238	205	238	0.00
16/10/2009	£ / R On 14-June-10	16.40	Call	Currency Future	113	92	113	92	0.00
16/10/2009	£ / R On 14-June-10	16.40	Put	Currency Future	3960	4148	3960	4148	0.00
16/10/2009	£ / R On 14-June-10	17.40	Call	Currency Future	64	51	64	51	0.00
16/10/2009	£ / R On 14-June-10	17.40	Put	Currency Future	4911	5106	4911	5106	0.00
16/10/2009	£ / R On 14-June-10	9.35	Call	Currency Future	3239	3033	3239	3033	0.00
16/10/2009	£ / R On 14-June-10	9.35	Put	Currency Future	37	39	37	39	0.00
16/10/2009	£ / R On 14-June-10	10.35	Call	Currency Future	2265	2062	2265	2062	0.00
16/10/2009	£ / R On 14-June-10	10.35	Put	Currency Future	62	67	62	67	0.00
16/10/2009	£ / R On 14-June-10	11.35	Call	Currency Future	1397	1217	1397	1217	0.00
16/10/2009	£ / R On 14-June-10	11.35	Put	Currency Future	194	222	194	222	0.00
16/10/2009	£ / R On 14-June-10	17.55	Call	Currency Future	58	46	58	46	0.00
16/10/2009	£ / R On 14-June-10	17.55	Put	Currency Future	5055	5251	5055	5251	0.00
16/10/2009	£ / R On 14-June-10	14.75	Call	Currency Future	237	196	237	196	0.00
16/10/2009	£ / R On 14-June-10	14.75	Put	Currency Future	2434	2602	2434	2602	0.00
16/10/2009	£ / R On 14-June-10	15.75	Call	Currency Future	149	123	149	123	0.00
16/10/2009	£ / R On 14-June-10	15.75	Put	Currency Future	3346	3528	3346	3528	0.00
16/10/2009	£ / R On 14-June-10	16.75	Call	Currency Future	95	75	95	75	0.00
16/10/2009	£ / R On 14-June-10	16.75	Put	Currency Future	4292	4480	4292	4480	0.00
16/10/2009	£ / R On 14-June-10	17.75	Call	Currency Future	51	41	51	41	0.00
16/10/2009	£ / R On 14-June-10	17.75	Put	Currency Future	5249	5446	5249	5446	0.00
16/10/2009	£ / R On 14-December-09	13.25	Call	Currency Future	80	58	80	58	0.00
16/10/2009	£ / R On 14-December-09	13.25	Put	Currency Future	1185	1367	1185	1367	0.00
16/10/2009	£ / R On 14-June-10	15.00	Call	Currency Future	210	174	210	174	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-June-10	15.00	Put	Currency Future	2657	2829	2657	2829	0.00
16/10/2009	£ / R On 14-June-10	16.00	Call	Currency Future	134	110	134	110	0.00
16/10/2009	£ / R On 14-June-10	16.00	Put	Currency Future	3581	3765	3581	3765	0.00
16/10/2009	£ / R On 14-June-10	17.00	Call	Currency Future	81	64	81	64	0.00
16/10/2009	£ / R On 14-June-10	17.00	Put	Currency Future	4528	4720	4528	4720	0.00
16/10/2009	£ / R On 14-June-10	18.00	Call	Currency Future	44	35	44	35	0.00
16/10/2009	£ / R On 14-June-10	18.00	Put	Currency Future	5491	5691	5491	5691	0.00
16/10/2009	£ / R On 14-June-10	9.75	Call	Currency Future	2849	2643	2849	2643	0.00
16/10/2009	£ / R On 14-June-10	9.75	Put	Currency Future	46	48	46	48	0.00
16/10/2009	£ / R On 14-June-10	10.75	Call	Currency Future	1894	1706	1894	1706	0.00
16/10/2009	£ / R On 14-June-10	10.75	Put	Currency Future	91	112	91	112	0.00
16/10/2009	£ / R On 14-June-10	11.75	Call	Currency Future	1116	965	1116	965	0.00
16/10/2009	£ / R On 14-June-10	11.75	Put	Currency Future	313	370	313	370	0.00
16/10/2009	£ / R On 14-June-10	15.25	Call	Currency Future	187	154	187	154	0.00
16/10/2009	£ / R On 14-June-10	15.25	Put	Currency Future	2884	3059	2884	3059	0.00
16/10/2009	£ / R On 14-June-10	16.25	Call	Currency Future	120	99	120	99	0.00
16/10/2009	£ / R On 14-June-10	16.25	Put	Currency Future	3818	4004	3818	4004	0.00
16/10/2009	£ / R On 14-June-10	17.25	Call	Currency Future	70	55	70	55	0.00
16/10/2009	£ / R On 14-June-10	17.25	Put	Currency Future	4767	4961	4767	4961	0.00
16/10/2009	£ / R On 14-June-10	18.25	Call	Currency Future	38	30	38	30	0.00
16/10/2009	£ / R On 14-June-10	18.25	Put	Currency Future	5735	5936	5735	5936	0.00
16/10/2009	£ / R On 14-June-10	9.90	Call	Currency Future	2702	2497	2702	2497	0.00
16/10/2009	£ / R On 14-June-10	9.90	Put	Currency Future	49	52	49	52	0.00
16/10/2009	£ / R On 14-June-10	11.90	Call	Currency Future	1026	882	1026	882	0.00
16/10/2009	£ / R On 14-June-10	11.90	Put	Currency Future	373	437	373	437	0.00
16/10/2009	£ / R On 14-June-10	12.90	Call	Currency Future	582	491	582	491	0.00
16/10/2009	£ / R On 14-June-10	12.90	Put	Currency Future	930	1047	930	1047	0.00
16/10/2009	£ / R On 15-March-10	9.50	Call	Currency Future	2875	2671	2875	2671	0.00
16/10/2009	£ / R On 15-March-10	9.50	Put	Currency Future	26	28	26	28	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 15-March-10	10.50	Call	Currency Future	1906	1708	1906	1708	0.00
16/10/2009	£ / R On 15-March-10	10.50	Put	Currency Future	57	66	57	66	0.00
16/10/2009	£ / R On 15-March-10	11.50	Call	Currency Future	1029	870	1029	870	0.00
16/10/2009	£ / R On 15-March-10	11.50	Put	Currency Future	180	227	180	227	0.00
16/10/2009	£ / R On 15-March-10	14.50	Call	Currency Future	125	97	125	97	0.00
16/10/2009	£ / R On 15-March-10	14.50	Put	Currency Future	2276	2454	2276	2454	0.00
16/10/2009	£ / R On 15-March-10	15.50	Call	Currency Future	59	47	59	47	0.00
16/10/2009	£ / R On 15-March-10	15.50	Put	Currency Future	3210	3404	3210	3404	0.00
16/10/2009	£ / R On 15-March-10	16.50	Call	Currency Future	30	26	30	26	0.00
16/10/2009	£ / R On 15-March-10	16.50	Put	Currency Future	4181	4383	4181	4383	0.00
16/10/2009	£ / R On 15-March-10	17.50	Call	Currency Future	21	18	21	18	0.00
16/10/2009	£ / R On 15-March-10	17.50	Put	Currency Future	5172	5375	5172	5375	0.00
16/10/2009	£ / R On 14-December-09	14.00	Call	Currency Future	34	26	34	26	0.00
16/10/2009	£ / R On 14-December-09	14.00	Put	Currency Future	1890	2085	1890	2085	0.00
16/10/2009	£ / R On 14-June-10	9.95	Call	Currency Future	2653	2448	2653	2448	0.00
16/10/2009	£ / R On 14-June-10	9.95	Put	Currency Future	50	53	50	53	0.00
16/10/2009	£ / R On 14-June-10	10.95	Call	Currency Future	1722	1537	1722	1537	0.00
16/10/2009	£ / R On 14-June-10	10.95	Put	Currency Future	119	142	119	142	0.00
16/10/2009	£ / R On 14-June-10	11.95	Call	Currency Future	997	856	997	856	0.00
16/10/2009	£ / R On 14-June-10	11.95	Put	Currency Future	394	461	394	461	0.00
16/10/2009	£ / R On 14-June-10	12.95	Call	Currency Future	567	478	567	478	0.00
16/10/2009	£ / R On 14-June-10	12.95	Put	Currency Future	964	1084	964	1084	0.00
16/10/2009	£ / R On 14-June-10	15.45	Call	Currency Future	170	140	170	140	0.00
16/10/2009	£ / R On 14-June-10	15.45	Put	Currency Future	3067	3246	3067	3246	0.00
16/10/2009	£ / R On 14-June-10	16.45	Call	Currency Future	111	90	111	90	0.00
16/10/2009	£ / R On 14-June-10	16.45	Put	Currency Future	4008	4195	4008	4195	0.00
16/10/2009	£ / R On 14-June-10	17.45	Call	Currency Future	62	49	62	49	0.00
16/10/2009	£ / R On 14-June-10	17.45	Put	Currency Future	4959	5154	4959	5154	0.00
16/10/2009	£ / R On 14-June-10	18.45	Call	Currency Future	33	28	33	28	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-June-10	18.45	Put	Currency Future	5931	6133	5931	6133	0.00
16/10/2009	£ / R On 15-March-10	9.60	Call	Currency Future	2777	2573	2777	2573	0.00
16/10/2009	£ / R On 15-March-10	9.60	Put	Currency Future	28	30	28	30	0.00
16/10/2009	£ / R On 15-March-10	10.60	Call	Currency Future	1812	1615	1812	1615	0.00
16/10/2009	£ / R On 15-March-10	10.60	Put	Currency Future	63	73	63	73	0.00
16/10/2009	£ / R On 15-March-10	11.60	Call	Currency Future	960	805	960	805	0.00
16/10/2009	£ / R On 15-March-10	11.60	Put	Currency Future	211	263	211	263	0.00
16/10/2009	£ / R On 15-March-10	14.60	Call	Currency Future	115	90	115	90	0.00
16/10/2009	£ / R On 15-March-10	14.60	Put	Currency Future	2366	2547	2366	2547	0.00
16/10/2009	£ / R On 15-March-10	15.60	Call	Currency Future	55	43	55	43	0.00
16/10/2009	£ / R On 15-March-10	15.60	Put	Currency Future	3306	3501	3306	3501	0.00
16/10/2009	£ / R On 15-March-10	16.60	Call	Currency Future	29	25	29	25	0.00
16/10/2009	£ / R On 15-March-10	16.60	Put	Currency Future	4280	4482	4280	4482	0.00
16/10/2009	£ / R On 15-March-10	17.60	Call	Currency Future	21	17	21	17	0.00
16/10/2009	£ / R On 15-March-10	17.60	Put	Currency Future	5272	5475	5272	5475	0.00
16/10/2009	£ / R On 14-June-10	10.05	Call	Currency Future	2556	2351	2556	2351	0.00
16/10/2009	£ / R On 14-June-10	10.05	Put	Currency Future	53	56	53	56	0.00
16/10/2009	£ / R On 14-June-10	11.05	Call	Currency Future	1638	1454	1638	1454	0.00
16/10/2009	£ / R On 14-June-10	11.05	Put	Currency Future	135	159	135	159	0.00
16/10/2009	£ / R On 14-June-10	15.55	Call	Currency Future	163	134	163	134	0.00
16/10/2009	£ / R On 14-June-10	15.55	Put	Currency Future	3160	3339	3160	3339	0.00
16/10/2009	£ / R On 14-June-10	16.55	Call	Currency Future	107	84	107	84	0.00
16/10/2009	£ / R On 14-June-10	16.55	Put	Currency Future	4104	4290	4104	4290	0.00
16/10/2009	£ / R On 14-June-10	18.55	Call	Currency Future	31	27	31	27	0.00
16/10/2009	£ / R On 14-June-10	18.55	Put	Currency Future	6029	6232	6029	6232	0.00
16/10/2009	£ / R On 15-March-10	9.70	Call	Currency Future	2679	2476	2679	2476	0.00
16/10/2009	£ / R On 15-March-10	9.70	Put	Currency Future	30	33	30	33	0.00
16/10/2009	£ / R On 15-March-10	10.70	Call	Currency Future	1719	1523	1719	1523	0.00
16/10/2009	£ / R On 15-March-10	10.70	Put	Currency Future	70	80	70	80	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 15-March-10	11.70	Call	Currency Future	893	745	893	745	0.00
16/10/2009	£ / R On 15-March-10	11.70	Put	Currency Future	244	302	244	302	0.00
16/10/2009	£ / R On 15-March-10	12.70	Call	Currency Future	417	337	417	337	0.00
16/10/2009	£ / R On 15-March-10	12.70	Put	Currency Future	768	894	768	894	0.00
16/10/2009	£ / R On 15-March-10	15.70	Call	Currency Future	51	41	51	41	0.00
16/10/2009	£ / R On 15-March-10	15.70	Put	Currency Future	3402	3598	3402	3598	0.00
16/10/2009	£ / R On 15-March-10	16.70	Call	Currency Future	28	24	28	24	0.00
16/10/2009	£ / R On 15-March-10	16.70	Put	Currency Future	4379	4581	4379	4581	0.00
16/10/2009	£ / R On 15-March-10	17.70	Call	Currency Future	20	17	20	17	0.00
16/10/2009	£ / R On 15-March-10	17.70	Put	Currency Future	5371	5574	5371	5574	0.00
16/10/2009	£ / R On 14-December-09	13.35	Call	Currency Future	71	51	71	51	0.00
16/10/2009	£ / R On 14-December-09	13.35	Put	Currency Future	1276	1461	1276	1461	0.00
16/10/2009	£ / R On 15-March-10	9.80	Call	Currency Future	2581	2378	2581	2378	0.00
16/10/2009	£ / R On 15-March-10	9.80	Put	Currency Future	32	36	32	36	0.00
16/10/2009	£ / R On 15-March-10	10.80	Call	Currency Future	1627	1431	1627	1431	0.00
16/10/2009	£ / R On 15-March-10	10.80	Put	Currency Future	78	89	78	89	0.00
16/10/2009	£ / R On 15-March-10	11.80	Call	Currency Future	830	687	830	687	0.00
16/10/2009	£ / R On 15-March-10	11.80	Put	Currency Future	281	345	281	345	0.00
16/10/2009	£ / R On 15-March-10	14.80	Call	Currency Future	99	77	99	77	0.00
16/10/2009	£ / R On 15-March-10	14.80	Put	Currency Future	2550	2735	2550	2735	0.00
16/10/2009	£ / R On 15-March-10	15.80	Call	Currency Future	47	38	47	38	0.00
16/10/2009	£ / R On 15-March-10	15.80	Put	Currency Future	3498	3695	3498	3695	0.00
16/10/2009	£ / R On 15-March-10	16.80	Call	Currency Future	27	23	27	23	0.00
16/10/2009	£ / R On 15-March-10	16.80	Put	Currency Future	4478	4680	4478	4680	0.00
16/10/2009	£ / R On 15-March-10	17.80	Call	Currency Future	19	16	19	16	0.00
16/10/2009	£ / R On 15-March-10	17.80	Put	Currency Future	5470	5674	5470	5674	0.00
16/10/2009	£ / R On 14-June-10	10.15	Call	Currency Future	2459	2254	2459	2254	0.00
16/10/2009	£ / R On 14-June-10	10.15	Put	Currency Future	56	60	56	60	0.00
16/10/2009	£ / R On 14-June-10	16.65	Call	Currency Future	100	79	100	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
16/10/2009	£ / R On 14-June-10	16.65	Put	Currency Future	4198	4385	4198	4385	0.00
16/10/2009	£ / R On 14-June-10	17.65	Call	Currency Future	55	43	55	43	0.00
16/10/2009	£ / R On 14-June-10	17.65	Put	Currency Future	5152	5349	5152	5349	0.00
16/10/2009	£ / R On 15-March-10	9.95	Call	Currency Future	2435	2233	2435	2233	0.00
16/10/2009	£ / R On 15-March-10	9.95	Put	Currency Future	36	40	36	40	0.00
16/10/2009	£ / R On 15-March-10	10.95	Call	Currency Future	1491	1296	1491	1296	0.00
16/10/2009	£ / R On 15-March-10	10.95	Put	Currency Future	92	103	92	103	0.00
16/10/2009	£ / R On 15-March-10	14.95	Call	Currency Future	89	69	89	69	0.00
16/10/2009	£ / R On 15-March-10	14.95	Put	Currency Future	2690	2877	2690	2877	0.00
16/10/2009	£ / R On 15-March-10	15.95	Call	Currency Future	43	34	43	34	0.00
16/10/2009	£ / R On 15-March-10	15.95	Put	Currency Future	3644	3842	3644	3842	0.00
16/10/2009	£ / R On 15-March-10	16.95	Call	Currency Future	25	22	25	22	0.00
16/10/2009	£ / R On 15-March-10	16.95	Put	Currency Future	4626	4829	4626	4829	0.00
16/10/2009	£ / R On 15-March-10	17.95	Call	Currency Future	19	16	19	16	0.00
16/10/2009	£ / R On 15-March-10	17.95	Put	Currency Future	5620	5823	5620	5823	0.00
16/10/2009	£ / R On 15-March-10	9.85	Call	Currency Future	2532	2330	2532	2330	0.00
16/10/2009	£ / R On 15-March-10	9.85	Put	Currency Future	33	37	33	37	0.00
16/10/2009	£ / R On 15-March-10	10.85	Call	Currency Future	1582	1386	1582	1386	0.00
16/10/2009	£ / R On 15-March-10	10.85	Put	Currency Future	83	93	83	93	0.00
16/10/2009	£ / R On 15-March-10	14.85	Call	Currency Future	96	75	96	75	0.00
16/10/2009	£ / R On 15-March-10	14.85	Put	Currency Future	2597	2782	2597	2782	0.00
16/10/2009	£ / R On 15-March-10	15.85	Call	Currency Future	46	37	46	37	0.00
16/10/2009	£ / R On 15-March-10	15.85	Put	Currency Future	3547	3744	3547	3744	0.00
16/10/2009	£ / R On 15-March-10	16.85	Call	Currency Future	26	22	26	22	0.00
16/10/2009	£ / R On 15-March-10	16.85	Put	Currency Future	4527	4730	4527	4730	0.00
16/10/2009	£ / R On 15-March-10	17.85	Call	Currency Future	19	16	19	16	0.00
16/10/2009	£ / R On 15-March-10	17.85	Put	Currency Future	5520	5723	5520	5723	0.00
16/10/2009	£ / R On 14-June-10	9.85	Call	Currency Future	2751	2545	2751	2545	0.00
16/10/2009	£ / R On 14-June-10	9.85	Put	Currency Future	48	51	48	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
16/10/2009	£ / R On 14-June-10	10.85	Call	Currency Future	1807	1621	1807	1621	0.00
16/10/2009	£ / R On 14-June-10	10.85	Put	Currency Future	104	126	104	126	0.00
16/10/2009	£ / R On 14-June-10	11.85	Call	Currency Future	1055	909	1055	909	0.00
16/10/2009	£ / R On 14-June-10	11.85	Put	Currency Future	352	414	352	414	0.00
16/10/2009	£ / R On 14-June-10	9.70	Call	Currency Future	2897	2691	2897	2691	0.00
16/10/2009	£ / R On 14-June-10	9.70	Put	Currency Future	45	47	45	47	0.00
16/10/2009	£ / R On 14-June-10	10.70	Call	Currency Future	1938	1750	1938	1750	0.00
16/10/2009	£ / R On 14-June-10	10.70	Put	Currency Future	85	105	85	105	0.00
16/10/2009	£ / R On 14-June-10	11.70	Call	Currency Future	1147	994	1147	994	0.00
16/10/2009	£ / R On 14-June-10	11.70	Put	Currency Future	294	349	294	349	0.00
16/10/2009	£ / R On 14-June-10	15.20	Call	Currency Future	191	158	191	158	0.00
16/10/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2838	3013	2838	3013	0.00
16/10/2009	£ / R On 14-June-10	16.20	Call	Currency Future	123	101	123	101	0.00
16/10/2009	£ / R On 14-June-10	16.20	Put	Currency Future	3770	3956	3770	3956	0.00
16/10/2009	£ / R On 14-June-10	17.20	Call	Currency Future	72	57	72	57	0.00
16/10/2009	£ / R On 14-June-10	17.20	Put	Currency Future	4719	4912	4719	4912	0.00
16/10/2009	£ / R On 14-June-10	18.20	Call	Currency Future	39	31	39	31	0.00
16/10/2009	£ / R On 14-June-10	18.20	Put	Currency Future	5686	5887	5686	5887	0.00
16/10/2009	£ / R On 15-March-10	9.55	Call	Currency Future	2826	2622	2826	2622	0.00
16/10/2009	£ / R On 15-March-10	9.55	Put	Currency Future	27	29	27	29	0.00
16/10/2009	£ / R On 15-March-10	10.55	Call	Currency Future	1859	1662	1859	1662	0.00
16/10/2009	£ / R On 15-March-10	10.55	Put	Currency Future	60	69	60	69	0.00
16/10/2009	£ / R On 15-March-10	11.55	Call	Currency Future	994	837	994	837	0.00
16/10/2009	£ / R On 15-March-10	11.55	Put	Currency Future	195	244	195	244	0.00
16/10/2009	£ / R On 15-March-10	14.55	Call	Currency Future	120	93	120	93	0.00
16/10/2009	£ / R On 15-March-10	14.55	Put	Currency Future	2321	2501	2321	2501	0.00
16/10/2009	£ / R On 15-March-10	15.55	Call	Currency Future	57	45	57	45	0.00
16/10/2009	£ / R On 15-March-10	15.55	Put	Currency Future	3258	3452	3258	3452	0.00
16/10/2009	£ / R On 15-March-10	16.55	Call	Currency Future	30	25	30	25	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 15-March-10	16.55	Put	Currency Future	4231	4433	4231	4433	0.00
16/10/2009	£ / R On 15-March-10	17.55	Call	Currency Future	21	18	21	18	0.00
16/10/2009	£ / R On 15-March-10	17.55	Put	Currency Future	5222	5425	5222	5425	0.00
16/10/2009	£ / R On 15-March-10	9.75	Call	Currency Future	2630	2427	2630	2427	0.00
16/10/2009	£ / R On 15-March-10	9.75	Put	Currency Future	31	34	31	34	0.00
16/10/2009	£ / R On 15-March-10	10.75	Call	Currency Future	1673	1477	1673	1477	0.00
16/10/2009	£ / R On 15-March-10	10.75	Put	Currency Future	74	84	74	84	0.00
16/10/2009	£ / R On 15-March-10	11.75	Call	Currency Future	861	716	861	716	0.00
16/10/2009	£ / R On 15-March-10	11.75	Put	Currency Future	262	323	262	323	0.00
16/10/2009	£ / R On 15-March-10	12.75	Call	Currency Future	402	324	402	324	0.00
16/10/2009	£ / R On 15-March-10	12.75	Put	Currency Future	803	932	803	932	0.00
16/10/2009	£ / R On 15-March-10	14.75	Call	Currency Future	103	80	103	80	0.00
16/10/2009	£ / R On 15-March-10	14.75	Put	Currency Future	2504	2688	2504	2688	0.00
16/10/2009	£ / R On 15-March-10	15.75	Call	Currency Future	49	39	49	39	0.00
16/10/2009	£ / R On 15-March-10	15.75	Put	Currency Future	3450	3647	3450	3647	0.00
16/10/2009	£ / R On 15-March-10	16.75	Call	Currency Future	27	23	27	23	0.00
16/10/2009	£ / R On 15-March-10	16.75	Put	Currency Future	4428	4631	4428	4631	0.00
16/10/2009	£ / R On 15-March-10	17.75	Call	Currency Future	20	17	20	17	0.00
16/10/2009	£ / R On 15-March-10	17.75	Put	Currency Future	5421	5624	5421	5624	0.00
16/10/2009	£ / R On 15-March-10	9.65	Call	Currency Future	2728	2524	2728	2524	0.00
16/10/2009	£ / R On 15-March-10	9.65	Put	Currency Future	29	32	29	32	0.00
16/10/2009	£ / R On 15-March-10	10.65	Call	Currency Future	1766	1569	1766	1569	0.00
16/10/2009	£ / R On 15-March-10	10.65	Put	Currency Future	67	76	67	76	0.00
16/10/2009	£ / R On 15-March-10	11.65	Call	Currency Future	926	775	926	775	0.00
16/10/2009	£ / R On 15-March-10	11.65	Put	Currency Future	227	282	227	282	0.00
16/10/2009	£ / R On 15-March-10	14.65	Call	Currency Future	111	87	111	87	0.00
16/10/2009	£ / R On 15-March-10	14.65	Put	Currency Future	2412	2594	2412	2594	0.00
16/10/2009	£ / R On 15-March-10	15.65	Call	Currency Future	53	42	53	42	0.00
16/10/2009	£ / R On 15-March-10	15.65	Put	Currency Future	3354	3549	3354	3549	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 15-March-10	16.65	Call	Currency Future	28	24	28	24	0.00
16/10/2009	£ / R On 15-March-10	16.65	Put	Currency Future	4329	4532	4329	4532	0.00
16/10/2009	£ / R On 15-March-10	17.65	Call	Currency Future	20	17	20	17	0.00
16/10/2009	£ / R On 15-March-10	17.65	Put	Currency Future	5321	5524	5321	5524	0.00
16/10/2009	£ / R On 14-June-10	10.70	Call	Currency Future	1938	1750	1938	1750	0.00
16/10/2009	£ / R On 14-June-10	10.70	Put	Currency Future	85	105	85	105	0.00
16/10/2009	£ / R On 14-June-10	11.70	Call	Currency Future	1147	994	1147	994	0.00
16/10/2009	£ / R On 14-June-10	11.70	Put	Currency Future	294	349	294	349	0.00
16/10/2009	£ / R On 14-June-10	15.20	Call	Currency Future	191	158	191	158	0.00
16/10/2009	£ / R On 14-June-10	15.20	Put	Currency Future	2838	3013	2838	3013	0.00
16/10/2009	£ / R On 14-June-10	10.00	Call	Currency Future	2605	2400	2605	2400	0.00
16/10/2009	£ / R On 14-June-10	10.00	Put	Currency Future	52	55	52	55	0.00
16/10/2009	£ / R On 14-June-10	11.00	Call	Currency Future	1680	1495	1680	1495	0.00
16/10/2009	£ / R On 14-June-10	11.00	Put	Currency Future	127	150	127	150	0.00
16/10/2009	£ / R On 14-June-10	12.00	Call	Currency Future	969	830	969	830	0.00
16/10/2009	£ / R On 14-June-10	12.00	Put	Currency Future	416	486	416	486	0.00
16/10/2009	£ / R On 14-June-10	18.50	Call	Currency Future	32	27	32	27	0.00
16/10/2009	£ / R On 14-June-10	18.50	Put	Currency Future	5980	6183	5980	6183	0.00
16/10/2009	£ / R On 14-December-09	14.10	Call	Currency Future	31	24	31	24	0.00
16/10/2009	£ / R On 14-December-09	14.10	Put	Currency Future	1986	2183	1986	2183	0.00
16/10/2009	£ / R On 14-June-10	11.10	Call	Currency Future	1597	1413	1597	1413	0.00
16/10/2009	£ / R On 14-June-10	11.10	Put	Currency Future	144	169	144	169	0.00
16/10/2009	£ / R On 14-June-10	12.10	Call	Currency Future	915	781	915	781	0.00
16/10/2009	£ / R On 14-June-10	12.10	Put	Currency Future	463	536	463	536	0.00
16/10/2009	£ / R On 14-June-10	15.60	Call	Currency Future	159	131	159	131	0.00
16/10/2009	£ / R On 14-June-10	15.60	Put	Currency Future	3206	3386	3206	3386	0.00
16/10/2009	£ / R On 14-June-10	16.60	Call	Currency Future	104	82	104	82	0.00
16/10/2009	£ / R On 14-June-10	16.60	Put	Currency Future	4151	4337	4151	4337	0.00
16/10/2009	£ / R On 14-June-10	18.60	Call	Currency Future	31	26	31	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
16/10/2009	£ / R On 14-June-10	18.60	Put	Currency Future	6078	6282	6078	6282	0.00
16/10/2009	£ / R On 15-March-10	9.90	Call	Currency Future	2484	2281	2484	2281	0.00
16/10/2009	£ / R On 15-March-10	9.90	Put	Currency Future	35	38	35	38	0.00
16/10/2009	£ / R On 15-March-10	10.90	Call	Currency Future	1536	1341	1536	1341	0.00
16/10/2009	£ / R On 15-March-10	10.90	Put	Currency Future	87	98	87	98	0.00
16/10/2009	£ / R On 15-March-10	11.90	Call	Currency Future	770	633	770	633	0.00
16/10/2009	£ / R On 15-March-10	11.90	Put	Currency Future	321	391	321	391	0.00
16/10/2009	£ / R On 15-March-10	14.90	Call	Currency Future	92	72	92	72	0.00
16/10/2009	£ / R On 15-March-10	14.90	Put	Currency Future	2643	2829	2643	2829	0.00
16/10/2009	£ / R On 15-March-10	15.90	Call	Currency Future	44	35	44	35	0.00
16/10/2009	£ / R On 15-March-10	15.90	Put	Currency Future	3595	3793	3595	3793	0.00
16/10/2009	£ / R On 15-March-10	16.90	Call	Currency Future	26	22	26	22	0.00
16/10/2009	£ / R On 15-March-10	16.90	Put	Currency Future	4577	4779	4577	4779	0.00
16/10/2009	£ / R On 15-March-10	17.90	Call	Currency Future	19	16	19	16	0.00
16/10/2009	£ / R On 15-March-10	17.90	Put	Currency Future	5570	5773	5570	5773	0.00
16/10/2009	£ / R On 14-December-09	13.95	Call	Currency Future	36	27	36	27	0.00
16/10/2009	£ / R On 14-December-09	13.95	Put	Currency Future	1842	2036	1842	2036	0.00
16/10/2009	£ / R On 15-March-10	13.70	Call	Currency Future	208	167	208	167	0.00
16/10/2009	£ / R On 15-March-10	13.70	Put	Currency Future	1559	1725	1559	1725	0.00
16/10/2009	£ / R On 14-December-09	13.50	Call	Currency Future	59	43	59	43	0.00
16/10/2009	£ / R On 14-December-09	13.50	Put	Currency Future	1415	1603	1415	1603	0.00
16/10/2009	£ / R On 14-June-10	9.55	Call	Currency Future	3044	2838	3044	2838	0.00
16/10/2009	£ / R On 14-June-10	9.55	Put	Currency Future	41	43	41	43	0.00
16/10/2009	£ / R On 14-June-10	10.55	Call	Currency Future	2072	1882	2072	1882	0.00
16/10/2009	£ / R On 14-June-10	10.55	Put	Currency Future	69	87	69	87	0.00
16/10/2009	£ / R On 14-June-10	11.55	Call	Currency Future	1245	1085	1245	1085	0.00
16/10/2009	£ / R On 14-June-10	11.55	Put	Currency Future	242	291	242	291	0.00
16/10/2009	£ / R On 14-June-10	12.55	Call	Currency Future	704	597	704	597	0.00
16/10/2009	£ / R On 14-June-10	12.55	Put	Currency Future	701	802	701	802	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-June-10	15.05	Call	Currency Future	205	169	205	169	0.00
16/10/2009	£ / R On 14-June-10	15.05	Put	Currency Future	2702	2875	2702	2875	0.00
16/10/2009	£ / R On 14-June-10	16.05	Call	Currency Future	131	108	131	108	0.00
16/10/2009	£ / R On 14-June-10	16.05	Put	Currency Future	3628	3813	3628	3813	0.00
16/10/2009	£ / R On 14-June-10	17.05	Call	Currency Future	79	62	79	62	0.00
16/10/2009	£ / R On 14-June-10	17.05	Put	Currency Future	4576	4768	4576	4768	0.00
16/10/2009	£ / R On 14-June-10	18.05	Call	Currency Future	43	34	43	34	0.00
16/10/2009	£ / R On 14-June-10	18.05	Put	Currency Future	5540	5739	5540	5739	0.00
16/10/2009	£ / R On 15-March-10	9.30	Call	Currency Future	3071	2867	3071	2867	0.00
16/10/2009	£ / R On 15-March-10	9.30	Put	Currency Future	22	24	22	24	0.00
16/10/2009	£ / R On 15-March-10	10.30	Call	Currency Future	2096	1897	2096	1897	0.00
16/10/2009	£ / R On 15-March-10	10.30	Put	Currency Future	47	54	47	54	0.00
16/10/2009	£ / R On 15-March-10	11.30	Call	Currency Future	1182	1007	1182	1007	0.00
16/10/2009	£ / R On 15-March-10	11.30	Put	Currency Future	133	165	133	165	0.00
16/10/2009	£ / R On 15-March-10	12.30	Call	Currency Future	561	456	561	456	0.00
16/10/2009	£ / R On 15-March-10	12.30	Put	Currency Future	512	614	512	614	0.00
16/10/2009	£ / R On 15-March-10	14.30	Call	Currency Future	144	113	144	113	0.00
16/10/2009	£ / R On 15-March-10	14.30	Put	Currency Future	2095	2270	2095	2270	0.00
16/10/2009	£ / R On 15-March-10	15.30	Call	Currency Future	68	54	68	54	0.00
16/10/2009	£ / R On 15-March-10	15.30	Put	Currency Future	3019	3211	3019	3211	0.00
16/10/2009	£ / R On 15-March-10	16.30	Call	Currency Future	33	28	33	28	0.00
16/10/2009	£ / R On 15-March-10	16.30	Put	Currency Future	3984	4185	3984	4185	0.00
16/10/2009	£ / R On 15-March-10	17.30	Call	Currency Future	23	19	23	19	0.00
16/10/2009	£ / R On 15-March-10	17.30	Put	Currency Future	4974	5176	4974	5176	0.00
16/10/2009	£ / R On 14-December-09	10.10	Call	Currency Future	2061	1860	2061	1860	0.00
16/10/2009	£ / R On 14-December-09	10.10	Put	Currency Future	17	19	17	19	0.00
16/10/2009	£ / R On 14-December-09	11.10	Call	Currency Future	1090	908	1090	908	0.00
16/10/2009	£ / R On 14-December-09	11.10	Put	Currency Future	45	67	45	67	0.00
16/10/2009	£ / R On 14-December-09	17.10	Call	Currency Future	4	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-December-09	17.10	Put	Currency Future	4959	5162	4959	5162	0.00
16/10/2009	£ / R On 14-December-09	19.10	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	19.10	Put	Currency Future	6957	7160	6957	7160	0.00
16/10/2009	£ / R On 14-December-09	21.10	Call	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-December-09	21.10	Put	Currency Future	8956	9160	8956	9160	0.00
16/10/2009	£ / R On 14-June-10	19.55	Call	Currency Future	24	20	24	20	0.00
16/10/2009	£ / R On 14-June-10	19.55	Put	Currency Future	7021	7226	7021	7226	0.00
16/10/2009	£ / R On 14-June-10	21.55	Call	Currency Future	11	8	11	8	0.00
16/10/2009	£ / R On 14-June-10	21.55	Put	Currency Future	9008	9214	9008	9214	0.00
16/10/2009	£ / R On 15-March-10	19.30	Call	Currency Future	12	9	12	9	0.00
16/10/2009	£ / R On 15-March-10	19.30	Put	Currency Future	6963	7167	6963	7167	0.00
16/10/2009	£ / R On 15-March-10	21.30	Call	Currency Future	4	3	4	3	0.00
16/10/2009	£ / R On 15-March-10	21.30	Put	Currency Future	8955	9161	8955	9161	0.00
16/10/2009	£ / R On 14-December-09	9.20	Call	Currency Future	2949	2746	2949	2746	0.00
16/10/2009	£ / R On 14-December-09	9.20	Put	Currency Future	4	6	4	6	0.00
16/10/2009	£ / R On 14-December-09	10.20	Call	Currency Future	1963	1762	1963	1762	0.00
16/10/2009	£ / R On 14-December-09	10.20	Put	Currency Future	19	21	19	21	0.00
16/10/2009	£ / R On 14-December-09	11.20	Call	Currency Future	999	824	999	824	0.00
16/10/2009	£ / R On 14-December-09	11.20	Put	Currency Future	54	83	54	83	0.00
16/10/2009	£ / R On 14-December-09	12.20	Call	Currency Future	303	221	303	221	0.00
16/10/2009	£ / R On 14-December-09	12.20	Put	Currency Future	359	481	359	481	0.00
16/10/2009	£ / R On 14-December-09	17.20	Call	Currency Future	3	3	3	3	0.00
16/10/2009	£ / R On 14-December-09	17.20	Put	Currency Future	5059	5262	5059	5262	0.00
16/10/2009	£ / R On 14-December-09	19.20	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	19.20	Put	Currency Future	7057	7260	7057	7260	0.00
16/10/2009	£ / R On 14-December-09	21.20	Call	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-December-09	21.20	Put	Currency Future	9056	9260	9056	9260	0.00
16/10/2009	£ / R On 14-June-10	10.65	Call	Currency Future	1982	1793	1982	1793	0.00
16/10/2009	£ / R On 14-June-10	10.65	Put	Currency Future	79	99	79	99	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-June-10	11.65	Call	Currency Future	1179	1024	1179	1024	0.00
16/10/2009	£ / R On 14-June-10	11.65	Put	Currency Future	276	329	276	329	0.00
16/10/2009	£ / R On 14-June-10	19.65	Call	Currency Future	23	20	23	20	0.00
16/10/2009	£ / R On 14-June-10	19.65	Put	Currency Future	7121	7325	7121	7325	0.00
16/10/2009	£ / R On 14-June-10	21.65	Call	Currency Future	10	8	10	8	0.00
16/10/2009	£ / R On 14-June-10	21.65	Put	Currency Future	9107	9313	9107	9313	0.00
16/10/2009	£ / R On 15-March-10	9.45	Call	Currency Future	2924	2720	2924	2720	0.00
16/10/2009	£ / R On 15-March-10	9.45	Put	Currency Future	25	27	25	27	0.00
16/10/2009	£ / R On 15-March-10	10.45	Call	Currency Future	1953	1755	1953	1755	0.00
16/10/2009	£ / R On 15-March-10	10.45	Put	Currency Future	54	63	54	63	0.00
16/10/2009	£ / R On 15-March-10	11.45	Call	Currency Future	1065	903	1065	903	0.00
16/10/2009	£ / R On 15-March-10	11.45	Put	Currency Future	166	210	166	210	0.00
16/10/2009	£ / R On 15-March-10	15.45	Call	Currency Future	61	48	61	48	0.00
16/10/2009	£ / R On 15-March-10	15.45	Put	Currency Future	3162	3356	3162	3356	0.00
16/10/2009	£ / R On 15-March-10	17.45	Call	Currency Future	21	18	21	18	0.00
16/10/2009	£ / R On 15-March-10	17.45	Put	Currency Future	5122	5326	5122	5326	0.00
16/10/2009	£ / R On 15-March-10	19.45	Call	Currency Future	11	9	11	9	0.00
16/10/2009	£ / R On 15-March-10	19.45	Put	Currency Future	7112	7316	7112	7316	0.00
16/10/2009	£ / R On 15-March-10	21.45	Call	Currency Future	4	3	4	3	0.00
16/10/2009	£ / R On 15-March-10	21.45	Put	Currency Future	9105	9310	9105	9310	0.00
16/10/2009	£ / R On 14-December-09	10.35	Call	Currency Future	1816	1615	1816	1615	0.00
16/10/2009	£ / R On 14-December-09	10.35	Put	Currency Future	21	25	21	25	0.00
16/10/2009	£ / R On 14-December-09	11.35	Call	Currency Future	870	703	870	703	0.00
16/10/2009	£ / R On 14-December-09	11.35	Put	Currency Future	76	112	76	112	0.00
16/10/2009	£ / R On 14-December-09	17.35	Call	Currency Future	3	2	3	2	0.00
16/10/2009	£ / R On 14-December-09	17.35	Put	Currency Future	5208	5412	5208	5412	0.00
16/10/2009	£ / R On 14-December-09	19.35	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	19.35	Put	Currency Future	7207	7410	7207	7410	0.00
16/10/2009	£ / R On 14-December-09	21.35	Call	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-December-09	21.35	Put	Currency Future	9206	9410	9206	9410	0.00
16/10/2009	£ / R On 14-June-10	19.75	Call	Currency Future	23	19	23	19	0.00
16/10/2009	£ / R On 14-June-10	19.75	Put	Currency Future	7220	7425	7220	7425	0.00
16/10/2009	£ / R On 14-June-10	21.75	Call	Currency Future	10	7	10	7	0.00
16/10/2009	£ / R On 14-June-10	21.75	Put	Currency Future	9207	9413	9207	9413	0.00
16/10/2009	£ / R On 15-March-10	19.55	Call	Currency Future	11	9	11	9	0.00
16/10/2009	£ / R On 15-March-10	19.55	Put	Currency Future	7212	7416	7212	7416	0.00
16/10/2009	£ / R On 15-March-10	21.55	Call	Currency Future	4	3	4	3	0.00
16/10/2009	£ / R On 15-March-10	21.55	Put	Currency Future	9205	9410	9205	9410	0.00
16/10/2009	£ / R On 14-June-10	9.80	Call	Currency Future	2800	2594	2800	2594	0.00
16/10/2009	£ / R On 14-June-10	9.80	Put	Currency Future	47	49	47	49	0.00
16/10/2009	£ / R On 14-June-10	10.80	Call	Currency Future	1850	1663	1850	1663	0.00
16/10/2009	£ / R On 14-June-10	10.80	Put	Currency Future	98	119	98	119	0.00
16/10/2009	£ / R On 14-June-10	11.80	Call	Currency Future	1085	937	1085	937	0.00
16/10/2009	£ / R On 14-June-10	11.80	Put	Currency Future	332	392	332	392	0.00
16/10/2009	£ / R On 14-June-10	15.80	Call	Currency Future	146	120	146	120	0.00
16/10/2009	£ / R On 14-June-10	15.80	Put	Currency Future	3393	3575	3393	3575	0.00
16/10/2009	£ / R On 14-June-10	17.80	Call	Currency Future	50	40	50	40	0.00
16/10/2009	£ / R On 14-June-10	17.80	Put	Currency Future	5297	5495	5297	5495	0.00
16/10/2009	£ / R On 14-June-10	19.80	Call	Currency Future	23	19	23	19	0.00
16/10/2009	£ / R On 14-June-10	19.80	Put	Currency Future	7270	7474	7270	7474	0.00
16/10/2009	£ / R On 14-June-10	21.80	Call	Currency Future	9	7	9	7	0.00
16/10/2009	£ / R On 14-June-10	21.80	Put	Currency Future	9256	9462	9256	9462	0.00
16/10/2009	£ / R On 15-March-10	19.60	Call	Currency Future	11	9	11	9	0.00
16/10/2009	£ / R On 15-March-10	19.60	Put	Currency Future	7262	7466	7262	7466	0.00
16/10/2009	£ / R On 15-March-10	21.60	Call	Currency Future	3	3	3	3	0.00
16/10/2009	£ / R On 15-March-10	21.60	Put	Currency Future	9254	9460	9254	9460	0.00
16/10/2009	£ / R On 14-December-09	9.30	Call	Currency Future	2850	2647	2850	2647	0.00
16/10/2009	£ / R On 14-December-09	9.30	Put	Currency Future	5	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-December-09	10.30	Call	Currency Future	1865	1664	1865	1664	0.00
16/10/2009	£ / R On 14-December-09	10.30	Put	Currency Future	21	23	21	23	0.00
16/10/2009	£ / R On 14-December-09	15.30	Call	Currency Future	12	9	12	9	0.00
16/10/2009	£ / R On 14-December-09	15.30	Put	Currency Future	3168	3369	3168	3369	0.00
16/10/2009	£ / R On 14-December-09	19.30	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	19.30	Put	Currency Future	7157	7360	7157	7360	0.00
16/10/2009	£ / R On 14-December-09	21.30	Call	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-December-09	21.30	Put	Currency Future	9156	9360	9156	9360	0.00
16/10/2009	£ / R On 14-December-09	9.50	Call	Currency Future	2652	2449	2652	2449	0.00
16/10/2009	£ / R On 14-December-09	9.50	Put	Currency Future	7	9	7	9	0.00
16/10/2009	£ / R On 14-December-09	10.50	Call	Currency Future	1669	1469	1669	1469	0.00
16/10/2009	£ / R On 14-December-09	10.50	Put	Currency Future	25	29	25	29	0.00
16/10/2009	£ / R On 14-December-09	11.50	Call	Currency Future	749	590	749	590	0.00
16/10/2009	£ / R On 14-December-09	11.50	Put	Currency Future	104	149	104	149	0.00
16/10/2009	£ / R On 14-December-09	12.50	Call	Currency Future	206	148	206	148	0.00
16/10/2009	£ / R On 14-December-09	12.50	Put	Currency Future	561	708	561	708	0.00
16/10/2009	£ / R On 14-December-09	15.50	Call	Currency Future	11	8	11	8	0.00
16/10/2009	£ / R On 14-December-09	15.50	Put	Currency Future	3366	3568	3366	3568	0.00
16/10/2009	£ / R On 14-December-09	17.50	Call	Currency Future	3	2	3	2	0.00
16/10/2009	£ / R On 14-December-09	17.50	Put	Currency Future	5358	5561	5358	5561	0.00
16/10/2009	£ / R On 14-December-09	19.50	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	19.50	Put	Currency Future	7357	7560	7357	7560	0.00
16/10/2009	£ / R On 14-December-09	21.50	Call	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-December-09	21.50	Put	Currency Future	9356	9560	9356	9560	0.00
16/10/2009	£ / R On 14-June-10	10.95	Call	Currency Future	1722	1537	1722	1537	0.00
16/10/2009	£ / R On 14-June-10	10.95	Put	Currency Future	119	142	119	142	0.00
16/10/2009	£ / R On 14-June-10	11.95	Call	Currency Future	997	856	997	856	0.00
16/10/2009	£ / R On 14-June-10	11.95	Put	Currency Future	394	461	394	461	0.00
16/10/2009	£ / R On 14-June-10	12.95	Call	Currency Future	567	478	567	478	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-June-10	12.95	Put	Currency Future	964	1084	964	1084	0.00
16/10/2009	£ / R On 14-June-10	15.95	Call	Currency Future	137	112	137	112	0.00
16/10/2009	£ / R On 14-June-10	15.95	Put	Currency Future	3534	3718	3534	3718	0.00
16/10/2009	£ / R On 14-June-10	17.95	Call	Currency Future	46	36	46	36	0.00
16/10/2009	£ / R On 14-June-10	17.95	Put	Currency Future	5443	5642	5443	5642	0.00
16/10/2009	£ / R On 14-June-10	19.95	Call	Currency Future	22	19	22	19	0.00
16/10/2009	£ / R On 14-June-10	19.95	Put	Currency Future	7419	7624	7419	7624	0.00
16/10/2009	£ / R On 14-June-10	21.95	Call	Currency Future	9	6	9	6	0.00
16/10/2009	£ / R On 14-June-10	21.95	Put	Currency Future	9406	9612	9406	9612	0.00
16/10/2009	£ / R On 14-June-10	15.95	Call	Currency Future	137	112	137	112	0.00
16/10/2009	£ / R On 14-June-10	15.95	Put	Currency Future	3534	3718	3534	3718	0.00
16/10/2009	£ / R On 15-March-10	19.75	Call	Currency Future	10	8	10	8	0.00
16/10/2009	£ / R On 15-March-10	19.75	Put	Currency Future	7411	7616	7411	7616	0.00
16/10/2009	£ / R On 15-March-10	21.75	Call	Currency Future	3	2	3	2	0.00
16/10/2009	£ / R On 15-March-10	21.75	Put	Currency Future	9404	9610	9404	9610	0.00
16/10/2009	£ / R On 14-December-09	9.65	Call	Currency Future	2503	2301	2503	2301	0.00
16/10/2009	£ / R On 14-December-09	9.65	Put	Currency Future	9	11	9	11	0.00
16/10/2009	£ / R On 14-December-09	10.65	Call	Currency Future	1523	1325	1523	1325	0.00
16/10/2009	£ / R On 14-December-09	10.65	Put	Currency Future	28	34	28	34	0.00
16/10/2009	£ / R On 14-December-09	15.65	Call	Currency Future	10	8	10	8	0.00
16/10/2009	£ / R On 14-December-09	15.65	Put	Currency Future	3515	3717	3515	3717	0.00
16/10/2009	£ / R On 14-December-09	17.65	Call	Currency Future	3	2	3	2	0.00
16/10/2009	£ / R On 14-December-09	17.65	Put	Currency Future	5508	5711	5508	5711	0.00
16/10/2009	£ / R On 14-December-09	19.65	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	19.65	Put	Currency Future	7507	7710	7507	7710	0.00
16/10/2009	£ / R On 14-December-09	21.65	Call	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-December-09	21.65	Put	Currency Future	9506	9710	9506	9710	0.00
16/10/2009	£ / R On 14-December-09	9.70	Call	Currency Future	2454	2252	2454	2252	0.00
16/10/2009	£ / R On 14-December-09	9.70	Put	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
16/10/2009	£ / R On 14-December-09	10.70	Call	Currency Future	1474	1277	1474	1277	0.00
16/10/2009	£ / R On 14-December-09	10.70	Put	Currency Future	30	36	30	36	0.00
16/10/2009	£ / R On 14-December-09	11.70	Call	Currency Future	599	454	599	454	0.00
16/10/2009	£ / R On 14-December-09	11.70	Put	Currency Future	154	213	154	213	0.00
16/10/2009	£ / R On 14-December-09	15.70	Call	Currency Future	10	8	10	8	0.00
16/10/2009	£ / R On 14-December-09	15.70	Put	Currency Future	3565	3767	3565	3767	0.00
16/10/2009	£ / R On 14-December-09	17.70	Call	Currency Future	2	2	2	2	0.00
16/10/2009	£ / R On 14-December-09	17.70	Put	Currency Future	5558	5761	5558	5761	0.00
16/10/2009	£ / R On 14-December-09	19.70	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	19.70	Put	Currency Future	7556	7760	7556	7760	0.00
16/10/2009	£ / R On 14-December-09	21.70	Call	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-December-09	21.70	Put	Currency Future	9556	9760	9556	9760	0.00
16/10/2009	£ / R On 14-June-10	20.00	Call	Currency Future	22	18	22	18	0.00
16/10/2009	£ / R On 14-June-10	20.00	Put	Currency Future	7469	7674	7469	7674	0.00
16/10/2009	£ / R On 14-June-10	22.00	Call	Currency Future	8	6	8	6	0.00
16/10/2009	£ / R On 14-June-10	22.00	Put	Currency Future	9455	9662	9455	9662	0.00
16/10/2009	£ / R On 14-June-10	16.15	Call	Currency Future	126	103	126	103	0.00
16/10/2009	£ / R On 14-June-10	16.15	Put	Currency Future	3723	3909	3723	3909	0.00
16/10/2009	£ / R On 14-June-10	18.15	Call	Currency Future	40	32	40	32	0.00
16/10/2009	£ / R On 14-June-10	18.15	Put	Currency Future	5637	5837	5637	5837	0.00
16/10/2009	£ / R On 14-June-10	22.15	Call	Currency Future	8	6	8	6	0.00
16/10/2009	£ / R On 14-June-10	22.15	Put	Currency Future	9605	9811	9605	9811	0.00
16/10/2009	£ / R On 15-March-10	19.85	Call	Currency Future	10	8	10	8	0.00
16/10/2009	£ / R On 15-March-10	19.85	Put	Currency Future	7511	7715	7511	7715	0.00
16/10/2009	£ / R On 15-March-10	21.85	Call	Currency Future	3	2	3	2	0.00
16/10/2009	£ / R On 15-March-10	21.85	Put	Currency Future	9504	9709	9504	9709	0.00
16/10/2009	£ / R On 15-March-10	19.90	Call	Currency Future	10	8	10	8	0.00
16/10/2009	£ / R On 15-March-10	19.90	Put	Currency Future	7561	7765	7561	7765	0.00
16/10/2009	£ / R On 15-March-10	21.90	Call	Currency Future	3	2	3	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
16/10/2009	£ / R On 15-March-10	21.90	Put	Currency Future	9554	9759	9554	9759	0.00
16/10/2009	£ / R On 14-December-09	9.75	Call	Currency Future	2405	2203	2405	2203	0.00
16/10/2009	£ / R On 14-December-09	9.75	Put	Currency Future	10	12	10	12	0.00
16/10/2009	£ / R On 14-December-09	10.75	Call	Currency Future	1426	1229	1426	1229	0.00
16/10/2009	£ / R On 14-December-09	10.75	Put	Currency Future	31	38	31	38	0.00
16/10/2009	£ / R On 14-December-09	15.75	Call	Currency Future	9	7	9	7	0.00
16/10/2009	£ / R On 14-December-09	15.75	Put	Currency Future	3615	3817	3615	3817	0.00
16/10/2009	£ / R On 14-December-09	17.75	Call	Currency Future	2	2	2	2	0.00
16/10/2009	£ / R On 14-December-09	17.75	Put	Currency Future	5608	5811	5608	5811	0.00
16/10/2009	£ / R On 14-December-09	19.75	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	19.75	Put	Currency Future	7606	7810	7606	7810	0.00
16/10/2009	£ / R On 14-December-09	21.75	Call	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-December-09	21.75	Put	Currency Future	9606	9810	9606	9810	0.00
16/10/2009	£ / R On 14-June-10	10.20	Call	Currency Future	2410	2206	2410	2206	0.00
16/10/2009	£ / R On 14-June-10	10.20	Put	Currency Future	57	61	57	61	0.00
16/10/2009	£ / R On 14-June-10	11.20	Call	Currency Future	1515	1333	1515	1333	0.00
16/10/2009	£ / R On 14-June-10	11.20	Put	Currency Future	162	189	162	189	0.00
16/10/2009	£ / R On 14-June-10	13.20	Call	Currency Future	497	418	497	418	0.00
16/10/2009	£ / R On 14-June-10	13.20	Put	Currency Future	1144	1274	1144	1274	0.00
16/10/2009	£ / R On 14-June-10	20.20	Call	Currency Future	21	18	21	18	0.00
16/10/2009	£ / R On 14-June-10	20.20	Put	Currency Future	7668	7873	7668	7873	0.00
16/10/2009	£ / R On 14-June-10	22.20	Call	Currency Future	7	6	7	6	0.00
16/10/2009	£ / R On 14-June-10	22.20	Put	Currency Future	9654	9861	9654	9861	0.00
16/10/2009	£ / R On 15-March-10	19.95	Call	Currency Future	9	8	9	8	0.00
16/10/2009	£ / R On 15-March-10	19.95	Put	Currency Future	7610	7815	7610	7815	0.00
16/10/2009	£ / R On 15-March-10	21.95	Call	Currency Future	3	2	3	2	0.00
16/10/2009	£ / R On 15-March-10	21.95	Put	Currency Future	9604	9809	9604	9809	0.00
16/10/2009	£ / R On 14-December-09	9.85	Call	Currency Future	2306	2105	2306	2105	0.00
16/10/2009	£ / R On 14-December-09	9.85	Put	Currency Future	12	14	12	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
16/10/2009	£ / R On 14-December-09	11.85	Call	Currency Future	497	363	497	363	0.00
16/10/2009	£ / R On 14-December-09	11.85	Put	Currency Future	202	273	202	273	0.00
16/10/2009	£ / R On 14-December-09	15.85	Call	Currency Future	9	7	9	7	0.00
16/10/2009	£ / R On 14-December-09	15.85	Put	Currency Future	3714	3916	3714	3916	0.00
16/10/2009	£ / R On 14-December-09	17.85	Call	Currency Future	2	2	2	2	0.00
16/10/2009	£ / R On 14-December-09	17.85	Put	Currency Future	5708	5911	5708	5911	0.00
16/10/2009	£ / R On 14-December-09	21.85	Call	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-December-09	21.85	Put	Currency Future	9706	9910	9706	9910	0.00
16/10/2009	£ / R On 14-June-10	10.30	Call	Currency Future	2313	2110	2313	2110	0.00
16/10/2009	£ / R On 14-June-10	10.30	Put	Currency Future	60	65	60	65	0.00
16/10/2009	£ / R On 14-June-10	11.30	Call	Currency Future	1436	1255	1436	1255	0.00
16/10/2009	£ / R On 14-June-10	11.30	Put	Currency Future	183	211	183	211	0.00
16/10/2009	£ / R On 14-June-10	20.30	Call	Currency Future	20	17	20	17	0.00
16/10/2009	£ / R On 14-June-10	20.30	Put	Currency Future	7767	7972	7767	7972	0.00
16/10/2009	£ / R On 14-June-10	22.30	Call	Currency Future	7	5	7	5	0.00
16/10/2009	£ / R On 14-June-10	22.30	Put	Currency Future	9754	9961	9754	9961	0.00
16/10/2009	£ / R On 15-March-10	10.05	Call	Currency Future	2338	2136	2338	2136	0.00
16/10/2009	£ / R On 15-March-10	10.05	Put	Currency Future	39	43	39	43	0.00
16/10/2009	£ / R On 15-March-10	12.05	Call	Currency Future	686	558	686	558	0.00
16/10/2009	£ / R On 15-March-10	12.05	Put	Currency Future	387	466	387	466	0.00
16/10/2009	£ / R On 15-March-10	16.05	Call	Currency Future	40	32	40	32	0.00
16/10/2009	£ / R On 15-March-10	16.05	Put	Currency Future	3741	3939	3741	3939	0.00
16/10/2009	£ / R On 15-March-10	18.05	Call	Currency Future	18	15	18	15	0.00
16/10/2009	£ / R On 15-March-10	18.05	Put	Currency Future	5719	5923	5719	5923	0.00
16/10/2009	£ / R On 15-March-10	20.05	Call	Currency Future	9	7	9	7	0.00
16/10/2009	£ / R On 15-March-10	20.05	Put	Currency Future	7710	7915	7710	7915	0.00
16/10/2009	£ / R On 15-March-10	22.05	Call	Currency Future	3	2	3	2	0.00
16/10/2009	£ / R On 15-March-10	22.05	Put	Currency Future	9704	9909	9704	9909	0.00
16/10/2009	£ / R On 14-December-09	10.80	Call	Currency Future	1378	1181	1378	1181	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-December-09	10.80	Put	Currency Future	33	40	33	40	0.00
16/10/2009	£ / R On 14-December-09	17.80	Call	Currency Future	2	2	2	2	0.00
16/10/2009	£ / R On 14-December-09	17.80	Put	Currency Future	5658	5861	5658	5861	0.00
16/10/2009	£ / R On 14-December-09	19.80	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	19.80	Put	Currency Future	7656	7860	7656	7860	0.00
16/10/2009	£ / R On 14-December-09	21.80	Call	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-December-09	21.80	Put	Currency Future	9656	9860	9656	9860	0.00
16/10/2009	£ / R On 14-June-10	10.25	Call	Currency Future	2362	2158	2362	2158	0.00
16/10/2009	£ / R On 14-June-10	10.25	Put	Currency Future	59	63	59	63	0.00
16/10/2009	£ / R On 14-June-10	11.25	Call	Currency Future	1475	1294	1475	1294	0.00
16/10/2009	£ / R On 14-June-10	11.25	Put	Currency Future	172	199	172	199	0.00
16/10/2009	£ / R On 14-June-10	12.25	Call	Currency Future	839	712	839	712	0.00
16/10/2009	£ / R On 14-June-10	12.25	Put	Currency Future	537	617	537	617	0.00
16/10/2009	£ / R On 14-June-10	20.25	Call	Currency Future	21	17	21	17	0.00
16/10/2009	£ / R On 14-June-10	20.25	Put	Currency Future	7718	7923	7718	7923	0.00
16/10/2009	£ / R On 14-June-10	22.25	Call	Currency Future	7	5	7	5	0.00
16/10/2009	£ / R On 14-June-10	22.25	Put	Currency Future	9704	9911	9704	9911	0.00
16/10/2009	£ / R On 14-June-10	18.10	Call	Currency Future	42	33	42	33	0.00
16/10/2009	£ / R On 14-June-10	18.10	Put	Currency Future	5589	5788	5589	5788	0.00
16/10/2009	£ / R On 14-June-10	20.10	Call	Currency Future	21	18	21	18	0.00
16/10/2009	£ / R On 14-June-10	20.10	Put	Currency Future	7568	7773	7568	7773	0.00
16/10/2009	£ / R On 14-June-10	22.10	Call	Currency Future	8	6	8	6	0.00
16/10/2009	£ / R On 14-June-10	22.10	Put	Currency Future	9555	9761	9555	9761	0.00
16/10/2009	£ / R On 14-December-09	9.55	Call	Currency Future	2602	2400	2602	2400	0.00
16/10/2009	£ / R On 14-December-09	9.55	Put	Currency Future	8	9	8	9	0.00
16/10/2009	£ / R On 14-December-09	10.55	Call	Currency Future	1620	1421	1620	1421	0.00
16/10/2009	£ / R On 14-December-09	10.55	Put	Currency Future	26	30	26	30	0.00
16/10/2009	£ / R On 14-December-09	11.55	Call	Currency Future	710	554	710	554	0.00
16/10/2009	£ / R On 14-December-09	11.55	Put	Currency Future	115	164	115	164	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-December-09	12.55	Call	Currency Future	193	139	193	139	0.00
16/10/2009	£ / R On 14-December-09	12.55	Put	Currency Future	598	748	598	748	0.00
16/10/2009	£ / R On 14-December-09	15.55	Call	Currency Future	10	8	10	8	0.00
16/10/2009	£ / R On 14-December-09	15.55	Put	Currency Future	3416	3618	3416	3618	0.00
16/10/2009	£ / R On 14-December-09	17.55	Call	Currency Future	3	2	3	2	0.00
16/10/2009	£ / R On 14-December-09	17.55	Put	Currency Future	5408	5611	5408	5611	0.00
16/10/2009	£ / R On 14-December-09	19.55	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	19.55	Put	Currency Future	7407	7610	7407	7610	0.00
16/10/2009	£ / R On 14-December-09	21.55	Call	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-December-09	21.55	Put	Currency Future	9406	9610	9406	9610	0.00
16/10/2009	£ / R On 15-March-10	19.80	Call	Currency Future	10	8	10	8	0.00
16/10/2009	£ / R On 15-March-10	19.80	Put	Currency Future	7461	7665	7461	7665	0.00
16/10/2009	£ / R On 15-March-10	21.80	Call	Currency Future	3	2	3	2	0.00
16/10/2009	£ / R On 15-March-10	21.80	Put	Currency Future	9454	9660	9454	9660	0.00
16/10/2009	£ / R On 14-December-09	9.45	Call	Currency Future	2701	2499	2701	2499	0.00
16/10/2009	£ / R On 14-December-09	9.45	Put	Currency Future	6	8	6	8	0.00
16/10/2009	£ / R On 14-December-09	10.45	Call	Currency Future	1718	1518	1718	1518	0.00
16/10/2009	£ / R On 14-December-09	10.45	Put	Currency Future	23	27	23	27	0.00
16/10/2009	£ / R On 14-December-09	11.45	Call	Currency Future	788	627	788	627	0.00
16/10/2009	£ / R On 14-December-09	11.45	Put	Currency Future	94	136	94	136	0.00
16/10/2009	£ / R On 14-December-09	15.45	Call	Currency Future	11	9	11	9	0.00
16/10/2009	£ / R On 14-December-09	15.45	Put	Currency Future	3316	3518	3316	3518	0.00
16/10/2009	£ / R On 14-December-09	17.45	Call	Currency Future	3	2	3	2	0.00
16/10/2009	£ / R On 14-December-09	17.45	Put	Currency Future	5308	5512	5308	5512	0.00
16/10/2009	£ / R On 14-December-09	19.45	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	19.45	Put	Currency Future	7307	7510	7307	7510	0.00
16/10/2009	£ / R On 14-December-09	21.45	Call	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-December-09	21.45	Put	Currency Future	9306	9510	9306	9510	0.00
16/10/2009	£ / R On 14-June-10	15.90	Call	Currency Future	140	115	140	115	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-June-10	15.90	Put	Currency Future	3487	3670	3487	3670	0.00
16/10/2009	£ / R On 14-June-10	17.90	Call	Currency Future	47	37	47	37	0.00
16/10/2009	£ / R On 14-June-10	17.90	Put	Currency Future	5394	5593	5394	5593	0.00
16/10/2009	£ / R On 14-June-10	21.90	Call	Currency Future	9	7	9	7	0.00
16/10/2009	£ / R On 14-June-10	21.90	Put	Currency Future	9356	9562	9356	9562	0.00
16/10/2009	£ / R On 15-March-10	19.65	Call	Currency Future	10	8	10	8	0.00
16/10/2009	£ / R On 15-March-10	19.65	Put	Currency Future	7311	7516	7311	7516	0.00
16/10/2009	£ / R On 15-March-10	21.65	Call	Currency Future	3	2	3	2	0.00
16/10/2009	£ / R On 15-March-10	21.65	Put	Currency Future	9304	9510	9304	9510	0.00
16/10/2009	£ / R On 15-March-10	9.40	Call	Currency Future	2973	2769	2973	2769	0.00
16/10/2009	£ / R On 15-March-10	9.40	Put	Currency Future	24	26	24	26	0.00
16/10/2009	£ / R On 15-March-10	10.40	Call	Currency Future	2000	1802	2000	1802	0.00
16/10/2009	£ / R On 15-March-10	10.40	Put	Currency Future	51	60	51	60	0.00
16/10/2009	£ / R On 15-March-10	11.40	Call	Currency Future	1102	937	1102	937	0.00
16/10/2009	£ / R On 15-March-10	11.40	Put	Currency Future	153	194	153	194	0.00
16/10/2009	£ / R On 15-March-10	12.40	Call	Currency Future	519	423	519	423	0.00
16/10/2009	£ / R On 15-March-10	12.40	Put	Currency Future	570	680	570	680	0.00
16/10/2009	£ / R On 15-March-10	15.40	Call	Currency Future	63	50	63	50	0.00
16/10/2009	£ / R On 15-March-10	15.40	Put	Currency Future	3114	3307	3114	3307	0.00
16/10/2009	£ / R On 15-March-10	17.40	Call	Currency Future	22	18	22	18	0.00
16/10/2009	£ / R On 15-March-10	17.40	Put	Currency Future	5073	5276	5073	5276	0.00
16/10/2009	£ / R On 15-March-10	19.40	Call	Currency Future	11	9	11	9	0.00
16/10/2009	£ / R On 15-March-10	19.40	Put	Currency Future	7062	7267	7062	7267	0.00
16/10/2009	£ / R On 15-March-10	21.40	Call	Currency Future	4	3	4	3	0.00
16/10/2009	£ / R On 15-March-10	21.40	Put	Currency Future	9055	9260	9055	9260	0.00
16/10/2009	£ / R On 14-December-09	9.05	Call	Currency Future	3098	2895	3098	2895	0.00
16/10/2009	£ / R On 14-December-09	9.05	Put	Currency Future	4	4	4	4	0.00
16/10/2009	£ / R On 14-December-09	10.05	Call	Currency Future	2110	1909	2110	1909	0.00
16/10/2009	£ / R On 14-December-09	10.05	Put	Currency Future	16	18	16	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-December-09	11.05	Call	Currency Future	1137	951	1137	951	0.00
16/10/2009	£ / R On 14-December-09	11.05	Put	Currency Future	43	60	43	60	0.00
16/10/2009	£ / R On 14-December-09	12.05	Call	Currency Future	377	270	377	270	0.00
16/10/2009	£ / R On 14-December-09	12.05	Put	Currency Future	282	380	282	380	0.00
16/10/2009	£ / R On 14-December-09	15.05	Call	Currency Future	14	11	14	11	0.00
16/10/2009	£ / R On 14-December-09	15.05	Put	Currency Future	2920	3121	2920	3121	0.00
16/10/2009	£ / R On 14-December-09	17.05	Call	Currency Future	4	3	4	3	0.00
16/10/2009	£ / R On 14-December-09	17.05	Put	Currency Future	4909	5112	4909	5112	0.00
16/10/2009	£ / R On 14-December-09	19.05	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	19.05	Put	Currency Future	6907	7111	6907	7111	0.00
16/10/2009	£ / R On 14-December-09	21.05	Call	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-December-09	21.05	Put	Currency Future	8906	9110	8906	9110	0.00
16/10/2009	£ / R On 14-June-10	9.45	Call	Currency Future	3142	2935	3142	2935	0.00
16/10/2009	£ / R On 14-June-10	9.45	Put	Currency Future	39	41	39	41	0.00
16/10/2009	£ / R On 14-June-10	10.45	Call	Currency Future	2168	1971	2168	1971	0.00
16/10/2009	£ / R On 14-June-10	10.45	Put	Currency Future	65	76	65	76	0.00
16/10/2009	£ / R On 14-June-10	11.45	Call	Currency Future	1320	1150	1320	1150	0.00
16/10/2009	£ / R On 14-June-10	11.45	Put	Currency Future	217	255	217	255	0.00
16/10/2009	£ / R On 14-June-10	19.45	Call	Currency Future	25	21	25	21	0.00
16/10/2009	£ / R On 14-June-10	19.45	Put	Currency Future	6922	7126	6922	7126	0.00
16/10/2009	£ / R On 14-June-10	21.45	Call	Currency Future	11	9	11	9	0.00
16/10/2009	£ / R On 14-June-10	21.45	Put	Currency Future	8909	9114	8909	9114	0.00
16/10/2009	£ / R On 15-March-10	9.25	Call	Currency Future	3120	2916	3120	2916	0.00
16/10/2009	£ / R On 15-March-10	9.25	Put	Currency Future	21	23	21	23	0.00
16/10/2009	£ / R On 15-March-10	10.25	Call	Currency Future	2144	1944	2144	1944	0.00
16/10/2009	£ / R On 15-March-10	10.25	Put	Currency Future	45	52	45	52	0.00
16/10/2009	£ / R On 15-March-10	11.25	Call	Currency Future	1225	1044	1225	1044	0.00
16/10/2009	£ / R On 15-March-10	11.25	Put	Currency Future	126	151	126	151	0.00
16/10/2009	£ / R On 15-March-10	12.25	Call	Currency Future	585	474	585	474	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 15-March-10	12.25	Put	Currency Future	486	582	486	582	0.00
16/10/2009	£ / R On 15-March-10	15.25	Call	Currency Future	71	56	71	56	0.00
16/10/2009	£ / R On 15-March-10	15.25	Put	Currency Future	2972	3163	2972	3163	0.00
16/10/2009	£ / R On 15-March-10	17.25	Call	Currency Future	23	19	23	19	0.00
16/10/2009	£ / R On 15-March-10	17.25	Put	Currency Future	4924	5127	4924	5127	0.00
16/10/2009	£ / R On 15-March-10	19.25	Call	Currency Future	12	10	12	10	0.00
16/10/2009	£ / R On 15-March-10	19.25	Put	Currency Future	6913	7117	6913	7117	0.00
16/10/2009	£ / R On 15-March-10	21.25	Call	Currency Future	4	3	4	3	0.00
16/10/2009	£ / R On 15-March-10	21.25	Put	Currency Future	8905	9111	8905	9111	0.00
16/10/2009	£ / R On 14-December-09	9.00	Call	Currency Future	3148	2945	3148	2945	0.00
16/10/2009	£ / R On 14-December-09	9.00	Put	Currency Future	3	4	3	4	0.00
16/10/2009	£ / R On 14-December-09	10.00	Call	Currency Future	2159	1958	2159	1958	0.00
16/10/2009	£ / R On 14-December-09	10.00	Put	Currency Future	14	17	14	17	0.00
16/10/2009	£ / R On 14-December-09	11.00	Call	Currency Future	1185	995	1185	995	0.00
16/10/2009	£ / R On 14-December-09	11.00	Put	Currency Future	41	54	41	54	0.00
16/10/2009	£ / R On 14-December-09	17.00	Call	Currency Future	4	3	4	3	0.00
16/10/2009	£ / R On 14-December-09	17.00	Put	Currency Future	4859	5062	4859	5062	0.00
16/10/2009	£ / R On 14-December-09	19.00	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	19.00	Put	Currency Future	6857	7061	6857	7061	0.00
16/10/2009	£ / R On 14-December-09	21.00	Call	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-December-09	21.00	Put	Currency Future	8856	9060	8856	9060	0.00
16/10/2009	£ / R On 14-June-10	19.40	Call	Currency Future	25	21	25	21	0.00
16/10/2009	£ / R On 14-June-10	19.40	Put	Currency Future	6872	7076	6872	7076	0.00
16/10/2009	£ / R On 14-June-10	21.40	Call	Currency Future	12	9	12	9	0.00
16/10/2009	£ / R On 14-June-10	21.40	Put	Currency Future	8859	9064	8859	9064	0.00
16/10/2009	£ / R On 15-March-10	9.20	Call	Currency Future	3169	2965	3169	2965	0.00
16/10/2009	£ / R On 15-March-10	9.20	Put	Currency Future	20	23	20	23	0.00
16/10/2009	£ / R On 15-March-10	10.20	Call	Currency Future	2192	1992	2192	1992	0.00
16/10/2009	£ / R On 15-March-10	10.20	Put	Currency Future	43	49	43	49	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 15-March-10	11.20	Call	Currency Future	1269	1081	1269	1081	0.00
16/10/2009	£ / R On 15-March-10	11.20	Put	Currency Future	120	139	120	139	0.00
16/10/2009	£ / R On 15-March-10	15.20	Call	Currency Future	74	58	74	58	0.00
16/10/2009	£ / R On 15-March-10	15.20	Put	Currency Future	2925	3115	2925	3115	0.00
16/10/2009	£ / R On 15-March-10	17.20	Call	Currency Future	23	20	23	20	0.00
16/10/2009	£ / R On 15-March-10	17.20	Put	Currency Future	4874	5077	4874	5077	0.00
16/10/2009	£ / R On 15-March-10	19.20	Call	Currency Future	12	10	12	10	0.00
16/10/2009	£ / R On 15-March-10	19.20	Put	Currency Future	6863	7067	6863	7067	0.00
16/10/2009	£ / R On 15-March-10	21.20	Call	Currency Future	5	3	5	3	0.00
16/10/2009	£ / R On 15-March-10	21.20	Put	Currency Future	8856	9061	8856	9061	0.00
16/10/2009	£ / R On 15-March-10	9.35	Call	Currency Future	3022	2818	3022	2818	0.00
16/10/2009	£ / R On 15-March-10	9.35	Put	Currency Future	23	25	23	25	0.00
16/10/2009	£ / R On 15-March-10	10.35	Call	Currency Future	2048	1849	2048	1849	0.00
16/10/2009	£ / R On 15-March-10	10.35	Put	Currency Future	49	57	49	57	0.00
16/10/2009	£ / R On 15-March-10	11.35	Call	Currency Future	1139	972	1139	972	0.00
16/10/2009	£ / R On 15-March-10	11.35	Put	Currency Future	140	179	140	179	0.00
16/10/2009	£ / R On 15-March-10	12.35	Call	Currency Future	539	439	539	439	0.00
16/10/2009	£ / R On 15-March-10	12.35	Put	Currency Future	540	647	540	647	0.00
16/10/2009	£ / R On 15-March-10	15.35	Call	Currency Future	66	52	66	52	0.00
16/10/2009	£ / R On 15-March-10	15.35	Put	Currency Future	3067	3259	3067	3259	0.00
16/10/2009	£ / R On 15-March-10	17.35	Call	Currency Future	22	19	22	19	0.00
16/10/2009	£ / R On 15-March-10	17.35	Put	Currency Future	5023	5226	5023	5226	0.00
16/10/2009	£ / R On 15-March-10	19.35	Call	Currency Future	12	9	12	9	0.00
16/10/2009	£ / R On 15-March-10	19.35	Put	Currency Future	7013	7217	7013	7217	0.00
16/10/2009	£ / R On 15-March-10	21.35	Call	Currency Future	4	3	4	3	0.00
16/10/2009	£ / R On 15-March-10	21.35	Put	Currency Future	9005	9210	9005	9210	0.00
16/10/2009	£ / R On 14-December-09	9.15	Call	Currency Future	2999	2796	2999	2796	0.00
16/10/2009	£ / R On 14-December-09	9.15	Put	Currency Future	4	5	4	5	0.00
16/10/2009	£ / R On 14-December-09	10.15	Call	Currency Future	2013	1811	2013	1811	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-December-09	10.15	Put	Currency Future	18	20	18	20	0.00
16/10/2009	£ / R On 14-December-09	11.15	Call	Currency Future	1043	865	1043	865	0.00
16/10/2009	£ / R On 14-December-09	11.15	Put	Currency Future	48	75	48	75	0.00
16/10/2009	£ / R On 14-December-09	12.15	Call	Currency Future	324	237	324	237	0.00
16/10/2009	£ / R On 14-December-09	12.15	Put	Currency Future	329	446	329	446	0.00
16/10/2009	£ / R On 14-December-09	15.15	Call	Currency Future	13	10	13	10	0.00
16/10/2009	£ / R On 14-December-09	15.15	Put	Currency Future	3019	3220	3019	3220	0.00
16/10/2009	£ / R On 14-December-09	17.15	Call	Currency Future	4	3	4	3	0.00
16/10/2009	£ / R On 14-December-09	17.15	Put	Currency Future	5009	5212	5009	5212	0.00
16/10/2009	£ / R On 14-December-09	19.15	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	19.15	Put	Currency Future	7007	7210	7007	7210	0.00
16/10/2009	£ / R On 14-December-09	21.15	Call	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-December-09	21.15	Put	Currency Future	9006	9210	9006	9210	0.00
16/10/2009	£ / R On 14-June-10	9.60	Call	Currency Future	2995	2789	2995	2789	0.00
16/10/2009	£ / R On 14-June-10	9.60	Put	Currency Future	42	44	42	44	0.00
16/10/2009	£ / R On 14-June-10	10.60	Call	Currency Future	2027	1837	2027	1837	0.00
16/10/2009	£ / R On 14-June-10	10.60	Put	Currency Future	74	93	74	93	0.00
16/10/2009	£ / R On 14-June-10	12.60	Call	Currency Future	685	581	685	581	0.00
16/10/2009	£ / R On 14-June-10	12.60	Put	Currency Future	732	836	732	836	0.00
16/10/2009	£ / R On 14-June-10	19.60	Call	Currency Future	24	20	24	20	0.00
16/10/2009	£ / R On 14-June-10	19.60	Put	Currency Future	7071	7275	7071	7275	0.00
16/10/2009	£ / R On 14-June-10	21.60	Call	Currency Future	10	8	10	8	0.00
16/10/2009	£ / R On 14-June-10	21.60	Put	Currency Future	9058	9263	9058	9263	0.00
16/10/2009	£ / R On 14-December-09	9.25	Call	Currency Future	2899	2697	2899	2697	0.00
16/10/2009	£ / R On 14-December-09	9.25	Put	Currency Future	5	6	5	6	0.00
16/10/2009	£ / R On 14-December-09	10.25	Call	Currency Future	1914	1713	1914	1713	0.00
16/10/2009	£ / R On 14-December-09	10.25	Put	Currency Future	20	22	20	22	0.00
16/10/2009	£ / R On 14-December-09	11.25	Call	Currency Future	955	783	955	783	0.00
16/10/2009	£ / R On 14-December-09	11.25	Put	Currency Future	61	92	61	92	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-December-09	15.25	Call	Currency Future	13	10	13	10	0.00
16/10/2009	£ / R On 14-December-09	15.25	Put	Currency Future	3118	3319	3118	3319	0.00
16/10/2009	£ / R On 14-December-09	17.25	Call	Currency Future	3	2	3	2	0.00
16/10/2009	£ / R On 14-December-09	17.25	Put	Currency Future	5109	5312	5109	5312	0.00
16/10/2009	£ / R On 14-December-09	19.25	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	19.25	Put	Currency Future	7107	7310	7107	7310	0.00
16/10/2009	£ / R On 14-December-09	21.25	Call	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-December-09	21.25	Put	Currency Future	9106	9310	9106	9310	0.00
16/10/2009	£ / R On 14-June-10	15.70	Call	Currency Future	152	125	152	125	0.00
16/10/2009	£ / R On 14-June-10	15.70	Put	Currency Future	3299	3481	3299	3481	0.00
16/10/2009	£ / R On 14-June-10	17.70	Call	Currency Future	53	42	53	42	0.00
16/10/2009	£ / R On 14-June-10	17.70	Put	Currency Future	5200	5397	5200	5397	0.00
16/10/2009	£ / R On 14-June-10	19.70	Call	Currency Future	23	20	23	20	0.00
16/10/2009	£ / R On 14-June-10	19.70	Put	Currency Future	7170	7375	7170	7375	0.00
16/10/2009	£ / R On 14-June-10	21.70	Call	Currency Future	10	8	10	8	0.00
16/10/2009	£ / R On 14-June-10	21.70	Put	Currency Future	9157	9363	9157	9363	0.00
16/10/2009	£ / R On 15-March-10	19.50	Call	Currency Future	11	9	11	9	0.00
16/10/2009	£ / R On 15-March-10	19.50	Put	Currency Future	7162	7366	7162	7366	0.00
16/10/2009	£ / R On 15-March-10	21.50	Call	Currency Future	4	3	4	3	0.00
16/10/2009	£ / R On 15-March-10	21.50	Put	Currency Future	9155	9360	9155	9360	0.00
16/10/2009	£ / R On 14-December-09	9.40	Call	Currency Future	2751	2548	2751	2548	0.00
16/10/2009	£ / R On 14-December-09	9.40	Put	Currency Future	6	7	6	7	0.00
16/10/2009	£ / R On 14-December-09	10.40	Call	Currency Future	1767	1567	1767	1567	0.00
16/10/2009	£ / R On 14-December-09	10.40	Put	Currency Future	22	26	22	26	0.00
16/10/2009	£ / R On 14-December-09	11.40	Call	Currency Future	829	664	829	664	0.00
16/10/2009	£ / R On 14-December-09	11.40	Put	Currency Future	84	124	84	124	0.00
16/10/2009	£ / R On 14-December-09	15.40	Call	Currency Future	11	9	11	9	0.00
16/10/2009	£ / R On 14-December-09	15.40	Put	Currency Future	3267	3468	3267	3468	0.00
16/10/2009	£ / R On 14-December-09	17.40	Call	Currency Future	3	2	3	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
16/10/2009	£ / R On 14-December-09	17.40	Put	Currency Future	5258	5462	5258	5462	0.00
16/10/2009	£ / R On 14-December-09	19.40	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	19.40	Put	Currency Future	7257	7460	7257	7460	0.00
16/10/2009	£ / R On 14-December-09	21.40	Call	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-December-09	21.40	Put	Currency Future	9256	9460	9256	9460	0.00
16/10/2009	£ / R On 14-December-09	9.60	Call	Currency Future	2553	2351	2553	2351	0.00
16/10/2009	£ / R On 14-December-09	9.60	Put	Currency Future	8	10	8	10	0.00
16/10/2009	£ / R On 14-December-09	11.60	Call	Currency Future	672	520	672	520	0.00
16/10/2009	£ / R On 14-December-09	11.60	Put	Currency Future	127	179	127	179	0.00
16/10/2009	£ / R On 14-December-09	17.60	Call	Currency Future	3	2	3	2	0.00
16/10/2009	£ / R On 14-December-09	17.60	Put	Currency Future	5458	5661	5458	5661	0.00
16/10/2009	£ / R On 14-December-09	21.60	Call	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-December-09	21.60	Put	Currency Future	9456	9660	9456	9660	0.00
16/10/2009	£ / R On 14-June-10	15.85	Call	Currency Future	143	117	143	117	0.00
16/10/2009	£ / R On 14-June-10	15.85	Put	Currency Future	3440	3623	3440	3623	0.00
16/10/2009	£ / R On 14-June-10	17.85	Call	Currency Future	48	39	48	39	0.00
16/10/2009	£ / R On 14-June-10	17.85	Put	Currency Future	5346	5544	5346	5544	0.00
16/10/2009	£ / R On 14-June-10	19.85	Call	Currency Future	22	19	22	19	0.00
16/10/2009	£ / R On 14-June-10	19.85	Put	Currency Future	7319	7524	7319	7524	0.00
16/10/2009	£ / R On 14-June-10	21.85	Call	Currency Future	9	7	9	7	0.00
16/10/2009	£ / R On 14-June-10	21.85	Put	Currency Future	9306	9512	9306	9512	0.00
16/10/2009	£ / R On 15-March-10	10.10	Call	Currency Future	2289	2088	2289	2088	0.00
16/10/2009	£ / R On 15-March-10	10.10	Put	Currency Future	40	45	40	45	0.00
16/10/2009	£ / R On 15-March-10	11.10	Call	Currency Future	1357	1163	1357	1163	0.00
16/10/2009	£ / R On 15-March-10	11.10	Put	Currency Future	108	120	108	120	0.00
16/10/2009	£ / R On 15-March-10	16.10	Call	Currency Future	38	31	38	31	0.00
16/10/2009	£ / R On 15-March-10	16.10	Put	Currency Future	3789	3988	3789	3988	0.00
16/10/2009	£ / R On 15-March-10	18.10	Call	Currency Future	18	15	18	15	0.00
16/10/2009	£ / R On 15-March-10	18.10	Put	Currency Future	5769	5972	5769	5972	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 15-March-10	20.10	Call	Currency Future	9	7	9	7	0.00
16/10/2009	£ / R On 15-March-10	20.10	Put	Currency Future	7760	7965	7760	7965	0.00
16/10/2009	£ / R On 15-March-10	22.10	Call	Currency Future	2	2	2	2	0.00
16/10/2009	£ / R On 15-March-10	22.10	Put	Currency Future	9753	9959	9753	9959	0.00
16/10/2009	£ / R On 14-December-09	9.90	Call	Currency Future	2257	2056	2257	2056	0.00
16/10/2009	£ / R On 14-December-09	9.90	Put	Currency Future	13	15	13	15	0.00
16/10/2009	£ / R On 14-December-09	10.90	Call	Currency Future	1281	1086	1281	1086	0.00
16/10/2009	£ / R On 14-December-09	10.90	Put	Currency Future	36	46	36	46	0.00
16/10/2009	£ / R On 14-December-09	15.90	Call	Currency Future	9	7	9	7	0.00
16/10/2009	£ / R On 14-December-09	15.90	Put	Currency Future	3764	3966	3764	3966	0.00
16/10/2009	£ / R On 14-December-09	17.90	Call	Currency Future	2	2	2	2	0.00
16/10/2009	£ / R On 14-December-09	17.90	Put	Currency Future	5758	5961	5758	5961	0.00
16/10/2009	£ / R On 14-December-09	19.90	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	19.90	Put	Currency Future	7756	7960	7756	7960	0.00
16/10/2009	£ / R On 14-December-09	21.90	Call	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-December-09	21.90	Put	Currency Future	9756	9960	9756	9960	0.00
16/10/2009	£ / R On 14-June-10	20.35	Call	Currency Future	20	17	20	17	0.00
16/10/2009	£ / R On 14-June-10	20.35	Put	Currency Future	7817	8022	7817	8022	0.00
16/10/2009	£ / R On 14-June-10	22.35	Call	Currency Future	7	5	7	5	0.00
16/10/2009	£ / R On 14-June-10	22.35	Put	Currency Future	9804	10010	9804	10010	0.00
16/10/2009	£ / R On 15-March-10	10.15	Call	Currency Future	2241	2039	2241	2039	0.00
16/10/2009	£ / R On 15-March-10	10.15	Put	Currency Future	42	47	42	47	0.00
16/10/2009	£ / R On 15-March-10	11.15	Call	Currency Future	1312	1119	1312	1119	0.00
16/10/2009	£ / R On 15-March-10	11.15	Put	Currency Future	113	127	113	127	0.00
16/10/2009	£ / R On 15-March-10	16.15	Call	Currency Future	37	30	37	30	0.00
16/10/2009	£ / R On 15-March-10	16.15	Put	Currency Future	3838	4037	3838	4037	0.00
16/10/2009	£ / R On 15-March-10	18.15	Call	Currency Future	18	15	18	15	0.00
16/10/2009	£ / R On 15-March-10	18.15	Put	Currency Future	5819	6022	5819	6022	0.00
16/10/2009	£ / R On 15-March-10	20.15	Call	Currency Future	9	7	9	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
16/10/2009	£ / R On 15-March-10	20.15	Put	Currency Future	7810	8015	7810	8015	0.00
16/10/2009	£ / R On 15-March-10	22.15	Call	Currency Future	2	2	2	2	0.00
16/10/2009	£ / R On 15-March-10	22.15	Put	Currency Future	9803	10009	9803	10009	0.00
16/10/2009	£ / R On 15-March-10	10.00	Call	Currency Future	2386	2184	2386	2184	0.00
16/10/2009	£ / R On 15-March-10	10.00	Put	Currency Future	37	42	37	42	0.00
16/10/2009	£ / R On 15-March-10	11.00	Call	Currency Future	1446	1251	1446	1251	0.00
16/10/2009	£ / R On 15-March-10	11.00	Put	Currency Future	97	109	97	109	0.00
16/10/2009	£ / R On 15-March-10	13.00	Call	Currency Future	335	270	335	270	0.00
16/10/2009	£ / R On 15-March-10	13.00	Put	Currency Future	986	1128	986	1128	0.00
16/10/2009	£ / R On 15-March-10	16.00	Call	Currency Future	41	33	41	33	0.00
16/10/2009	£ / R On 15-March-10	16.00	Put	Currency Future	3692	3890	3692	3890	0.00
16/10/2009	£ / R On 15-March-10	18.00	Call	Currency Future	18	15	18	15	0.00
16/10/2009	£ / R On 15-March-10	18.00	Put	Currency Future	5669	5873	5669	5873	0.00
16/10/2009	£ / R On 15-March-10	20.00	Call	Currency Future	9	8	9	8	0.00
16/10/2009	£ / R On 15-March-10	20.00	Put	Currency Future	7660	7865	7660	7865	0.00
16/10/2009	£ / R On 15-March-10	22.00	Call	Currency Future	3	2	3	2	0.00
16/10/2009	£ / R On 15-March-10	22.00	Put	Currency Future	9654	9859	9654	9859	0.00
16/10/2009	£ / R On 14-June-10	20.05	Call	Currency Future	21	18	21	18	0.00
16/10/2009	£ / R On 14-June-10	20.05	Put	Currency Future	7518	7723	7518	7723	0.00
16/10/2009	£ / R On 14-June-10	22.05	Call	Currency Future	8	6	8	6	0.00
16/10/2009	£ / R On 14-June-10	22.05	Put	Currency Future	9505	9711	9505	9711	0.00
16/10/2009	£ / R On 14-December-09	8.95	Call	Currency Future	3198	2994	3198	2994	0.00
16/10/2009	£ / R On 14-December-09	8.95	Put	Currency Future	3	4	3	4	0.00
16/10/2009	£ / R On 14-December-09	9.95	Call	Currency Future	2208	2007	2208	2007	0.00
16/10/2009	£ / R On 14-December-09	9.95	Put	Currency Future	13	17	13	17	0.00
16/10/2009	£ / R On 14-December-09	10.95	Call	Currency Future	1233	1039	1233	1039	0.00
16/10/2009	£ / R On 14-December-09	10.95	Put	Currency Future	38	48	38	48	0.00
16/10/2009	£ / R On 14-December-09	16.95	Call	Currency Future	4	3	4	3	0.00
16/10/2009	£ / R On 14-December-09	16.95	Put	Currency Future	4809	5012	4809	5012	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-December-09	18.95	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	18.95	Put	Currency Future	6807	7011	6807	7011	0.00
16/10/2009	£ / R On 14-December-09	20.95	Call	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-December-09	20.95	Put	Currency Future	8806	9010	8806	9010	0.00
16/10/2009	£ / R On 14-December-09	8.85	Call	Currency Future	3298	3094	3298	3094	0.00
16/10/2009	£ / R On 14-December-09	8.85	Put	Currency Future	3	3	3	3	0.00
16/10/2009	£ / R On 14-December-09	18.85	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	18.85	Put	Currency Future	6707	6911	6707	6911	0.00
16/10/2009	£ / R On 14-December-09	20.85	Call	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-December-09	20.85	Put	Currency Future	8706	8910	8706	8910	0.00
16/10/2009	£ / R On 14-June-10	9.25	Call	Currency Future	3337	3131	3337	3131	0.00
16/10/2009	£ / R On 14-June-10	9.25	Put	Currency Future	34	36	34	36	0.00
16/10/2009	£ / R On 14-June-10	19.25	Call	Currency Future	26	22	26	22	0.00
16/10/2009	£ / R On 14-June-10	19.25	Put	Currency Future	6723	6927	6723	6927	0.00
16/10/2009	£ / R On 14-June-10	21.25	Call	Currency Future	13	10	13	10	0.00
16/10/2009	£ / R On 14-June-10	21.25	Put	Currency Future	8710	8915	8710	8915	0.00
16/10/2009	£ / R On 14-June-10	19.35	Call	Currency Future	25	21	25	21	0.00
16/10/2009	£ / R On 14-June-10	19.35	Put	Currency Future	6822	7027	6822	7027	0.00
16/10/2009	£ / R On 14-June-10	21.35	Call	Currency Future	12	9	12	9	0.00
16/10/2009	£ / R On 14-June-10	21.35	Put	Currency Future	8809	9015	8809	9015	0.00
16/10/2009	£ / R On 15-March-10	9.05	Call	Currency Future	3316	3112	3316	3112	0.00
16/10/2009	£ / R On 15-March-10	9.05	Put	Currency Future	17	19	17	19	0.00
16/10/2009	£ / R On 15-March-10	15.05	Call	Currency Future	82	64	82	64	0.00
16/10/2009	£ / R On 15-March-10	15.05	Put	Currency Future	2783	2972	2783	2972	0.00
16/10/2009	£ / R On 15-March-10	17.05	Call	Currency Future	25	21	25	21	0.00
16/10/2009	£ / R On 15-March-10	17.05	Put	Currency Future	4726	4928	4726	4928	0.00
16/10/2009	£ / R On 15-March-10	19.05	Call	Currency Future	13	10	13	10	0.00
16/10/2009	£ / R On 15-March-10	19.05	Put	Currency Future	6714	6918	6714	6918	0.00
16/10/2009	£ / R On 15-March-10	21.05	Call	Currency Future	5	4	5	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
16/10/2009	£ / R On 15-March-10	21.05	Put	Currency Future	8706	8911	8706	8911	0.00
16/10/2009	£ / R On 15-March-10	15.15	Call	Currency Future	76	60	76	60	0.00
16/10/2009	£ / R On 15-March-10	15.15	Put	Currency Future	2877	3067	2877	3067	0.00
16/10/2009	£ / R On 15-March-10	17.15	Call	Currency Future	24	20	24	20	0.00
16/10/2009	£ / R On 15-March-10	17.15	Put	Currency Future	4825	5027	4825	5027	0.00
16/10/2009	£ / R On 15-March-10	19.15	Call	Currency Future	12	10	12	10	0.00
16/10/2009	£ / R On 15-March-10	19.15	Put	Currency Future	6813	7017	6813	7017	0.00
16/10/2009	£ / R On 15-March-10	21.15	Call	Currency Future	5	3	5	3	0.00
16/10/2009	£ / R On 15-March-10	21.15	Put	Currency Future	8806	9011	8806	9011	0.00
16/10/2009	£ / R On 15-March-10	9.10	Call	Currency Future	3267	3063	3267	3063	0.00
16/10/2009	£ / R On 15-March-10	9.10	Put	Currency Future	18	21	18	21	0.00
16/10/2009	£ / R On 15-March-10	15.10	Call	Currency Future	79	62	79	62	0.00
16/10/2009	£ / R On 15-March-10	15.10	Put	Currency Future	2830	3020	2830	3020	0.00
16/10/2009	£ / R On 15-March-10	17.10	Call	Currency Future	24	20	24	20	0.00
16/10/2009	£ / R On 15-March-10	17.10	Put	Currency Future	4775	4978	4775	4978	0.00
16/10/2009	£ / R On 15-March-10	19.10	Call	Currency Future	13	10	13	10	0.00
16/10/2009	£ / R On 15-March-10	19.10	Put	Currency Future	6764	6968	6764	6968	0.00
16/10/2009	£ / R On 15-March-10	21.10	Call	Currency Future	5	4	5	4	0.00
16/10/2009	£ / R On 15-March-10	21.10	Put	Currency Future	8756	8961	8756	8961	0.00
16/10/2009	£ / R On 14-December-09	8.90	Call	Currency Future	3248	3044	3248	3044	0.00
16/10/2009	£ / R On 14-December-09	8.90	Put	Currency Future	3	4	3	4	0.00
16/10/2009	£ / R On 14-December-09	16.90	Call	Currency Future	4	3	4	3	0.00
16/10/2009	£ / R On 14-December-09	16.90	Put	Currency Future	4760	4963	4760	4963	0.00
16/10/2009	£ / R On 14-December-09	18.90	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	18.90	Put	Currency Future	6757	6961	6757	6961	0.00
16/10/2009	£ / R On 14-December-09	20.90	Call	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-December-09	20.90	Put	Currency Future	8756	8960	8756	8960	0.00
16/10/2009	£ / R On 14-June-10	9.30	Call	Currency Future	3288	3082	3288	3082	0.00
16/10/2009	£ / R On 14-June-10	9.30	Put	Currency Future	35	37	35	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
16/10/2009	£ / R On 14-June-10	19.30	Call	Currency Future	26	22	26	22	0.00
16/10/2009	£ / R On 14-June-10	19.30	Put	Currency Future	6773	6977	6773	6977	0.00
16/10/2009	£ / R On 14-June-10	21.30	Call	Currency Future	12	10	12	10	0.00
16/10/2009	£ / R On 14-June-10	21.30	Put	Currency Future	8760	8965	8760	8965	0.00
16/10/2009	£ / R On 14-December-09	8.70	Call	Currency Future	3447	3243	3447	3243	0.00
16/10/2009	£ / R On 14-December-09	8.70	Put	Currency Future	2	3	2	3	0.00
16/10/2009	£ / R On 14-December-09	16.70	Call	Currency Future	5	4	5	4	0.00
16/10/2009	£ / R On 14-December-09	16.70	Put	Currency Future	4560	4763	4560	4763	0.00
16/10/2009	£ / R On 14-December-09	18.70	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	18.70	Put	Currency Future	6557	6761	6557	6761	0.00
16/10/2009	£ / R On 14-December-09	20.70	Call	Currency Future	1	0	1	0	0.00
16/10/2009	£ / R On 14-December-09	20.70	Put	Currency Future	8556	8760	8556	8760	0.00
16/10/2009	£ / R On 14-June-10	9.15	Call	Currency Future	3435	3228	3435	3228	0.00
16/10/2009	£ / R On 14-June-10	9.15	Put	Currency Future	32	34	32	34	0.00
16/10/2009	£ / R On 14-June-10	15.15	Call	Currency Future	196	161	196	161	0.00
16/10/2009	£ / R On 14-June-10	15.15	Put	Currency Future	2793	2967	2793	2967	0.00
16/10/2009	£ / R On 14-June-10	19.15	Call	Currency Future	27	23	27	23	0.00
16/10/2009	£ / R On 14-June-10	19.15	Put	Currency Future	6624	6828	6624	6828	0.00
16/10/2009	£ / R On 14-June-10	21.15	Call	Currency Future	14	11	14	11	0.00
16/10/2009	£ / R On 14-June-10	21.15	Put	Currency Future	8611	8816	8611	8816	0.00
16/10/2009	£ / R On 15-March-10	8.95	Call	Currency Future	3414	3210	3414	3210	0.00
16/10/2009	£ / R On 15-March-10	8.95	Put	Currency Future	15	17	15	17	0.00
16/10/2009	£ / R On 15-March-10	18.95	Call	Currency Future	13	11	13	11	0.00
16/10/2009	£ / R On 15-March-10	18.95	Put	Currency Future	6614	6818	6614	6818	0.00
16/10/2009	£ / R On 15-March-10	20.95	Call	Currency Future	5	4	5	4	0.00
16/10/2009	£ / R On 15-March-10	20.95	Put	Currency Future	8606	8811	8606	8811	0.00
16/10/2009	£ / R On 14-December-09	8.65	Call	Currency Future	3497	3293	3497	3293	0.00
16/10/2009	£ / R On 14-December-09	8.65	Put	Currency Future	2	3	2	3	0.00
16/10/2009	£ / R On 14-December-09	16.65	Call	Currency Future	5	4	5	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
16/10/2009	£ / R On 14-December-09	16.65	Put	Currency Future	4511	4713	4511	4713	0.00
16/10/2009	£ / R On 14-December-09	18.65	Call	Currency Future	2	1	2	1	0.00
16/10/2009	£ / R On 14-December-09	18.65	Put	Currency Future	6507	6711	6507	6711	0.00
16/10/2009	£ / R On 14-December-09	20.65	Call	Currency Future	1	0	1	0	0.00
16/10/2009	£ / R On 14-December-09	20.65	Put	Currency Future	8506	8710	8506	8710	0.00
16/10/2009	£ / R On 14-June-10	9.05	Call	Currency Future	3533	3326	3533	3326	0.00
16/10/2009	£ / R On 14-June-10	9.05	Put	Currency Future	30	31	30	31	0.00
16/10/2009	£ / R On 14-June-10	19.05	Call	Currency Future	27	23	27	23	0.00
16/10/2009	£ / R On 14-June-10	19.05	Put	Currency Future	6524	6728	6524	6728	0.00
16/10/2009	£ / R On 14-June-10	21.05	Call	Currency Future	14	11	14	11	0.00
16/10/2009	£ / R On 14-June-10	21.05	Put	Currency Future	8512	8716	8512	8716	0.00
16/10/2009	£ / R On 15-March-10	8.85	Call	Currency Future	3513	3308	3513	3308	0.00
16/10/2009	£ / R On 15-March-10	8.85	Put	Currency Future	14	16	14	16	0.00
16/10/2009	£ / R On 15-March-10	18.85	Call	Currency Future	14	11	14	11	0.00
16/10/2009	£ / R On 15-March-10	18.85	Put	Currency Future	6515	6719	6515	6719	0.00
16/10/2009	£ / R On 15-March-10	20.85	Call	Currency Future	6	4	6	4	0.00
16/10/2009	£ / R On 15-March-10	20.85	Put	Currency Future	8507	8712	8507	8712	0.00
16/10/2009	£ / R On 14-June-10	9.10	Call	Currency Future	3484	3277	3484	3277	0.00
16/10/2009	£ / R On 14-June-10	9.10	Put	Currency Future	31	32	31	32	0.00
16/10/2009	£ / R On 14-June-10	15.10	Call	Currency Future	200	165	200	165	0.00
16/10/2009	£ / R On 14-June-10	15.10	Put	Currency Future	2748	2921	2748	2921	0.00
16/10/2009	£ / R On 14-June-10	17.10	Call	Currency Future	77	61	77	61	0.00
16/10/2009	£ / R On 14-June-10	17.10	Put	Currency Future	4624	4816	4624	4816	0.00
16/10/2009	£ / R On 14-June-10	21.10	Call	Currency Future	14	11	14	11	0.00
16/10/2009	£ / R On 14-June-10	21.10	Put	Currency Future	8561	8766	8561	8766	0.00
16/10/2009	£ / R On 15-March-10	8.90	Call	Currency Future	3463	3259	3463	3259	0.00
16/10/2009	£ / R On 15-March-10	8.90	Put	Currency Future	14	17	14	17	0.00
16/10/2009	£ / R On 15-March-10	18.90	Call	Currency Future	14	11	14	11	0.00
16/10/2009	£ / R On 15-March-10	18.90	Put	Currency Future	6565	6768	6565	6768	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 15-March-10	20.90	Call	Currency Future	6	4	6	4	0.00
16/10/2009	£ / R On 15-March-10	20.90	Put	Currency Future	8557	8762	8557	8762	0.00
16/10/2009	£ / R On 14-December-09	8.60	Call	Currency Future	3547	3343	3547	3343	0.00
16/10/2009	£ / R On 14-December-09	8.60	Put	Currency Future	2	2	2	2	0.00
16/10/2009	£ / R On 14-December-09	18.60	Call	Currency Future	2	1	2	1	0.00
16/10/2009	£ / R On 14-December-09	18.60	Put	Currency Future	6457	6661	6457	6661	0.00
16/10/2009	£ / R On 14-December-09	20.60	Call	Currency Future	1	0	1	0	0.00
16/10/2009	£ / R On 14-December-09	20.60	Put	Currency Future	8456	8660	8456	8660	0.00
16/10/2009	£ / R On 14-June-10	9.00	Call	Currency Future	3582	3375	3582	3375	0.00
16/10/2009	£ / R On 14-June-10	9.00	Put	Currency Future	29	30	29	30	0.00
16/10/2009	£ / R On 14-June-10	19.00	Call	Currency Future	28	24	28	24	0.00
16/10/2009	£ / R On 14-June-10	19.00	Put	Currency Future	6475	6679	6475	6679	0.00
16/10/2009	£ / R On 14-June-10	21.00	Call	Currency Future	15	12	15	12	0.00
16/10/2009	£ / R On 14-June-10	21.00	Put	Currency Future	8462	8667	8462	8667	0.00
16/10/2009	£ / R On 15-March-10	8.80	Call	Currency Future	3562	3357	3562	3357	0.00
16/10/2009	£ / R On 15-March-10	8.80	Put	Currency Future	13	15	13	15	0.00
16/10/2009	£ / R On 15-March-10	18.80	Call	Currency Future	14	11	14	11	0.00
16/10/2009	£ / R On 15-March-10	18.80	Put	Currency Future	6465	6669	6465	6669	0.00
16/10/2009	£ / R On 15-March-10	20.80	Call	Currency Future	6	5	6	5	0.00
16/10/2009	£ / R On 15-March-10	20.80	Put	Currency Future	8457	8662	8457	8662	0.00
16/10/2009	£ / R On 14-December-09	8.55	Call	Currency Future	3597	3393	3597	3393	0.00
16/10/2009	£ / R On 14-December-09	8.55	Put	Currency Future	2	2	2	2	0.00
16/10/2009	£ / R On 14-December-09	16.55	Call	Currency Future	6	4	6	4	0.00
16/10/2009	£ / R On 14-December-09	16.55	Put	Currency Future	4411	4614	4411	4614	0.00
16/10/2009	£ / R On 14-December-09	18.55	Call	Currency Future	2	1	2	1	0.00
16/10/2009	£ / R On 14-December-09	18.55	Put	Currency Future	6407	6611	6407	6611	0.00
16/10/2009	£ / R On 14-December-09	20.55	Call	Currency Future	1	0	1	0	0.00
16/10/2009	£ / R On 14-December-09	20.55	Put	Currency Future	8406	8610	8406	8610	0.00
16/10/2009	£ / R On 14-December-09	8.35	Call	Currency Future	3796	3592	3796	3592	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-December-09	8.35	Put	Currency Future	2	2	2	2	0.00
16/10/2009	£ / R On 14-December-09	16.35	Call	Currency Future	6	5	6	5	0.00
16/10/2009	£ / R On 14-December-09	16.35	Put	Currency Future	4212	4414	4212	4414	0.00
16/10/2009	£ / R On 14-December-09	20.35	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	20.35	Put	Currency Future	8206	8410	8206	8410	0.00
16/10/2009	£ / R On 14-June-10	8.75	Call	Currency Future	3828	3620	3828	3620	0.00
16/10/2009	£ / R On 14-June-10	8.75	Put	Currency Future	25	25	25	25	0.00
16/10/2009	£ / R On 14-June-10	18.75	Call	Currency Future	30	25	30	25	0.00
16/10/2009	£ / R On 14-June-10	18.75	Put	Currency Future	6227	6431	6227	6431	0.00
16/10/2009	£ / R On 14-June-10	20.75	Call	Currency Future	17	13	17	13	0.00
16/10/2009	£ / R On 14-June-10	20.75	Put	Currency Future	8214	8419	8214	8419	0.00
16/10/2009	£ / R On 15-March-10	8.55	Call	Currency Future	3809	3604	3809	3604	0.00
16/10/2009	£ / R On 15-March-10	8.55	Put	Currency Future	10	11	10	11	0.00
16/10/2009	£ / R On 15-March-10	18.55	Call	Currency Future	16	13	16	13	0.00
16/10/2009	£ / R On 15-March-10	18.55	Put	Currency Future	6217	6420	6217	6420	0.00
16/10/2009	£ / R On 15-March-10	20.55	Call	Currency Future	7	5	7	5	0.00
16/10/2009	£ / R On 15-March-10	20.55	Put	Currency Future	8208	8413	8208	8413	0.00
16/10/2009	£ / R On 14-December-09	16.30	Call	Currency Future	7	5	7	5	0.00
16/10/2009	£ / R On 14-December-09	16.30	Put	Currency Future	4162	4364	4162	4364	0.00
16/10/2009	£ / R On 14-December-09	18.30	Call	Currency Future	2	1	2	1	0.00
16/10/2009	£ / R On 14-December-09	18.30	Put	Currency Future	6157	6361	6157	6361	0.00
16/10/2009	£ / R On 14-June-10	8.70	Call	Currency Future	3877	3669	3877	3669	0.00
16/10/2009	£ / R On 14-June-10	8.70	Put	Currency Future	24	24	24	24	0.00
16/10/2009	£ / R On 14-June-10	14.70	Call	Currency Future	243	201	243	201	0.00
16/10/2009	£ / R On 14-June-10	14.70	Put	Currency Future	2390	2557	2390	2557	0.00
16/10/2009	£ / R On 14-June-10	16.70	Call	Currency Future	98	77	98	77	0.00
16/10/2009	£ / R On 14-June-10	16.70	Put	Currency Future	4245	4432	4245	4432	0.00
16/10/2009	£ / R On 14-June-10	18.70	Call	Currency Future	30	26	30	26	0.00
16/10/2009	£ / R On 14-June-10	18.70	Put	Currency Future	6177	6381	6177	6381	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-June-10	20.70	Call	Currency Future	18	14	18	14	0.00
16/10/2009	£ / R On 14-June-10	20.70	Put	Currency Future	8165	8369	8165	8369	0.00
16/10/2009	£ / R On 15-March-10	8.50	Call	Currency Future	3858	3653	3858	3653	0.00
16/10/2009	£ / R On 15-March-10	8.50	Put	Currency Future	9	11	9	11	0.00
16/10/2009	£ / R On 15-March-10	18.50	Call	Currency Future	16	13	16	13	0.00
16/10/2009	£ / R On 15-March-10	18.50	Put	Currency Future	6167	6370	6167	6370	0.00
16/10/2009	£ / R On 15-March-10	20.50	Call	Currency Future	8	6	8	6	0.00
16/10/2009	£ / R On 15-March-10	20.50	Put	Currency Future	8159	8363	8159	8363	0.00
16/10/2009	£ / R On 14-December-09	8.40	Call	Currency Future	3746	3542	3746	3542	0.00
16/10/2009	£ / R On 14-December-09	8.40	Put	Currency Future	2	2	2	2	0.00
16/10/2009	£ / R On 14-December-09	16.40	Call	Currency Future	6	5	6	5	0.00
16/10/2009	£ / R On 14-December-09	16.40	Put	Currency Future	4262	4464	4262	4464	0.00
16/10/2009	£ / R On 14-December-09	18.40	Call	Currency Future	2	1	2	1	0.00
16/10/2009	£ / R On 14-December-09	18.40	Put	Currency Future	6257	6461	6257	6461	0.00
16/10/2009	£ / R On 14-December-09	20.40	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	20.40	Put	Currency Future	8256	8460	8256	8460	0.00
16/10/2009	£ / R On 14-June-10	8.80	Call	Currency Future	3779	3571	3779	3571	0.00
16/10/2009	£ / R On 14-June-10	8.80	Put	Currency Future	26	26	26	26	0.00
16/10/2009	£ / R On 14-June-10	14.80	Call	Currency Future	232	191	232	191	0.00
16/10/2009	£ / R On 14-June-10	14.80	Put	Currency Future	2479	2647	2479	2647	0.00
16/10/2009	£ / R On 14-June-10	16.80	Call	Currency Future	92	72	92	72	0.00
16/10/2009	£ / R On 14-June-10	16.80	Put	Currency Future	4339	4528	4339	4528	0.00
16/10/2009	£ / R On 14-June-10	18.80	Call	Currency Future	29	25	29	25	0.00
16/10/2009	£ / R On 14-June-10	18.80	Put	Currency Future	6276	6480	6276	6480	0.00
16/10/2009	£ / R On 14-June-10	20.80	Call	Currency Future	17	13	17	13	0.00
16/10/2009	£ / R On 14-June-10	20.80	Put	Currency Future	8264	8468	8264	8468	0.00
16/10/2009	£ / R On 15-March-10	8.60	Call	Currency Future	3760	3554	3760	3554	0.00
16/10/2009	£ / R On 15-March-10	8.60	Put	Currency Future	11	12	11	12	0.00
16/10/2009	£ / R On 15-March-10	18.60	Call	Currency Future	15	12	15	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 15-March-10	18.60	Put	Currency Future	6266	6470	6266	6470	0.00
16/10/2009	£ / R On 15-March-10	20.60	Call	Currency Future	7	5	7	5	0.00
16/10/2009	£ / R On 15-March-10	20.60	Put	Currency Future	8258	8463	8258	8463	0.00
16/10/2009	£ / R On 14-December-09	8.25	Call	Currency Future	3896	3692	3896	3692	0.00
16/10/2009	£ / R On 14-December-09	8.25	Put	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	16.25	Call	Currency Future	7	5	7	5	0.00
16/10/2009	£ / R On 14-December-09	16.25	Put	Currency Future	4112	4315	4112	4315	0.00
16/10/2009	£ / R On 14-December-09	18.25	Call	Currency Future	2	1	2	1	0.00
16/10/2009	£ / R On 14-December-09	18.25	Put	Currency Future	6107	6311	6107	6311	0.00
16/10/2009	£ / R On 14-December-09	20.25	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	20.25	Put	Currency Future	8106	8310	8106	8310	0.00
16/10/2009	£ / R On 15-March-10	8.45	Call	Currency Future	3908	3703	3908	3703	0.00
16/10/2009	£ / R On 15-March-10	8.45	Put	Currency Future	9	10	9	10	0.00
16/10/2009	£ / R On 15-March-10	14.45	Call	Currency Future	129	101	129	101	0.00
16/10/2009	£ / R On 15-March-10	14.45	Put	Currency Future	2230	2408	2230	2408	0.00
16/10/2009	£ / R On 15-March-10	16.45	Call	Currency Future	31	26	31	26	0.00
16/10/2009	£ / R On 15-March-10	16.45	Put	Currency Future	4132	4334	4132	4334	0.00
16/10/2009	£ / R On 15-March-10	18.45	Call	Currency Future	16	13	16	13	0.00
16/10/2009	£ / R On 15-March-10	18.45	Put	Currency Future	6117	6320	6117	6320	0.00
16/10/2009	£ / R On 15-March-10	20.45	Call	Currency Future	8	6	8	6	0.00
16/10/2009	£ / R On 15-March-10	20.45	Put	Currency Future	8109	8313	8109	8313	0.00
16/10/2009	£ / R On 14-December-09	8.00	Call	Currency Future	4145	3942	4145	3942	0.00
16/10/2009	£ / R On 14-December-09	8.00	Put	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	16.00	Call	Currency Future	8	6	8	6	0.00
16/10/2009	£ / R On 14-December-09	16.00	Put	Currency Future	3864	4066	3864	4066	0.00
16/10/2009	£ / R On 14-December-09	18.00	Call	Currency Future	2	2	2	2	0.00
16/10/2009	£ / R On 14-December-09	18.00	Put	Currency Future	5857	6061	5857	6061	0.00
16/10/2009	£ / R On 14-December-09	20.00	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	20.00	Put	Currency Future	7856	8060	7856	8060	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-June-10	8.40	Call	Currency Future	4170	3964	4170	3964	0.00
16/10/2009	£ / R On 14-June-10	8.40	Put	Currency Future	17	20	17	20	0.00
16/10/2009	£ / R On 14-June-10	20.40	Call	Currency Future	20	16	20	16	0.00
16/10/2009	£ / R On 14-June-10	20.40	Put	Currency Future	7867	8072	7867	8072	0.00
16/10/2009	£ / R On 15-March-10	8.20	Call	Currency Future	4155	3950	4155	3950	0.00
16/10/2009	£ / R On 15-March-10	8.20	Put	Currency Future	6	7	6	7	0.00
16/10/2009	£ / R On 15-March-10	14.20	Call	Currency Future	152	122	152	122	0.00
16/10/2009	£ / R On 15-March-10	14.20	Put	Currency Future	2003	2179	2003	2179	0.00
16/10/2009	£ / R On 15-March-10	16.20	Call	Currency Future	36	29	36	29	0.00
16/10/2009	£ / R On 15-March-10	16.20	Put	Currency Future	3887	4087	3887	4087	0.00
16/10/2009	£ / R On 15-March-10	18.20	Call	Currency Future	17	15	17	15	0.00
16/10/2009	£ / R On 15-March-10	18.20	Put	Currency Future	5868	6072	5868	6072	0.00
16/10/2009	£ / R On 15-March-10	20.20	Call	Currency Future	9	7	9	7	0.00
16/10/2009	£ / R On 15-March-10	20.20	Put	Currency Future	7860	8064	7860	8064	0.00
16/10/2009	£ / R On 14-December-09	7.90	Call	Currency Future	4245	4041	4245	4041	0.00
16/10/2009	£ / R On 14-December-09	7.90	Put	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-June-10	8.35	Call	Currency Future	4219	4014	4219	4014	0.00
16/10/2009	£ / R On 14-June-10	8.35	Put	Currency Future	16	19	16	19	0.00
16/10/2009	£ / R On 15-March-10	8.15	Call	Currency Future	4204	4000	4204	4000	0.00
16/10/2009	£ / R On 15-March-10	8.15	Put	Currency Future	5	7	5	7	0.00
16/10/2009	£ / R On 14-June-10	8.65	Call	Currency Future	3926	3718	3926	3718	0.00
16/10/2009	£ / R On 14-June-10	8.65	Put	Currency Future	24	24	24	24	0.00
16/10/2009	£ / R On 14-June-10	14.65	Call	Currency Future	249	206	249	206	0.00
16/10/2009	£ / R On 14-June-10	14.65	Put	Currency Future	2346	2512	2346	2512	0.00
16/10/2009	£ / R On 14-June-10	20.65	Call	Currency Future	18	14	18	14	0.00
16/10/2009	£ / R On 14-June-10	20.65	Put	Currency Future	8115	8319	8115	8319	0.00
16/10/2009	£ / R On 14-December-09	8.45	Call	Currency Future	3696	3493	3696	3493	0.00
16/10/2009	£ / R On 14-December-09	8.45	Put	Currency Future	2	2	2	2	0.00
16/10/2009	£ / R On 14-December-09	16.45	Call	Currency Future	6	4	6	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
16/10/2009	£ / R On 14-December-09	16.45	Put	Currency Future	4311	4514	4311	4514	0.00
16/10/2009	£ / R On 14-December-09	18.45	Call	Currency Future	2	1	2	1	0.00
16/10/2009	£ / R On 14-December-09	18.45	Put	Currency Future	6307	6511	6307	6511	0.00
16/10/2009	£ / R On 14-December-09	20.45	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	20.45	Put	Currency Future	8306	8510	8306	8510	0.00
16/10/2009	£ / R On 14-June-10	8.85	Call	Currency Future	3730	3522	3730	3522	0.00
16/10/2009	£ / R On 14-June-10	8.85	Put	Currency Future	27	27	27	27	0.00
16/10/2009	£ / R On 14-June-10	14.85	Call	Currency Future	226	187	226	187	0.00
16/10/2009	£ / R On 14-June-10	14.85	Put	Currency Future	2523	2692	2523	2692	0.00
16/10/2009	£ / R On 14-June-10	16.85	Call	Currency Future	89	70	89	70	0.00
16/10/2009	£ / R On 14-June-10	16.85	Put	Currency Future	4386	4576	4386	4576	0.00
16/10/2009	£ / R On 14-June-10	18.85	Call	Currency Future	29	25	29	25	0.00
16/10/2009	£ / R On 14-June-10	18.85	Put	Currency Future	6326	6530	6326	6530	0.00
16/10/2009	£ / R On 14-June-10	20.85	Call	Currency Future	16	13	16	13	0.00
16/10/2009	£ / R On 14-June-10	20.85	Put	Currency Future	8313	8518	8313	8518	0.00
16/10/2009	£ / R On 15-March-10	8.65	Call	Currency Future	3710	3505	3710	3505	0.00
16/10/2009	£ / R On 15-March-10	8.65	Put	Currency Future	11	12	11	12	0.00
16/10/2009	£ / R On 15-March-10	18.65	Call	Currency Future	15	12	15	12	0.00
16/10/2009	£ / R On 15-March-10	18.65	Put	Currency Future	6316	6519	6316	6519	0.00
16/10/2009	£ / R On 15-March-10	20.65	Call	Currency Future	7	5	7	5	0.00
16/10/2009	£ / R On 15-March-10	20.65	Put	Currency Future	8308	8512	8308	8512	0.00
16/10/2009	£ / R On 14-December-09	8.20	Call	Currency Future	3946	3742	3946	3742	0.00
16/10/2009	£ / R On 14-December-09	8.20	Put	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	16.20	Call	Currency Future	7	5	7	5	0.00
16/10/2009	£ / R On 14-December-09	16.20	Put	Currency Future	4063	4265	4063	4265	0.00
16/10/2009	£ / R On 14-December-09	18.20	Call	Currency Future	2	1	2	1	0.00
16/10/2009	£ / R On 14-December-09	18.20	Put	Currency Future	6057	6261	6057	6261	0.00
16/10/2009	£ / R On 14-December-09	20.20	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	20.20	Put	Currency Future	8056	8260	8056	8260	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 14-December-09	7.95	Call	Currency Future	4195	3992	4195	3992	0.00
16/10/2009	£ / R On 14-December-09	7.95	Put	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	15.95	Call	Currency Future	8	7	8	7	0.00
16/10/2009	£ / R On 14-December-09	15.95	Put	Currency Future	3814	4016	3814	4016	0.00
16/10/2009	£ / R On 14-December-09	17.95	Call	Currency Future	2	2	2	2	0.00
16/10/2009	£ / R On 14-December-09	17.95	Put	Currency Future	5807	6011	5807	6011	0.00
16/10/2009	£ / R On 14-December-09	19.95	Call	Currency Future	1	1	1	1	0.00
16/10/2009	£ / R On 14-December-09	19.95	Put	Currency Future	7806	8010	7806	8010	0.00
16/10/2009	£ / R On 14-June-10	8.25	Call	Currency Future	4316	4111	4316	4111	0.00
16/10/2009	£ / R On 14-June-10	8.25	Put	Currency Future	13	16	13	16	0.00
16/10/2009	£ / R On 15-March-10	8.05	Call	Currency Future	4303	4098	4303	4098	0.00
16/10/2009	£ / R On 15-March-10	8.05	Put	Currency Future	4	6	4	6	0.00
16/10/2009	£ / R On 14-December-09	7.65	Call	Currency Future	4495	4291	4495	4291	0.00
16/10/2009	£ / R On 14-December-09	7.65	Put	Currency Future	0	0	0	0	0.00
16/10/2009	£ / R On 14-June-10	8.05	Call	Currency Future	4512	4306	4512	4306	0.00
16/10/2009	£ / R On 14-June-10	8.05	Put	Currency Future	9	11	9	11	0.00
16/10/2009	£ / R On 15-March-10	7.85	Call	Currency Future	4502	4296	4502	4296	0.00
16/10/2009	£ / R On 15-March-10	7.85	Put	Currency Future	3	4	3	4	0.00
16/10/2009	£ / R On 14-December-09	7.80	Call	Currency Future	4345	4141	4345	4141	0.00
16/10/2009	£ / R On 14-December-09	7.80	Put	Currency Future	0	1	0	1	0.00
16/10/2009	£ / R On 14-December-09	8.80	Call	Currency Future	3347	3144	3347	3144	0.00
16/10/2009	£ / R On 14-December-09	8.80	Put	Currency Future	3	3	3	3	0.00
16/10/2009	£ / R On 14-June-10	8.20	Call	Currency Future	4365	4159	4365	4159	0.00
16/10/2009	£ / R On 14-June-10	8.20	Put	Currency Future	12	15	12	15	0.00
16/10/2009	£ / R On 14-June-10	9.20	Call	Currency Future	3386	3179	3386	3179	0.00
16/10/2009	£ / R On 14-June-10	9.20	Put	Currency Future	33	35	33	35	0.00
16/10/2009	£ / R On 15-March-10	8.00	Call	Currency Future	4353	4148	4353	4148	0.00
16/10/2009	£ / R On 15-March-10	8.00	Put	Currency Future	4	5	4	5	0.00
16/10/2009	£ / R On 15-March-10	9.00	Call	Currency Future	3365	3161	3365	3161	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	£ / R On 15-March-10	9.00	Put	Currency Future	16	18	16	18	0.00
16/10/2009	£ / R On 14-December-09	7.75	Call	Currency Future	4395	4191	4395	4191	0.00
16/10/2009	£ / R On 14-December-09	7.75	Put	Currency Future	0	1	0	1	0.00
16/10/2009	£ / R On 14-December-09	8.75	Call	Currency Future	3397	3194	3397	3194	0.00
16/10/2009	£ / R On 14-December-09	8.75	Put	Currency Future	3	3	3	3	0.00
16/10/2009	£ / R On 15-March-10	7.95	Call	Currency Future	4402	4197	4402	4197	0.00
16/10/2009	£ / R On 15-March-10	7.95	Put	Currency Future	3	5	3	5	0.00
16/10/2009	€ / R On 15-March-10			Currency Future	11.2400	11.1541	11.2352	11.1541	3002.00
16/10/2009	€ / R On 14-June-10			Currency Future	11.4200	11.3347	11.4153	11.3347	808.00
16/10/2009	€ / R On 14-December-09			Currency Future	11.0500	10.9723	11.0527	10.9723	34676.00
16/10/2009	€ / R On 15-March-10	11.15	Call	Currency Future	509	466	509	466	0.00
16/10/2009	€ / R On 15-March-10	11.15	Put	Currency Future	423	462	423	462	0.00
16/10/2009	€ / R On 14-June-10	11.35	Call	Currency Future	642	604	642	604	0.00
16/10/2009	€ / R On 14-June-10	11.35	Put	Currency Future	577	619	577	619	0.00
16/10/2009	€ / R On 14-December-09	10.95	Call	Currency Future	331	288	331	288	0.00
16/10/2009	€ / R On 14-December-09	10.95	Put	Currency Future	229	265	229	265	0.00
16/10/2009	€ / R On 15-March-10	11.20	Call	Currency Future	485	447	485	447	0.00
16/10/2009	€ / R On 15-March-10	11.20	Put	Currency Future	450	493	450	493	0.00
16/10/2009	€ / R On 14-June-10	11.40	Call	Currency Future	620	586	620	586	0.00
16/10/2009	€ / R On 14-June-10	11.40	Put	Currency Future	605	651	605	651	0.00
16/10/2009	€ / R On 14-December-09	11.05	Call	Currency Future	280	247	280	247	0.00
16/10/2009	€ / R On 14-December-09	11.05	Put	Currency Future	277	325	277	325	0.00
16/10/2009	€ / R On 15-March-10	11.10	Call	Currency Future	533	490	533	490	0.00
16/10/2009	€ / R On 15-March-10	11.10	Put	Currency Future	398	435	398	435	0.00
16/10/2009	€ / R On 14-June-10	11.30	Call	Currency Future	665	626	665	626	0.00
16/10/2009	€ / R On 14-June-10	11.30	Put	Currency Future	549	591	549	591	0.00
16/10/2009	€ / R On 14-December-09	11.00	Call	Currency Future	305	267	305	267	0.00
16/10/2009	€ / R On 14-December-09	11.00	Put	Currency Future	252	294	252	294	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 15-March-10	11.30	Call	Currency Future	443	411	443	411	0.00
16/10/2009	€ / R On 15-March-10	11.30	Put	Currency Future	508	557	508	557	0.00
16/10/2009	€ / R On 14-June-10	11.45	Call	Currency Future	601	568	601	568	0.00
16/10/2009	€ / R On 14-June-10	11.45	Put	Currency Future	636	683	636	683	0.00
16/10/2009	€ / R On 14-December-09	11.10	Call	Currency Future	260	229	260	229	0.00
16/10/2009	€ / R On 14-December-09	11.10	Put	Currency Future	307	357	307	357	0.00
16/10/2009	€ / R On 15-March-10	11.25	Call	Currency Future	462	429	462	429	0.00
16/10/2009	€ / R On 15-March-10	11.25	Put	Currency Future	477	525	477	525	0.00
16/10/2009	€ / R On 15-March-10	11.40	Call	Currency Future	408	378	408	378	0.00
16/10/2009	€ / R On 15-March-10	11.40	Put	Currency Future	573	624	573	624	0.00
16/10/2009	€ / R On 14-June-10	11.60	Call	Currency Future	548	517	548	517	0.00
16/10/2009	€ / R On 14-June-10	11.60	Put	Currency Future	733	783	733	783	0.00
16/10/2009	€ / R On 14-December-09	11.20	Call	Currency Future	224	196	224	196	0.00
16/10/2009	€ / R On 14-December-09	11.20	Put	Currency Future	371	424	371	424	0.00
16/10/2009	€ / R On 15-March-10	11.50	Call	Currency Future	376	348	376	348	24.00
16/10/2009	€ / R On 15-March-10	11.50	Put	Currency Future	641	694	641	694	0.00
16/10/2009	€ / R On 14-June-10	11.70	Call	Currency Future	516	487	516	487	0.00
16/10/2009	€ / R On 14-June-10	11.70	Put	Currency Future	800	852	800	852	0.00
16/10/2009	€ / R On 14-December-09	11.30	Call	Currency Future	193	168	193	168	0.00
16/10/2009	€ / R On 14-December-09	11.30	Put	Currency Future	440	496	440	496	0.00
16/10/2009	€ / R On 14-December-09	11.35	Call	Currency Future	179	156	179	156	0.00
16/10/2009	€ / R On 14-December-09	11.35	Put	Currency Future	476	533	476	533	0.00
16/10/2009	€ / R On 14-June-10	11.55	Call	Currency Future	565	534	565	534	0.00
16/10/2009	€ / R On 14-June-10	11.55	Put	Currency Future	700	749	700	749	0.00
16/10/2009	€ / R On 15-March-10	11.35	Call	Currency Future	425	394	425	394	0.00
16/10/2009	€ / R On 15-March-10	11.35	Put	Currency Future	540	590	540	590	0.00
16/10/2009	€ / R On 14-December-09	11.15	Call	Currency Future	241	212	241	212	0.00
16/10/2009	€ / R On 14-December-09	11.15	Put	Currency Future	339	390	339	390	0.00
16/10/2009	€ / R On 14-June-10	11.50	Call	Currency Future	583	550	583	550	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 14-June-10	11.50	Put	Currency Future	667	716	667	716	0.00
16/10/2009	€ / R On 14-June-10	11.90	Call	Currency Future	457	432	457	432	0.00
16/10/2009	€ / R On 14-June-10	11.90	Put	Currency Future	942	997	942	997	0.00
16/10/2009	€ / R On 14-December-09	11.25	Call	Currency Future	208	182	208	182	0.00
16/10/2009	€ / R On 14-December-09	11.25	Put	Currency Future	405	459	405	459	0.00
16/10/2009	€ / R On 14-December-09	12.20	Call	Currency Future	53	44	53	44	13679.00
16/10/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1200	1272	1200	1272	0.00
16/10/2009	€ / R On 14-December-09	14.60	Call	Currency Future	2	2	2	2	12744.00
16/10/2009	€ / R On 14-December-09	14.60	Put	Currency Future	3549	3629	3549	3629	0.00
16/10/2009	€ / R On 15-March-10	11.45	Call	Currency Future	392	363	392	363	0.00
16/10/2009	€ / R On 15-March-10	11.45	Put	Currency Future	606	659	606	659	0.00
16/10/2009	€ / R On 15-March-10	11.55	Call	Currency Future	361	334	361	334	0.00
16/10/2009	€ / R On 15-March-10	11.55	Put	Currency Future	676	730	676	730	0.00
16/10/2009	€ / R On 14-December-09	11.40	Call	Currency Future	166	144	166	144	0.00
16/10/2009	€ / R On 14-December-09	11.40	Put	Currency Future	513	572	513	572	0.00
16/10/2009	€ / R On 15-March-10	11.60	Call	Currency Future	347	321	347	321	0.00
16/10/2009	€ / R On 15-March-10	11.60	Put	Currency Future	711	767	711	767	0.00
16/10/2009	€ / R On 14-December-09	12.50	Call	Currency Future	36	30	36	30	80.00
16/10/2009	€ / R On 14-December-09	12.50	Put	Currency Future	1484	1558	1484	1558	0.00
16/10/2009	€ / R On 15-March-10	11.70	Call	Currency Future	320	296	320	296	0.00
16/10/2009	€ / R On 15-March-10	11.70	Put	Currency Future	785	842	785	842	0.00
16/10/2009	€ / R On 14-December-09	11.50	Call	Currency Future	143	124	143	124	0.00
16/10/2009	€ / R On 14-December-09	11.50	Put	Currency Future	590	651	590	651	0.00
16/10/2009	€ / R On 15-March-10	11.85	Call	Currency Future	284	263	284	263	0.00
16/10/2009	€ / R On 15-March-10	11.85	Put	Currency Future	899	959	899	959	0.00
16/10/2009	€ / R On 14-December-09	11.70	Call	Currency Future	106	91	106	91	0.00
16/10/2009	€ / R On 14-December-09	11.70	Put	Currency Future	754	819	754	819	0.00
16/10/2009	€ / R On 15-March-10	11.80	Call	Currency Future	295	274	295	274	0.00
16/10/2009	€ / R On 15-March-10	11.80	Put	Currency Future	860	920	860	920	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 14-December-09	11.60	Call	Currency Future	123	106	123	106	0.00
16/10/2009	€ / R On 14-December-09	11.60	Put	Currency Future	670	734	670	734	0.00
16/10/2009	€ / R On 15-March-10	11.90	Call	Currency Future	273	253	273	253	0.00
16/10/2009	€ / R On 15-March-10	11.90	Put	Currency Future	938	999	938	999	0.00
16/10/2009	€ / R On 15-March-10	11.95	Call	Currency Future	263	244	263	244	0.00
16/10/2009	€ / R On 15-March-10	11.95	Put	Currency Future	978	1040	978	1040	0.00
16/10/2009	€ / R On 14-December-09	11.75	Call	Currency Future	99	85	99	85	0.00
16/10/2009	€ / R On 14-December-09	11.75	Put	Currency Future	796	862	796	862	0.00
16/10/2009	€ / R On 15-March-10	12.00	Call	Currency Future	253	235	253	235	0.00
16/10/2009	€ / R On 15-March-10	12.00	Put	Currency Future	1018	1081	1018	1081	0.00
16/10/2009	€ / R On 14-December-09	11.80	Call	Currency Future	92	79	92	79	0.00
16/10/2009	€ / R On 14-December-09	11.80	Put	Currency Future	839	906	839	906	0.00
16/10/2009	€ / R On 14-December-09	11.65	Call	Currency Future	114	98	114	98	0.00
16/10/2009	€ / R On 14-December-09	11.65	Put	Currency Future	712	776	712	776	0.00
16/10/2009	€ / R On 15-March-10	12.10	Call	Currency Future	235	218	235	218	0.00
16/10/2009	€ / R On 15-March-10	12.10	Put	Currency Future	1100	1164	1100	1164	0.00
16/10/2009	€ / R On 14-December-09	11.90	Call	Currency Future	80	68	80	68	0.00
16/10/2009	€ / R On 14-December-09	11.90	Put	Currency Future	927	996	927	996	0.00
16/10/2009	€ / R On 15-March-10	12.60	Call	Currency Future	165	153	165	153	13636.00
16/10/2009	€ / R On 15-March-10	12.60	Put	Currency Future	1530	1599	1530	1599	0.00
16/10/2009	€ / R On 15-March-10	11.00	Call	Currency Future	585	539	585	539	13636.00
16/10/2009	€ / R On 15-March-10	11.00	Put	Currency Future	349	385	349	385	0.00
16/10/2009	€ / R On 14-December-09	11.45	Call	Currency Future	154	134	154	134	0.00
16/10/2009	€ / R On 14-December-09	11.45	Put	Currency Future	551	611	551	611	0.00
16/10/2009	€ / R On 15-March-10	12.05	Call	Currency Future	244	226	244	226	0.00
16/10/2009	€ / R On 15-March-10	12.05	Put	Currency Future	1058	1122	1058	1122	0.00
16/10/2009	€ / R On 14-December-09	11.85	Call	Currency Future	86	73	86	73	0.00
16/10/2009	€ / R On 14-December-09	11.85	Put	Currency Future	883	951	883	951	0.00
16/10/2009	€ / R On 15-March-10	11.70	Call	Currency Future	320	296	320	296	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 15-March-10	11.70	Put	Currency Future	785	842	785	842	0.00
16/10/2009	€ / R On 14-December-09	11.55	Call	Currency Future	133	115	133	115	0.00
16/10/2009	€ / R On 14-December-09	11.55	Put	Currency Future	630	692	630	692	0.00
16/10/2009	€ / R On 15-March-10	11.75	Call	Currency Future	307	285	307	285	0.00
16/10/2009	€ / R On 15-March-10	11.75	Put	Currency Future	822	881	822	881	0.00
16/10/2009	€ / R On 15-March-10	12.15	Call	Currency Future	226	210	226	210	0.00
16/10/2009	€ / R On 15-March-10	12.15	Put	Currency Future	1141	1206	1141	1206	0.00
16/10/2009	€ / R On 14-December-09	12.00	Call	Currency Future	69	59	69	59	0.00
16/10/2009	€ / R On 14-December-09	12.00	Put	Currency Future	1017	1087	1017	1087	0.00
16/10/2009	€ / R On 15-March-10	12.20	Call	Currency Future	218	202	218	202	0.00
16/10/2009	€ / R On 15-March-10	12.20	Put	Currency Future	1183	1248	1183	1248	0.00
16/10/2009	€ / R On 14-December-09	12.05	Call	Currency Future	65	55	65	55	0.00
16/10/2009	€ / R On 14-December-09	12.05	Put	Currency Future	1062	1132	1062	1132	0.00
16/10/2009	€ / R On 15-March-10	12.25	Call	Currency Future	210	195	210	195	0.00
16/10/2009	€ / R On 15-March-10	12.25	Put	Currency Future	1225	1291	1225	1291	0.00
16/10/2009	€ / R On 14-December-09	12.10	Call	Currency Future	61	51	61	51	0.00
16/10/2009	€ / R On 14-December-09	12.10	Put	Currency Future	1108	1179	1108	1179	0.00
16/10/2009	€ / R On 14-December-09	11.95	Call	Currency Future	74	63	74	63	0.00
16/10/2009	€ / R On 14-December-09	11.95	Put	Currency Future	972	1041	972	1041	0.00
16/10/2009	€ / R On 14-December-09	12.15	Call	Currency Future	57	48	57	48	0.00
16/10/2009	€ / R On 14-December-09	12.15	Put	Currency Future	1154	1225	1154	1225	0.00
16/10/2009	€ / R On 14-December-09	12.25	Call	Currency Future	50	42	50	42	0.00
16/10/2009	€ / R On 14-December-09	12.25	Put	Currency Future	1247	1319	1247	1319	0.00
16/10/2009	€ / R On 14-December-09	12.55	Call	Currency Future	34	28	34	28	0.00
16/10/2009	€ / R On 14-December-09	12.55	Put	Currency Future	1531	1606	1531	1606	0.00
16/10/2009	€ / R On 14-December-09	12.45	Call	Currency Future	39	32	39	32	0.00
16/10/2009	€ / R On 14-December-09	12.45	Put	Currency Future	1436	1510	1436	1510	0.00
16/10/2009	€ / R On 14-December-09	12.40	Call	Currency Future	41	34	41	34	0.00
16/10/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1388	1462	1388	1462	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 14-December-09	12.65	Call	Currency Future	30	25	30	25	0.00
16/10/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1628	1702	1628	1702	0.00
16/10/2009	€ / R On 14-December-09	12.70	Call	Currency Future	29	23	29	23	0.00
16/10/2009	€ / R On 14-December-09	12.70	Put	Currency Future	1676	1751	1676	1751	0.00
16/10/2009	€ / R On 14-December-09	12.75	Call	Currency Future	27	22	27	22	0.00
16/10/2009	€ / R On 14-December-09	12.75	Put	Currency Future	1724	1800	1724	1800	0.00
16/10/2009	€ / R On 14-December-09	12.80	Call	Currency Future	26	21	26	21	0.00
16/10/2009	€ / R On 14-December-09	12.80	Put	Currency Future	1773	1848	1773	1848	0.00
16/10/2009	€ / R On 14-December-09	13.00	Call	Currency Future	21	16	21	16	0.00
16/10/2009	€ / R On 14-December-09	13.00	Put	Currency Future	1968	2044	1968	2044	0.00
16/10/2009	€ / R On 14-December-09	13.20	Call	Currency Future	16	12	16	12	0.00
16/10/2009	€ / R On 14-December-09	13.20	Put	Currency Future	2163	2240	2163	2240	0.00
16/10/2009	€ / R On 14-December-09	13.40	Call	Currency Future	11	9	11	9	0.00
16/10/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2359	2436	2359	2436	0.00
16/10/2009	€ / R On 14-December-09	13.30	Call	Currency Future	13	10	13	10	0.00
16/10/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2261	2338	2261	2338	0.00
16/10/2009	€ / R On 14-December-09	13.35	Call	Currency Future	12	9	12	9	0.00
16/10/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2310	2387	2310	2387	0.00
16/10/2009	€ / R On 14-December-09	13.35	Call	Currency Future	12	9	12	9	0.00
16/10/2009	€ / R On 14-December-09	13.35	Put	Currency Future	2310	2387	2310	2387	0.00
16/10/2009	€ / R On 14-December-09	13.65	Call	Currency Future	8	6	8	6	0.00
16/10/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2605	2684	2605	2684	0.00
16/10/2009	€ / R On 14-December-09	13.70	Call	Currency Future	7	6	7	6	0.00
16/10/2009	€ / R On 14-December-09	13.70	Put	Currency Future	2655	2733	2655	2733	0.00
16/10/2009	€ / R On 14-December-09	13.60	Call	Currency Future	9	7	9	7	0.00
16/10/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2556	2634	2556	2634	0.00
16/10/2009	€ / R On 14-December-09	13.55	Call	Currency Future	9	7	9	7	0.00
16/10/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2506	2585	2506	2585	0.00
16/10/2009	€ / R On 14-December-09	13.50	Call	Currency Future	10	8	10	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
16/10/2009	€ / R On 14-December-09	13.50	Put	Currency Future	2457	2535	2457	2535	0.00
16/10/2009	€ / R On 14-December-09	13.55	Call	Currency Future	9	7	9	7	0.00
16/10/2009	€ / R On 14-December-09	13.55	Put	Currency Future	2506	2585	2506	2585	0.00
16/10/2009	€ / R On 14-December-09	13.45	Call	Currency Future	11	8	11	8	0.00
16/10/2009	€ / R On 14-December-09	13.45	Put	Currency Future	2408	2486	2408	2486	0.00
16/10/2009	€ / R On 14-December-09	13.85	Call	Currency Future	6	5	6	5	0.00
16/10/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2803	2882	2803	2882	0.00
16/10/2009	€ / R On 14-December-09	13.25	Call	Currency Future	14	11	14	11	0.00
16/10/2009	€ / R On 14-December-09	13.25	Put	Currency Future	2212	2289	2212	2289	0.00
16/10/2009	€ / R On 14-December-09	14.85	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	14.85	Put	Currency Future	3799	3879	3799	3879	0.00
16/10/2009	€ / R On 14-December-09	13.75	Call	Currency Future	7	5	7	5	0.00
16/10/2009	€ / R On 14-December-09	13.75	Put	Currency Future	2704	2783	2704	2783	0.00
16/10/2009	€ / R On 14-December-09	13.95	Call	Currency Future	5	4	5	4	0.00
16/10/2009	€ / R On 14-December-09	13.95	Put	Currency Future	2902	2982	2902	2982	0.00
16/10/2009	€ / R On 14-December-09	14.05	Call	Currency Future	4	3	4	3	0.00
16/10/2009	€ / R On 14-December-09	14.05	Put	Currency Future	3002	3081	3002	3081	0.00
16/10/2009	€ / R On 14-December-09	14.15	Call	Currency Future	4	3	4	3	0.00
16/10/2009	€ / R On 14-December-09	14.15	Put	Currency Future	3101	3181	3101	3181	0.00
16/10/2009	€ / R On 14-December-09	14.25	Call	Currency Future	3	3	3	3	0.00
16/10/2009	€ / R On 14-December-09	14.25	Put	Currency Future	3201	3280	3201	3280	0.00
16/10/2009	€ / R On 14-December-09	13.30	Call	Currency Future	13	10	13	10	0.00
16/10/2009	€ / R On 14-December-09	13.30	Put	Currency Future	2261	2338	2261	2338	0.00
16/10/2009	€ / R On 14-December-09	13.40	Call	Currency Future	11	9	11	9	0.00
16/10/2009	€ / R On 14-December-09	13.40	Put	Currency Future	2359	2436	2359	2436	0.00
16/10/2009	€ / R On 14-December-09	13.80	Call	Currency Future	6	5	6	5	0.00
16/10/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2754	2833	2754	2833	0.00
16/10/2009	€ / R On 14-December-09	13.90	Call	Currency Future	5	4	5	4	0.00
16/10/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2853	2932	2853	2932	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 14-December-09	14.00	Call	Currency Future	5	4	5	4	0.00
16/10/2009	€ / R On 14-December-09	14.00	Put	Currency Future	2952	3031	2952	3031	0.00
16/10/2009	€ / R On 14-December-09	13.05	Call	Currency Future	20	15	20	15	0.00
16/10/2009	€ / R On 14-December-09	13.05	Put	Currency Future	2017	2093	2017	2093	0.00
16/10/2009	€ / R On 14-December-09	13.15	Call	Currency Future	17	13	17	13	0.00
16/10/2009	€ / R On 14-December-09	13.15	Put	Currency Future	2114	2190	2114	2190	0.00
16/10/2009	€ / R On 14-December-09	13.65	Call	Currency Future	8	6	8	6	0.00
16/10/2009	€ / R On 14-December-09	13.65	Put	Currency Future	2605	2684	2605	2684	0.00
16/10/2009	€ / R On 14-December-09	13.15	Call	Currency Future	17	13	17	13	0.00
16/10/2009	€ / R On 14-December-09	13.15	Put	Currency Future	2114	2190	2114	2190	0.00
16/10/2009	€ / R On 14-December-09	13.85	Call	Currency Future	6	5	6	5	0.00
16/10/2009	€ / R On 14-December-09	13.85	Put	Currency Future	2803	2882	2803	2882	0.00
16/10/2009	€ / R On 14-December-09	13.10	Call	Currency Future	18	14	18	14	0.00
16/10/2009	€ / R On 14-December-09	13.10	Put	Currency Future	2065	2141	2065	2141	0.00
16/10/2009	€ / R On 14-December-09	13.80	Call	Currency Future	6	5	6	5	0.00
16/10/2009	€ / R On 14-December-09	13.80	Put	Currency Future	2754	2833	2754	2833	0.00
16/10/2009	€ / R On 14-December-09	13.90	Call	Currency Future	5	4	5	4	0.00
16/10/2009	€ / R On 14-December-09	13.90	Put	Currency Future	2853	2932	2853	2932	0.00
16/10/2009	€ / R On 14-December-09	14.10	Call	Currency Future	4	3	4	3	0.00
16/10/2009	€ / R On 14-December-09	14.10	Put	Currency Future	3051	3131	3051	3131	0.00
16/10/2009	€ / R On 14-December-09	14.05	Call	Currency Future	4	3	4	3	0.00
16/10/2009	€ / R On 14-December-09	14.05	Put	Currency Future	3002	3081	3002	3081	0.00
16/10/2009	€ / R On 14-December-09	12.95	Call	Currency Future	22	17	22	17	0.00
16/10/2009	€ / R On 14-December-09	12.95	Put	Currency Future	1919	1995	1919	1995	0.00
16/10/2009	€ / R On 14-December-09	12.90	Call	Currency Future	23	18	23	18	0.00
16/10/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1870	1946	1870	1946	0.00
16/10/2009	€ / R On 14-December-09	13.10	Call	Currency Future	18	14	18	14	0.00
16/10/2009	€ / R On 14-December-09	13.10	Put	Currency Future	2065	2141	2065	2141	0.00
16/10/2009	€ / R On 14-December-09	13.60	Call	Currency Future	9	7	9	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
16/10/2009	€ / R On 14-December-09	13.60	Put	Currency Future	2556	2634	2556	2634	0.00
16/10/2009	€ / R On 14-December-09	12.90	Call	Currency Future	23	18	23	18	0.00
16/10/2009	€ / R On 14-December-09	12.90	Put	Currency Future	1870	1946	1870	1946	0.00
16/10/2009	€ / R On 14-December-09	12.85	Call	Currency Future	24	19	24	19	0.00
16/10/2009	€ / R On 14-December-09	12.85	Put	Currency Future	1821	1897	1821	1897	0.00
16/10/2009	€ / R On 14-December-09	13.05	Call	Currency Future	20	15	20	15	0.00
16/10/2009	€ / R On 14-December-09	13.05	Put	Currency Future	2017	2093	2017	2093	0.00
16/10/2009	€ / R On 14-December-09	12.60	Call	Currency Future	32	26	32	26	0.00
16/10/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1579	1654	1579	1654	0.00
16/10/2009	€ / R On 14-December-09	12.35	Call	Currency Future	44	36	44	36	0.00
16/10/2009	€ / R On 14-December-09	12.35	Put	Currency Future	1341	1414	1341	1414	0.00
16/10/2009	€ / R On 14-December-09	12.65	Call	Currency Future	30	25	30	25	0.00
16/10/2009	€ / R On 14-December-09	12.65	Put	Currency Future	1628	1702	1628	1702	0.00
16/10/2009	€ / R On 14-December-09	12.30	Call	Currency Future	47	39	47	39	0.00
16/10/2009	€ / R On 14-December-09	12.30	Put	Currency Future	1294	1367	1294	1367	0.00
16/10/2009	€ / R On 14-December-09	12.40	Call	Currency Future	41	34	41	34	0.00
16/10/2009	€ / R On 14-December-09	12.40	Put	Currency Future	1388	1462	1388	1462	0.00
16/10/2009	€ / R On 14-December-09	12.60	Call	Currency Future	32	26	32	26	0.00
16/10/2009	€ / R On 14-December-09	12.60	Put	Currency Future	1579	1654	1579	1654	0.00
16/10/2009	€ / R On 14-December-09	10.65	Call	Currency Future	519	463	519	463	0.00
16/10/2009	€ / R On 14-December-09	10.65	Put	Currency Future	117	141	117	141	0.00
16/10/2009	€ / R On 14-December-09	14.65	Call	Currency Future	2	2	2	2	0.00
16/10/2009	€ / R On 14-December-09	14.65	Put	Currency Future	3599	3679	3599	3679	0.00
16/10/2009	€ / R On 14-December-09	10.45	Call	Currency Future	671	608	671	608	0.00
16/10/2009	€ / R On 14-December-09	10.45	Put	Currency Future	68	85	68	85	0.00
16/10/2009	€ / R On 14-December-09	14.75	Call	Currency Future	2	1	2	1	0.00
16/10/2009	€ / R On 14-December-09	14.75	Put	Currency Future	3699	3779	3699	3779	0.00
16/10/2009	€ / R On 14-December-09	9.55	Call	Currency Future	1510	1430	1510	1430	0.00
16/10/2009	€ / R On 14-December-09	9.55	Put	Currency Future	7	8	7	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 14-December-09	15.55	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	15.55	Put	Currency Future	4498	4578	4498	4578	0.00
16/10/2009	€ / R On 14-December-09	17.05	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	17.05	Put	Currency Future	5998	6078	5998	6078	0.00
16/10/2009	€ / R On 14-December-09	18.55	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	18.55	Put	Currency Future	7497	7578	7497	7578	0.00
16/10/2009	€ / R On 14-December-09	9.25	Call	Currency Future	1807	1727	1807	1727	0.00
16/10/2009	€ / R On 14-December-09	9.25	Put	Currency Future	4	5	4	5	0.00
16/10/2009	€ / R On 14-December-09	10.75	Call	Currency Future	451	399	451	399	0.00
16/10/2009	€ / R On 14-December-09	10.75	Put	Currency Future	149	177	149	177	0.00
16/10/2009	€ / R On 14-December-09	15.25	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	15.25	Put	Currency Future	4198	4278	4198	4278	0.00
16/10/2009	€ / R On 14-December-09	16.75	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	16.75	Put	Currency Future	5698	5778	5698	5778	0.00
16/10/2009	€ / R On 14-December-09	18.25	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	18.25	Put	Currency Future	7197	7278	7197	7278	0.00
16/10/2009	€ / R On 14-December-09	12.20	Call	Currency Future	53	44	53	44	0.00
16/10/2009	€ / R On 14-December-09	12.20	Put	Currency Future	1200	1272	1200	1272	0.00
16/10/2009	€ / R On 14-December-09	9.10	Call	Currency Future	1956	1876	1956	1876	0.00
16/10/2009	€ / R On 14-December-09	9.10	Put	Currency Future	3	4	3	4	0.00
16/10/2009	€ / R On 14-December-09	10.60	Call	Currency Future	555	498	555	498	0.00
16/10/2009	€ / R On 14-December-09	10.60	Put	Currency Future	103	125	103	125	0.00
16/10/2009	€ / R On 14-December-09	15.10	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	15.10	Put	Currency Future	4048	4129	4048	4129	0.00
16/10/2009	€ / R On 14-December-09	16.60	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	16.60	Put	Currency Future	5548	5628	5548	5628	0.00
16/10/2009	€ / R On 14-December-09	18.10	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	18.10	Put	Currency Future	7048	7128	7048	7128	0.00
16/10/2009	€ / R On 14-December-09	7.80	Call	Currency Future	3253	3173	3253	3173	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 14-December-09	7.80	Put	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	8.80	Call	Currency Future	2255	2174	2255	2174	0.00
16/10/2009	€ / R On 14-December-09	8.80	Put	Currency Future	2	2	2	2	0.00
16/10/2009	€ / R On 14-December-09	9.80	Call	Currency Future	1264	1185	1264	1185	0.00
16/10/2009	€ / R On 14-December-09	9.80	Put	Currency Future	11	13	11	13	0.00
16/10/2009	€ / R On 14-December-09	10.80	Call	Currency Future	419	369	419	369	0.00
16/10/2009	€ / R On 14-December-09	10.80	Put	Currency Future	166	197	166	197	0.00
16/10/2009	€ / R On 14-December-09	14.80	Call	Currency Future	2	1	2	1	0.00
16/10/2009	€ / R On 14-December-09	14.80	Put	Currency Future	3749	3829	3749	3829	0.00
16/10/2009	€ / R On 14-December-09	15.80	Call	Currency Future	1	0	1	0	0.00
16/10/2009	€ / R On 14-December-09	15.80	Put	Currency Future	4748	4828	4748	4828	0.00
16/10/2009	€ / R On 14-December-09	7.70	Call	Currency Future	3353	3272	3353	3272	0.00
16/10/2009	€ / R On 14-December-09	7.70	Put	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	8.70	Call	Currency Future	2354	2274	2354	2274	0.00
16/10/2009	€ / R On 14-December-09	8.70	Put	Currency Future	2	2	2	2	0.00
16/10/2009	€ / R On 14-December-09	9.70	Call	Currency Future	1362	1283	1362	1283	0.00
16/10/2009	€ / R On 14-December-09	9.70	Put	Currency Future	9	11	9	11	0.00
16/10/2009	€ / R On 14-December-09	10.70	Call	Currency Future	485	431	485	431	0.00
16/10/2009	€ / R On 14-December-09	10.70	Put	Currency Future	132	158	132	158	0.00
16/10/2009	€ / R On 14-December-09	14.70	Call	Currency Future	2	1	2	1	0.00
16/10/2009	€ / R On 14-December-09	14.70	Put	Currency Future	3649	3729	3649	3729	0.00
16/10/2009	€ / R On 14-December-09	15.70	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	15.70	Put	Currency Future	4648	4728	4648	4728	0.00
16/10/2009	€ / R On 14-December-09	7.65	Call	Currency Future	3403	3322	3403	3322	0.00
16/10/2009	€ / R On 14-December-09	7.65	Put	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	8.65	Call	Currency Future	2404	2324	2404	2324	0.00
16/10/2009	€ / R On 14-December-09	8.65	Put	Currency Future	2	2	2	2	0.00
16/10/2009	€ / R On 14-December-09	9.65	Call	Currency Future	1411	1332	1411	1332	0.00
16/10/2009	€ / R On 14-December-09	9.65	Put	Currency Future	9	10	9	10	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 14-December-09	15.65	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	15.65	Put	Currency Future	4598	4678	4598	4678	0.00
16/10/2009	€ / R On 14-December-09	7.90	Call	Currency Future	3153	3073	3153	3073	0.00
16/10/2009	€ / R On 14-December-09	7.90	Put	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	8.90	Call	Currency Future	2155	2075	2155	2075	0.00
16/10/2009	€ / R On 14-December-09	8.90	Put	Currency Future	2	3	2	3	0.00
16/10/2009	€ / R On 14-December-09	9.90	Call	Currency Future	1166	1088	1166	1088	0.00
16/10/2009	€ / R On 14-December-09	9.90	Put	Currency Future	14	16	14	16	0.00
16/10/2009	€ / R On 14-December-09	10.90	Call	Currency Future	359	313	359	313	0.00
16/10/2009	€ / R On 14-December-09	10.90	Put	Currency Future	207	241	207	241	0.00
16/10/2009	€ / R On 14-December-09	14.90	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	14.90	Put	Currency Future	3849	3929	3849	3929	0.00
16/10/2009	€ / R On 14-December-09	15.90	Call	Currency Future	1	0	1	0	0.00
16/10/2009	€ / R On 14-December-09	15.90	Put	Currency Future	4848	4928	4848	4928	0.00
16/10/2009	€ / R On 14-December-09	8.00	Call	Currency Future	3053	2973	3053	2973	0.00
16/10/2009	€ / R On 14-December-09	8.00	Put	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	9.00	Call	Currency Future	2056	1975	2056	1975	0.00
16/10/2009	€ / R On 14-December-09	9.00	Put	Currency Future	3	3	3	3	0.00
16/10/2009	€ / R On 14-December-09	10.00	Call	Currency Future	1069	993	1069	993	0.00
16/10/2009	€ / R On 14-December-09	10.00	Put	Currency Future	16	21	16	21	0.00
16/10/2009	€ / R On 14-December-09	15.00	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	15.00	Put	Currency Future	3948	4029	3948	4029	0.00
16/10/2009	€ / R On 14-December-09	16.00	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	16.00	Put	Currency Future	4948	5028	4948	5028	0.00
16/10/2009	€ / R On 14-December-09	8.10	Call	Currency Future	2953	2873	2953	2873	0.00
16/10/2009	€ / R On 14-December-09	8.10	Put	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	10.10	Call	Currency Future	974	902	974	902	0.00
16/10/2009	€ / R On 14-December-09	10.10	Put	Currency Future	22	30	22	30	0.00
16/10/2009	€ / R On 14-December-09	16.10	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
16/10/2009	€ / R On 14-December-09	16.10	Put	Currency Future	5048	5128	5048	5128	0.00
16/10/2009	€ / R On 15-March-10	8.25	Call	Currency Future	2991	2911	2991	2911	0.00
16/10/2009	€ / R On 15-March-10	8.25	Put	Currency Future	6	7	6	7	0.00
16/10/2009	€ / R On 15-March-10	9.25	Call	Currency Future	2003	1925	2003	1925	0.00
16/10/2009	€ / R On 15-March-10	9.25	Put	Currency Future	18	21	18	21	0.00
16/10/2009	€ / R On 15-March-10	10.25	Call	Currency Future	1085	1022	1085	1022	0.00
16/10/2009	€ / R On 15-March-10	10.25	Put	Currency Future	100	118	100	118	0.00
16/10/2009	€ / R On 15-March-10	13.25	Call	Currency Future	110	102	110	102	0.00
16/10/2009	€ / R On 15-March-10	13.25	Put	Currency Future	2125	2198	2125	2198	0.00
16/10/2009	€ / R On 15-March-10	14.25	Call	Currency Future	59	55	59	55	0.00
16/10/2009	€ / R On 15-March-10	14.25	Put	Currency Future	3074	3151	3074	3151	0.00
16/10/2009	€ / R On 15-March-10	15.25	Call	Currency Future	35	31	35	31	0.00
16/10/2009	€ / R On 15-March-10	15.25	Put	Currency Future	4050	4127	4050	4127	0.00
16/10/2009	€ / R On 15-March-10	16.25	Call	Currency Future	12	11	12	11	0.00
16/10/2009	€ / R On 15-March-10	16.25	Put	Currency Future	5027	5107	5027	5107	0.00
16/10/2009	€ / R On 14-December-09	8.05	Call	Currency Future	3003	2923	3003	2923	0.00
16/10/2009	€ / R On 14-December-09	8.05	Put	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	9.05	Call	Currency Future	2006	1926	2006	1926	0.00
16/10/2009	€ / R On 14-December-09	9.05	Put	Currency Future	3	3	3	3	0.00
16/10/2009	€ / R On 14-December-09	10.05	Call	Currency Future	1021	947	1021	947	0.00
16/10/2009	€ / R On 14-December-09	10.05	Put	Currency Future	18	25	18	25	0.00
16/10/2009	€ / R On 14-December-09	15.05	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	15.05	Put	Currency Future	3998	4079	3998	4079	0.00
16/10/2009	€ / R On 14-December-09	16.05	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	16.05	Put	Currency Future	4998	5078	4998	5078	0.00
16/10/2009	€ / R On 15-March-10	8.20	Call	Currency Future	3041	2961	3041	2961	0.00
16/10/2009	€ / R On 15-March-10	8.20	Put	Currency Future	6	6	6	6	0.00
16/10/2009	€ / R On 15-March-10	9.20	Call	Currency Future	2052	1973	2052	1973	0.00
16/10/2009	€ / R On 15-March-10	9.20	Put	Currency Future	17	19	17	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 15-March-10	10.20	Call	Currency Future	1128	1061	1128	1061	0.00
16/10/2009	€ / R On 15-March-10	10.20	Put	Currency Future	92	106	92	106	0.00
16/10/2009	€ / R On 15-March-10	13.20	Call	Currency Future	113	105	113	105	0.00
16/10/2009	€ / R On 15-March-10	13.20	Put	Currency Future	2078	2151	2078	2151	0.00
16/10/2009	€ / R On 15-March-10	14.20	Call	Currency Future	61	56	61	56	0.00
16/10/2009	€ / R On 15-March-10	14.20	Put	Currency Future	3026	3102	3026	3102	0.00
16/10/2009	€ / R On 15-March-10	15.20	Call	Currency Future	36	33	36	33	0.00
16/10/2009	€ / R On 15-March-10	15.20	Put	Currency Future	4001	4079	4001	4079	0.00
16/10/2009	€ / R On 15-March-10	16.20	Call	Currency Future	13	11	13	11	0.00
16/10/2009	€ / R On 15-March-10	16.20	Put	Currency Future	4978	5057	4978	5057	0.00
16/10/2009	€ / R On 15-March-10	8.10	Call	Currency Future	3140	3060	3140	3060	0.00
16/10/2009	€ / R On 15-March-10	8.10	Put	Currency Future	5	6	5	6	0.00
16/10/2009	€ / R On 15-March-10	9.10	Call	Currency Future	2150	2071	2150	2071	0.00
16/10/2009	€ / R On 15-March-10	9.10	Put	Currency Future	15	17	15	17	0.00
16/10/2009	€ / R On 15-March-10	10.10	Call	Currency Future	1214	1143	1214	1143	0.00
16/10/2009	€ / R On 15-March-10	10.10	Put	Currency Future	79	89	79	89	0.00
16/10/2009	€ / R On 15-March-10	13.10	Call	Currency Future	120	112	120	112	0.00
16/10/2009	€ / R On 15-March-10	13.10	Put	Currency Future	1985	2058	1985	2058	0.00
16/10/2009	€ / R On 15-March-10	14.10	Call	Currency Future	64	60	64	60	0.00
16/10/2009	€ / R On 15-March-10	14.10	Put	Currency Future	2929	3006	2929	3006	0.00
16/10/2009	€ / R On 15-March-10	15.10	Call	Currency Future	38	35	38	35	0.00
16/10/2009	€ / R On 15-March-10	15.10	Put	Currency Future	3903	3981	3903	3981	0.00
16/10/2009	€ / R On 15-March-10	16.10	Call	Currency Future	15	13	15	13	0.00
16/10/2009	€ / R On 15-March-10	16.10	Put	Currency Future	4879	4959	4879	4959	0.00
16/10/2009	€ / R On 14-December-09	7.85	Call	Currency Future	3203	3123	3203	3123	0.00
16/10/2009	€ / R On 14-December-09	7.85	Put	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	8.85	Call	Currency Future	2205	2125	2205	2125	0.00
16/10/2009	€ / R On 14-December-09	8.85	Put	Currency Future	2	2	2	2	0.00
16/10/2009	€ / R On 14-December-09	9.85	Call	Currency Future	1215	1137	1215	1137	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 14-December-09	9.85	Put	Currency Future	12	14	12	14	0.00
16/10/2009	€ / R On 14-December-09	10.85	Call	Currency Future	388	340	388	340	0.00
16/10/2009	€ / R On 14-December-09	10.85	Put	Currency Future	186	218	186	218	0.00
16/10/2009	€ / R On 14-December-09	15.85	Call	Currency Future	1	0	1	0	0.00
16/10/2009	€ / R On 14-December-09	15.85	Put	Currency Future	4798	4878	4798	4878	0.00
16/10/2009	€ / R On 15-March-10	8.05	Call	Currency Future	3190	3109	3190	3109	0.00
16/10/2009	€ / R On 15-March-10	8.05	Put	Currency Future	5	5	5	5	0.00
16/10/2009	€ / R On 15-March-10	9.05	Call	Currency Future	2200	2120	2200	2120	0.00
16/10/2009	€ / R On 15-March-10	9.05	Put	Currency Future	14	16	14	16	0.00
16/10/2009	€ / R On 15-March-10	10.05	Call	Currency Future	1258	1186	1258	1186	0.00
16/10/2009	€ / R On 15-March-10	10.05	Put	Currency Future	73	82	73	82	0.00
16/10/2009	€ / R On 15-March-10	11.05	Call	Currency Future	558	514	558	514	0.00
16/10/2009	€ / R On 15-March-10	11.05	Put	Currency Future	373	410	373	410	0.00
16/10/2009	€ / R On 15-March-10	13.05	Call	Currency Future	124	115	124	115	0.00
16/10/2009	€ / R On 15-March-10	13.05	Put	Currency Future	1939	2011	1939	2011	0.00
16/10/2009	€ / R On 15-March-10	14.05	Call	Currency Future	66	61	66	61	0.00
16/10/2009	€ / R On 15-March-10	14.05	Put	Currency Future	2881	2957	2881	2957	0.00
16/10/2009	€ / R On 15-March-10	15.05	Call	Currency Future	39	36	39	36	0.00
16/10/2009	€ / R On 15-March-10	15.05	Put	Currency Future	3854	3932	3854	3932	0.00
16/10/2009	€ / R On 15-March-10	16.05	Call	Currency Future	15	13	15	13	0.00
16/10/2009	€ / R On 15-March-10	16.05	Put	Currency Future	4830	4909	4830	4909	0.00
16/10/2009	€ / R On 15-March-10	8.15	Call	Currency Future	3091	3010	3091	3010	0.00
16/10/2009	€ / R On 15-March-10	8.15	Put	Currency Future	6	6	6	6	0.00
16/10/2009	€ / R On 15-March-10	9.15	Call	Currency Future	2101	2022	2101	2022	0.00
16/10/2009	€ / R On 15-March-10	9.15	Put	Currency Future	16	18	16	18	0.00
16/10/2009	€ / R On 15-March-10	10.15	Call	Currency Future	1171	1100	1171	1100	0.00
16/10/2009	€ / R On 15-March-10	10.15	Put	Currency Future	85	96	85	96	0.00
16/10/2009	€ / R On 15-March-10	13.15	Call	Currency Future	117	109	117	109	0.00
16/10/2009	€ / R On 15-March-10	13.15	Put	Currency Future	2032	2105	2032	2105	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 15-March-10	14.15	Call	Currency Future	62	58	62	58	0.00
16/10/2009	€ / R On 15-March-10	14.15	Put	Currency Future	2977	3054	2977	3054	0.00
16/10/2009	€ / R On 15-March-10	15.15	Call	Currency Future	37	35	37	35	0.00
16/10/2009	€ / R On 15-March-10	15.15	Put	Currency Future	3952	4031	3952	4031	0.00
16/10/2009	€ / R On 15-March-10	16.15	Call	Currency Future	14	12	14	12	0.00
16/10/2009	€ / R On 15-March-10	16.15	Put	Currency Future	4929	5008	4929	5008	0.00
16/10/2009	€ / R On 15-March-10	7.90	Call	Currency Future	3339	3258	3339	3258	0.00
16/10/2009	€ / R On 15-March-10	7.90	Put	Currency Future	4	4	4	4	0.00
16/10/2009	€ / R On 15-March-10	8.90	Call	Currency Future	2347	2268	2347	2268	0.00
16/10/2009	€ / R On 15-March-10	8.90	Put	Currency Future	12	13	12	13	0.00
16/10/2009	€ / R On 15-March-10	9.90	Call	Currency Future	1392	1319	1392	1319	0.00
16/10/2009	€ / R On 15-March-10	9.90	Put	Currency Future	57	65	57	65	0.00
16/10/2009	€ / R On 15-March-10	10.90	Call	Currency Future	640	592	640	592	0.00
16/10/2009	€ / R On 15-March-10	10.90	Put	Currency Future	305	337	305	337	0.00
16/10/2009	€ / R On 15-March-10	12.90	Call	Currency Future	136	126	136	126	0.00
16/10/2009	€ / R On 15-March-10	12.90	Put	Currency Future	1801	1872	1801	1872	0.00
16/10/2009	€ / R On 15-March-10	13.90	Call	Currency Future	72	67	72	67	0.00
16/10/2009	€ / R On 15-March-10	13.90	Put	Currency Future	2737	2813	2737	2813	0.00
16/10/2009	€ / R On 15-March-10	14.90	Call	Currency Future	42	39	42	39	0.00
16/10/2009	€ / R On 15-March-10	14.90	Put	Currency Future	3707	3785	3707	3785	0.00
16/10/2009	€ / R On 15-March-10	15.90	Call	Currency Future	18	16	18	16	0.00
16/10/2009	€ / R On 15-March-10	15.90	Put	Currency Future	4683	4762	4683	4762	0.00
16/10/2009	€ / R On 15-March-10	7.80	Call	Currency Future	3439	3358	3439	3358	0.00
16/10/2009	€ / R On 15-March-10	7.80	Put	Currency Future	3	4	3	4	0.00
16/10/2009	€ / R On 15-March-10	8.80	Call	Currency Future	2446	2366	2446	2366	0.00
16/10/2009	€ / R On 15-March-10	8.80	Put	Currency Future	11	12	11	12	0.00
16/10/2009	€ / R On 15-March-10	9.80	Call	Currency Future	1483	1409	1483	1409	0.00
16/10/2009	€ / R On 15-March-10	9.80	Put	Currency Future	48	55	48	55	0.00
16/10/2009	€ / R On 15-March-10	10.80	Call	Currency Future	699	648	699	648	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 15-March-10	10.80	Put	Currency Future	263	294	263	294	0.00
16/10/2009	€ / R On 15-March-10	12.80	Call	Currency Future	145	134	145	134	0.00
16/10/2009	€ / R On 15-March-10	12.80	Put	Currency Future	1709	1780	1709	1780	0.00
16/10/2009	€ / R On 15-March-10	13.80	Call	Currency Future	77	71	77	71	0.00
16/10/2009	€ / R On 15-March-10	13.80	Put	Currency Future	2642	2717	2642	2717	0.00
16/10/2009	€ / R On 15-March-10	14.80	Call	Currency Future	44	41	44	41	0.00
16/10/2009	€ / R On 15-March-10	14.80	Put	Currency Future	3609	3687	3609	3687	0.00
16/10/2009	€ / R On 15-March-10	15.80	Call	Currency Future	20	18	20	18	0.00
16/10/2009	€ / R On 15-March-10	15.80	Put	Currency Future	4585	4664	4585	4664	0.00
16/10/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3389	3308	3389	3308	0.00
16/10/2009	€ / R On 15-March-10	7.85	Put	Currency Future	4	4	4	4	0.00
16/10/2009	€ / R On 15-March-10	8.85	Call	Currency Future	2397	2317	2397	2317	0.00
16/10/2009	€ / R On 15-March-10	8.85	Put	Currency Future	12	13	12	13	0.00
16/10/2009	€ / R On 15-March-10	9.85	Call	Currency Future	1437	1364	1437	1364	0.00
16/10/2009	€ / R On 15-March-10	9.85	Put	Currency Future	52	60	52	60	0.00
16/10/2009	€ / R On 15-March-10	10.85	Call	Currency Future	669	619	669	619	0.00
16/10/2009	€ / R On 15-March-10	10.85	Put	Currency Future	284	315	284	315	0.00
16/10/2009	€ / R On 15-March-10	12.85	Call	Currency Future	140	130	140	130	0.00
16/10/2009	€ / R On 15-March-10	12.85	Put	Currency Future	1755	1826	1755	1826	0.00
16/10/2009	€ / R On 15-March-10	13.85	Call	Currency Future	75	69	75	69	0.00
16/10/2009	€ / R On 15-March-10	13.85	Put	Currency Future	2690	2765	2690	2765	0.00
16/10/2009	€ / R On 15-March-10	14.85	Call	Currency Future	43	40	43	40	0.00
16/10/2009	€ / R On 15-March-10	14.85	Put	Currency Future	3658	3736	3658	3736	0.00
16/10/2009	€ / R On 15-March-10	15.85	Call	Currency Future	19	17	19	17	0.00
16/10/2009	€ / R On 15-March-10	15.85	Put	Currency Future	4634	4713	4634	4713	0.00
16/10/2009	€ / R On 15-March-10	8.00	Call	Currency Future	3240	3159	3240	3159	0.00
16/10/2009	€ / R On 15-March-10	8.00	Put	Currency Future	5	5	5	5	0.00
16/10/2009	€ / R On 15-March-10	9.00	Call	Currency Future	2249	2169	2249	2169	0.00
16/10/2009	€ / R On 15-March-10	9.00	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
16/10/2009	€ / R On 15-March-10	10.00	Call	Currency Future	1302	1230	1302	1230	0.00
16/10/2009	€ / R On 15-March-10	10.00	Put	Currency Future	67	76	67	76	0.00
16/10/2009	€ / R On 15-March-10	13.00	Call	Currency Future	128	119	128	119	0.00
16/10/2009	€ / R On 15-March-10	13.00	Put	Currency Future	1892	1965	1892	1965	0.00
16/10/2009	€ / R On 15-March-10	14.00	Call	Currency Future	68	63	68	63	0.00
16/10/2009	€ / R On 15-March-10	14.00	Put	Currency Future	2833	2909	2833	2909	0.00
16/10/2009	€ / R On 15-March-10	15.00	Call	Currency Future	40	37	40	37	0.00
16/10/2009	€ / R On 15-March-10	15.00	Put	Currency Future	3805	3883	3805	3883	0.00
16/10/2009	€ / R On 15-March-10	16.00	Call	Currency Future	16	14	16	14	0.00
16/10/2009	€ / R On 15-March-10	16.00	Put	Currency Future	4781	4860	4781	4860	0.00
16/10/2009	€ / R On 14-December-09	7.75	Call	Currency Future	3303	3223	3303	3223	0.00
16/10/2009	€ / R On 14-December-09	7.75	Put	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	8.75	Call	Currency Future	2305	2224	2305	2224	0.00
16/10/2009	€ / R On 14-December-09	8.75	Put	Currency Future	2	2	2	2	0.00
16/10/2009	€ / R On 14-December-09	9.75	Call	Currency Future	1313	1234	1313	1234	0.00
16/10/2009	€ / R On 14-December-09	9.75	Put	Currency Future	10	12	10	12	0.00
16/10/2009	€ / R On 14-December-09	15.75	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	15.75	Put	Currency Future	4698	4778	4698	4778	0.00
16/10/2009	€ / R On 15-March-10	7.95	Call	Currency Future	3289	3209	3289	3209	0.00
16/10/2009	€ / R On 15-March-10	7.95	Put	Currency Future	4	5	4	5	0.00
16/10/2009	€ / R On 15-March-10	8.95	Call	Currency Future	2298	2218	2298	2218	0.00
16/10/2009	€ / R On 15-March-10	8.95	Put	Currency Future	13	14	13	14	0.00
16/10/2009	€ / R On 15-March-10	9.95	Call	Currency Future	1347	1274	1347	1274	0.00
16/10/2009	€ / R On 15-March-10	9.95	Put	Currency Future	62	70	62	70	0.00
16/10/2009	€ / R On 15-March-10	10.95	Call	Currency Future	612	565	612	565	0.00
16/10/2009	€ / R On 15-March-10	10.95	Put	Currency Future	327	361	327	361	0.00
16/10/2009	€ / R On 15-March-10	12.95	Call	Currency Future	132	123	132	123	0.00
16/10/2009	€ / R On 15-March-10	12.95	Put	Currency Future	1846	1918	1846	1918	0.00
16/10/2009	€ / R On 15-March-10	13.95	Call	Currency Future	70	65	70	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
16/10/2009	€ / R On 15-March-10	13.95	Put	Currency Future	2785	2861	2785	2861	0.00
16/10/2009	€ / R On 15-March-10	14.95	Call	Currency Future	41	38	41	38	0.00
16/10/2009	€ / R On 15-March-10	14.95	Put	Currency Future	3756	3834	3756	3834	0.00
16/10/2009	€ / R On 15-March-10	15.95	Call	Currency Future	17	15	17	15	0.00
16/10/2009	€ / R On 15-March-10	15.95	Put	Currency Future	4732	4811	4732	4811	0.00
16/10/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3453	3372	3453	3372	0.00
16/10/2009	€ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	8.60	Call	Currency Future	2454	2374	2454	2374	0.00
16/10/2009	€ / R On 14-December-09	8.60	Put	Currency Future	1	2	1	2	0.00
16/10/2009	€ / R On 14-December-09	9.60	Call	Currency Future	1461	1381	1461	1381	0.00
16/10/2009	€ / R On 14-December-09	9.60	Put	Currency Future	8	9	8	9	0.00
16/10/2009	€ / R On 14-December-09	15.60	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	15.60	Put	Currency Future	4548	4628	4548	4628	0.00
16/10/2009	€ / R On 14-December-09	7.60	Call	Currency Future	3453	3372	3453	3372	0.00
16/10/2009	€ / R On 14-December-09	7.60	Put	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 15-March-10	7.75	Call	Currency Future	3488	3408	3488	3408	0.00
16/10/2009	€ / R On 15-March-10	7.75	Put	Currency Future	3	4	3	4	0.00
16/10/2009	€ / R On 15-March-10	8.75	Call	Currency Future	2496	2416	2496	2416	0.00
16/10/2009	€ / R On 15-March-10	8.75	Put	Currency Future	10	11	10	11	0.00
16/10/2009	€ / R On 15-March-10	9.75	Call	Currency Future	1529	1455	1529	1455	0.00
16/10/2009	€ / R On 15-March-10	9.75	Put	Currency Future	44	51	44	51	0.00
16/10/2009	€ / R On 15-March-10	10.75	Call	Currency Future	729	678	729	678	0.00
16/10/2009	€ / R On 15-March-10	10.75	Put	Currency Future	244	273	244	273	0.00
16/10/2009	€ / R On 15-March-10	12.75	Call	Currency Future	149	139	149	139	0.00
16/10/2009	€ / R On 15-March-10	12.75	Put	Currency Future	1664	1735	1664	1735	0.00
16/10/2009	€ / R On 15-March-10	13.75	Call	Currency Future	80	74	80	74	0.00
16/10/2009	€ / R On 15-March-10	13.75	Put	Currency Future	2594	2669	2594	2669	0.00
16/10/2009	€ / R On 15-March-10	14.75	Call	Currency Future	45	42	45	42	0.00
16/10/2009	€ / R On 15-March-10	14.75	Put	Currency Future	3560	3638	3560	3638	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 15-March-10	15.75	Call	Currency Future	21	19	21	19	0.00
16/10/2009	€ / R On 15-March-10	15.75	Put	Currency Future	4536	4615	4536	4615	0.00
16/10/2009	€ / R On 14-December-09	7.50	Call	Currency Future	3553	3472	3553	3472	0.00
16/10/2009	€ / R On 14-December-09	7.50	Put	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	8.50	Call	Currency Future	2554	2474	2554	2474	0.00
16/10/2009	€ / R On 14-December-09	8.50	Put	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	9.50	Call	Currency Future	1559	1480	1559	1480	0.00
16/10/2009	€ / R On 14-December-09	9.50	Put	Currency Future	7	7	7	7	0.00
16/10/2009	€ / R On 14-December-09	10.50	Call	Currency Future	631	570	631	570	0.00
16/10/2009	€ / R On 14-December-09	10.50	Put	Currency Future	79	97	79	97	0.00
16/10/2009	€ / R On 14-December-09	14.50	Call	Currency Future	2	2	2	2	0.00
16/10/2009	€ / R On 14-December-09	14.50	Put	Currency Future	3450	3530	3450	3530	0.00
16/10/2009	€ / R On 14-December-09	15.50	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	15.50	Put	Currency Future	4448	4528	4448	4528	0.00
16/10/2009	€ / R On 15-March-10	7.70	Call	Currency Future	3538	3457	3538	3457	0.00
16/10/2009	€ / R On 15-March-10	7.70	Put	Currency Future	3	3	3	3	0.00
16/10/2009	€ / R On 15-March-10	8.70	Call	Currency Future	2545	2465	2545	2465	0.00
16/10/2009	€ / R On 15-March-10	8.70	Put	Currency Future	10	11	10	11	0.00
16/10/2009	€ / R On 15-March-10	9.70	Call	Currency Future	1576	1501	1576	1501	0.00
16/10/2009	€ / R On 15-March-10	9.70	Put	Currency Future	40	47	40	47	0.00
16/10/2009	€ / R On 15-March-10	10.70	Call	Currency Future	761	708	761	708	0.00
16/10/2009	€ / R On 15-March-10	10.70	Put	Currency Future	226	254	226	254	0.00
16/10/2009	€ / R On 15-March-10	12.70	Call	Currency Future	154	143	154	143	0.00
16/10/2009	€ / R On 15-March-10	12.70	Put	Currency Future	1619	1689	1619	1689	0.00
16/10/2009	€ / R On 15-March-10	13.70	Call	Currency Future	82	76	82	76	0.00
16/10/2009	€ / R On 15-March-10	13.70	Put	Currency Future	2547	2622	2547	2622	0.00
16/10/2009	€ / R On 15-March-10	14.70	Call	Currency Future	46	43	46	43	0.00
16/10/2009	€ / R On 15-March-10	14.70	Put	Currency Future	3511	3589	3511	3589	0.00
16/10/2009	€ / R On 15-March-10	15.70	Call	Currency Future	22	20	22	20	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 15-March-10	15.70	Put	Currency Future	4487	4566	4487	4566	0.00
16/10/2009	€ / R On 14-December-09	7.30	Call	Currency Future	3753	3672	3753	3672	0.00
16/10/2009	€ / R On 14-December-09	7.30	Put	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	8.30	Call	Currency Future	2754	2673	2754	2673	0.00
16/10/2009	€ / R On 14-December-09	8.30	Put	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	9.30	Call	Currency Future	1757	1678	1757	1678	0.00
16/10/2009	€ / R On 14-December-09	9.30	Put	Currency Future	5	5	5	5	0.00
16/10/2009	€ / R On 14-December-09	10.30	Call	Currency Future	796	728	796	728	0.00
16/10/2009	€ / R On 14-December-09	10.30	Put	Currency Future	43	56	43	56	0.00
16/10/2009	€ / R On 14-December-09	14.30	Call	Currency Future	3	2	3	2	0.00
16/10/2009	€ / R On 14-December-09	14.30	Put	Currency Future	3250	3330	3250	3330	0.00
16/10/2009	€ / R On 14-December-09	15.30	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	15.30	Put	Currency Future	4248	4328	4248	4328	0.00
16/10/2009	€ / R On 15-March-10	7.50	Call	Currency Future	3737	3657	3737	3657	0.00
16/10/2009	€ / R On 15-March-10	7.50	Put	Currency Future	2	3	2	3	0.00
16/10/2009	€ / R On 15-March-10	8.50	Call	Currency Future	2743	2663	2743	2663	0.00
16/10/2009	€ / R On 15-March-10	8.50	Put	Currency Future	8	9	8	9	0.00
16/10/2009	€ / R On 15-March-10	9.50	Call	Currency Future	1763	1687	1763	1687	0.00
16/10/2009	€ / R On 15-March-10	9.50	Put	Currency Future	28	33	28	33	0.00
16/10/2009	€ / R On 15-March-10	10.50	Call	Currency Future	897	839	897	839	0.00
16/10/2009	€ / R On 15-March-10	10.50	Put	Currency Future	161	185	161	185	0.00
16/10/2009	€ / R On 15-March-10	12.50	Call	Currency Future	176	164	176	164	0.00
16/10/2009	€ / R On 15-March-10	12.50	Put	Currency Future	1441	1510	1441	1510	0.00
16/10/2009	€ / R On 15-March-10	13.50	Call	Currency Future	93	86	93	86	0.00
16/10/2009	€ / R On 15-March-10	13.50	Put	Currency Future	2358	2432	2358	2432	0.00
16/10/2009	€ / R On 15-March-10	14.50	Call	Currency Future	51	48	51	48	0.00
16/10/2009	€ / R On 15-March-10	14.50	Put	Currency Future	3316	3394	3316	3394	0.00
16/10/2009	€ / R On 15-March-10	15.50	Call	Currency Future	27	24	27	24	0.00
16/10/2009	€ / R On 15-March-10	15.50	Put	Currency Future	4292	4370	4292	4370	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 14-December-09	7.20	Call	Currency Future	3853	3772	3853	3772	0.00
16/10/2009	€ / R On 14-December-09	7.20	Put	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	8.20	Call	Currency Future	2853	2773	2853	2773	0.00
16/10/2009	€ / R On 14-December-09	8.20	Put	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	9.20	Call	Currency Future	1857	1777	1857	1777	0.00
16/10/2009	€ / R On 14-December-09	9.20	Put	Currency Future	4	4	4	4	0.00
16/10/2009	€ / R On 14-December-09	10.20	Call	Currency Future	884	813	884	813	0.00
16/10/2009	€ / R On 14-December-09	10.20	Put	Currency Future	31	41	31	41	0.00
16/10/2009	€ / R On 14-December-09	14.20	Call	Currency Future	4	3	4	3	0.00
16/10/2009	€ / R On 14-December-09	14.20	Put	Currency Future	3151	3230	3151	3230	0.00
16/10/2009	€ / R On 14-December-09	15.20	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	15.20	Put	Currency Future	4148	4229	4148	4229	0.00
16/10/2009	€ / R On 15-March-10	7.35	Call	Currency Future	3887	3806	3887	3806	0.00
16/10/2009	€ / R On 15-March-10	7.35	Put	Currency Future	2	2	2	2	0.00
16/10/2009	€ / R On 15-March-10	8.35	Call	Currency Future	2892	2812	2892	2812	0.00
16/10/2009	€ / R On 15-March-10	8.35	Put	Currency Future	7	8	7	8	0.00
16/10/2009	€ / R On 15-March-10	9.35	Call	Currency Future	1907	1830	1907	1830	0.00
16/10/2009	€ / R On 15-March-10	9.35	Put	Currency Future	21	25	21	25	0.00
16/10/2009	€ / R On 15-March-10	10.35	Call	Currency Future	1007	946	1007	946	0.00
16/10/2009	€ / R On 15-March-10	10.35	Put	Currency Future	122	142	122	142	0.00
16/10/2009	€ / R On 15-March-10	12.35	Call	Currency Future	196	182	196	182	0.00
16/10/2009	€ / R On 15-March-10	12.35	Put	Currency Future	1310	1378	1310	1378	0.00
16/10/2009	€ / R On 15-March-10	13.35	Call	Currency Future	103	95	103	95	0.00
16/10/2009	€ / R On 15-March-10	13.35	Put	Currency Future	2218	2291	2218	2291	0.00
16/10/2009	€ / R On 15-March-10	14.35	Call	Currency Future	56	52	56	52	0.00
16/10/2009	€ / R On 15-March-10	14.35	Put	Currency Future	3171	3248	3171	3248	0.00
16/10/2009	€ / R On 15-March-10	15.35	Call	Currency Future	32	28	32	28	0.00
16/10/2009	€ / R On 15-March-10	15.35	Put	Currency Future	4147	4224	4147	4224	0.00
16/10/2009	€ / R On 14-December-09	17.20	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
16/10/2009	€ / R On 14-December-09	17.20	Put	Currency Future	6148	6228	6148	6228	0.00
16/10/2009	€ / R On 14-December-09	19.20	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	19.20	Put	Currency Future	8147	8228	8147	8228	0.00
16/10/2009	€ / R On 15-March-10	17.35	Call	Currency Future	4	3	4	3	0.00
16/10/2009	€ / R On 15-March-10	17.35	Put	Currency Future	6118	6199	6118	6199	0.00
16/10/2009	€ / R On 15-March-10	19.35	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 15-March-10	19.35	Put	Currency Future	8116	8197	8116	8197	0.00
16/10/2009	€ / R On 14-December-09	17.30	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	17.30	Put	Currency Future	6248	6328	6248	6328	0.00
16/10/2009	€ / R On 14-December-09	19.30	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	19.30	Put	Currency Future	8247	8328	8247	8328	0.00
16/10/2009	€ / R On 15-March-10	17.50	Call	Currency Future	3	3	3	3	0.00
16/10/2009	€ / R On 15-March-10	17.50	Put	Currency Future	6268	6349	6268	6349	0.00
16/10/2009	€ / R On 15-March-10	19.50	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 15-March-10	19.50	Put	Currency Future	8266	8347	8266	8347	0.00
16/10/2009	€ / R On 14-December-09	7.40	Call	Currency Future	3653	3572	3653	3572	0.00
16/10/2009	€ / R On 14-December-09	7.40	Put	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	8.40	Call	Currency Future	2654	2573	2654	2573	0.00
16/10/2009	€ / R On 14-December-09	8.40	Put	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	9.40	Call	Currency Future	1658	1579	1658	1579	0.00
16/10/2009	€ / R On 14-December-09	9.40	Put	Currency Future	6	6	6	6	0.00
16/10/2009	€ / R On 14-December-09	10.40	Call	Currency Future	712	647	712	647	0.00
16/10/2009	€ / R On 14-December-09	10.40	Put	Currency Future	59	75	59	75	0.00
16/10/2009	€ / R On 14-December-09	15.40	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	15.40	Put	Currency Future	4348	4428	4348	4428	0.00
16/10/2009	€ / R On 14-December-09	17.40	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	17.40	Put	Currency Future	6348	6428	6348	6428	0.00
16/10/2009	€ / R On 14-December-09	19.40	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	19.40	Put	Currency Future	8347	8428	8347	8428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 15-March-10	7.60	Call	Currency Future	3638	3557	3638	3557	0.00
16/10/2009	€ / R On 15-March-10	7.60	Put	Currency Future	3	3	3	3	0.00
16/10/2009	€ / R On 15-March-10	8.60	Call	Currency Future	2644	2564	2644	2564	0.00
16/10/2009	€ / R On 15-March-10	8.60	Put	Currency Future	9	10	9	10	0.00
16/10/2009	€ / R On 15-March-10	9.60	Call	Currency Future	1669	1593	1669	1593	0.00
16/10/2009	€ / R On 15-March-10	9.60	Put	Currency Future	34	39	34	39	0.00
16/10/2009	€ / R On 15-March-10	10.60	Call	Currency Future	827	772	827	772	0.00
16/10/2009	€ / R On 15-March-10	10.60	Put	Currency Future	192	217	192	217	0.00
16/10/2009	€ / R On 15-March-10	13.60	Call	Currency Future	87	81	87	81	0.00
16/10/2009	€ / R On 15-March-10	13.60	Put	Currency Future	2452	2527	2452	2527	0.00
16/10/2009	€ / R On 15-March-10	15.60	Call	Currency Future	25	22	25	22	0.00
16/10/2009	€ / R On 15-March-10	15.60	Put	Currency Future	4390	4468	4390	4468	0.00
16/10/2009	€ / R On 15-March-10	17.60	Call	Currency Future	3	3	3	3	0.00
16/10/2009	€ / R On 15-March-10	17.60	Put	Currency Future	6368	6449	6368	6449	0.00
16/10/2009	€ / R On 15-March-10	19.60	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 15-March-10	19.60	Put	Currency Future	8366	8447	8366	8447	0.00
16/10/2009	€ / R On 14-December-09	17.50	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	17.50	Put	Currency Future	6448	6528	6448	6528	0.00
16/10/2009	€ / R On 14-December-09	19.50	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	19.50	Put	Currency Future	8447	8528	8447	8528	0.00
16/10/2009	€ / R On 15-March-10	17.70	Call	Currency Future	3	3	3	3	0.00
16/10/2009	€ / R On 15-March-10	17.70	Put	Currency Future	6468	6549	6468	6549	0.00
16/10/2009	€ / R On 15-March-10	19.70	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 15-March-10	19.70	Put	Currency Future	8466	8547	8466	8547	0.00
16/10/2009	€ / R On 14-December-09	17.65	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	17.65	Put	Currency Future	6598	6678	6598	6678	0.00
16/10/2009	€ / R On 14-December-09	19.65	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	19.65	Put	Currency Future	8597	8678	8597	8678	0.00
16/10/2009	€ / R On 15-March-10	7.85	Call	Currency Future	3389	3308	3389	3308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 15-March-10	7.85	Put	Currency Future	4	4	4	4	0.00
16/10/2009	€ / R On 15-March-10	17.85	Call	Currency Future	3	3	3	3	0.00
16/10/2009	€ / R On 15-March-10	17.85	Put	Currency Future	6618	6699	6618	6699	0.00
16/10/2009	€ / R On 15-March-10	19.85	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 15-March-10	19.85	Put	Currency Future	8616	8697	8616	8697	0.00
16/10/2009	€ / R On 14-December-09	17.75	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	17.75	Put	Currency Future	6698	6778	6698	6778	0.00
16/10/2009	€ / R On 14-December-09	19.75	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	19.75	Put	Currency Future	8697	8778	8697	8778	0.00
16/10/2009	€ / R On 15-March-10	17.95	Call	Currency Future	3	3	3	3	0.00
16/10/2009	€ / R On 15-March-10	17.95	Put	Currency Future	6718	6798	6718	6798	0.00
16/10/2009	€ / R On 15-March-10	19.95	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 15-March-10	19.95	Put	Currency Future	8716	8797	8716	8797	0.00
16/10/2009	€ / R On 14-December-09	17.90	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	17.90	Put	Currency Future	6848	6928	6848	6928	0.00
16/10/2009	€ / R On 14-December-09	19.90	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	19.90	Put	Currency Future	8847	8928	8847	8928	0.00
16/10/2009	€ / R On 15-March-10	18.10	Call	Currency Future	3	2	3	2	0.00
16/10/2009	€ / R On 15-March-10	18.10	Put	Currency Future	6867	6948	6867	6948	0.00
16/10/2009	€ / R On 15-March-10	20.10	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 15-March-10	20.10	Put	Currency Future	8866	8947	8866	8947	0.00
16/10/2009	€ / R On 14-December-09	17.85	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	17.85	Put	Currency Future	6798	6878	6798	6878	0.00
16/10/2009	€ / R On 14-December-09	19.85	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	19.85	Put	Currency Future	8797	8878	8797	8878	0.00
16/10/2009	€ / R On 15-March-10	18.05	Call	Currency Future	3	2	3	2	0.00
16/10/2009	€ / R On 15-March-10	18.05	Put	Currency Future	6817	6898	6817	6898	0.00
16/10/2009	€ / R On 15-March-10	20.05	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 15-March-10	20.05	Put	Currency Future	8816	8897	8816	8897	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 14-December-09	17.60	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	17.60	Put	Currency Future	6548	6628	6548	6628	0.00
16/10/2009	€ / R On 14-December-09	19.60	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	19.60	Put	Currency Future	8547	8628	8547	8628	0.00
16/10/2009	€ / R On 15-March-10	17.80	Call	Currency Future	3	3	3	3	0.00
16/10/2009	€ / R On 15-March-10	17.80	Put	Currency Future	6568	6649	6568	6649	0.00
16/10/2009	€ / R On 15-March-10	19.80	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 15-March-10	19.80	Put	Currency Future	8566	8647	8566	8647	0.00
16/10/2009	€ / R On 14-December-09	7.25	Call	Currency Future	3803	3722	3803	3722	0.00
16/10/2009	€ / R On 14-December-09	7.25	Put	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	8.25	Call	Currency Future	2804	2723	2804	2723	0.00
16/10/2009	€ / R On 14-December-09	8.25	Put	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	10.25	Call	Currency Future	839	770	839	770	0.00
16/10/2009	€ / R On 14-December-09	10.25	Put	Currency Future	37	48	37	48	0.00
16/10/2009	€ / R On 14-December-09	17.25	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	17.25	Put	Currency Future	6198	6278	6198	6278	0.00
16/10/2009	€ / R On 14-December-09	19.25	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	19.25	Put	Currency Future	8197	8278	8197	8278	0.00
16/10/2009	€ / R On 15-March-10	7.45	Call	Currency Future	3787	3706	3787	3706	0.00
16/10/2009	€ / R On 15-March-10	7.45	Put	Currency Future	2	2	2	2	0.00
16/10/2009	€ / R On 15-March-10	8.45	Call	Currency Future	2793	2712	2793	2712	0.00
16/10/2009	€ / R On 15-March-10	8.45	Put	Currency Future	8	8	8	8	0.00
16/10/2009	€ / R On 15-March-10	9.45	Call	Currency Future	1811	1734	1811	1734	0.00
16/10/2009	€ / R On 15-March-10	9.45	Put	Currency Future	26	30	26	30	0.00
16/10/2009	€ / R On 15-March-10	10.45	Call	Currency Future	933	874	933	874	0.00
16/10/2009	€ / R On 15-March-10	10.45	Put	Currency Future	147	170	147	170	0.00
16/10/2009	€ / R On 15-March-10	13.45	Call	Currency Future	96	89	96	89	0.00
16/10/2009	€ / R On 15-March-10	13.45	Put	Currency Future	2311	2385	2311	2385	0.00
16/10/2009	€ / R On 15-March-10	15.45	Call	Currency Future	29	26	29	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
16/10/2009	€ / R On 15-March-10	15.45	Put	Currency Future	4244	4321	4244	4321	0.00
16/10/2009	€ / R On 15-March-10	17.45	Call	Currency Future	3	3	3	3	0.00
16/10/2009	€ / R On 15-March-10	17.45	Put	Currency Future	6218	6299	6218	6299	0.00
16/10/2009	€ / R On 15-March-10	19.45	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 15-March-10	19.45	Put	Currency Future	8216	8297	8216	8297	0.00
16/10/2009	€ / R On 14-December-09	7.35	Call	Currency Future	3703	3622	3703	3622	0.00
16/10/2009	€ / R On 14-December-09	7.35	Put	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	8.35	Call	Currency Future	2704	2623	2704	2623	0.00
16/10/2009	€ / R On 14-December-09	8.35	Put	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	9.35	Call	Currency Future	1708	1628	1708	1628	0.00
16/10/2009	€ / R On 14-December-09	9.35	Put	Currency Future	5	6	5	6	0.00
16/10/2009	€ / R On 14-December-09	10.35	Call	Currency Future	753	687	753	687	0.00
16/10/2009	€ / R On 14-December-09	10.35	Put	Currency Future	51	65	51	65	0.00
16/10/2009	€ / R On 14-December-09	15.35	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	15.35	Put	Currency Future	4298	4378	4298	4378	0.00
16/10/2009	€ / R On 14-December-09	17.35	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	17.35	Put	Currency Future	6298	6378	6298	6378	0.00
16/10/2009	€ / R On 14-December-09	19.35	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	19.35	Put	Currency Future	8297	8378	8297	8378	0.00
16/10/2009	€ / R On 15-March-10	7.40	Call	Currency Future	3837	3756	3837	3756	0.00
16/10/2009	€ / R On 15-March-10	7.40	Put	Currency Future	2	2	2	2	0.00
16/10/2009	€ / R On 15-March-10	8.40	Call	Currency Future	2843	2762	2843	2762	0.00
16/10/2009	€ / R On 15-March-10	8.40	Put	Currency Future	7	8	7	8	0.00
16/10/2009	€ / R On 15-March-10	9.40	Call	Currency Future	1859	1782	1859	1782	0.00
16/10/2009	€ / R On 15-March-10	9.40	Put	Currency Future	24	28	24	28	0.00
16/10/2009	€ / R On 15-March-10	10.40	Call	Currency Future	970	909	970	909	0.00
16/10/2009	€ / R On 15-March-10	10.40	Put	Currency Future	134	155	134	155	0.00
16/10/2009	€ / R On 15-March-10	13.40	Call	Currency Future	100	92	100	92	0.00
16/10/2009	€ / R On 15-March-10	13.40	Put	Currency Future	2264	2338	2264	2338	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 15-March-10	15.40	Call	Currency Future	30	27	30	27	0.00
16/10/2009	€ / R On 15-March-10	15.40	Put	Currency Future	4195	4273	4195	4273	0.00
16/10/2009	€ / R On 15-March-10	17.40	Call	Currency Future	4	3	4	3	0.00
16/10/2009	€ / R On 15-March-10	17.40	Put	Currency Future	6168	6249	6168	6249	0.00
16/10/2009	€ / R On 15-March-10	19.40	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 15-March-10	19.40	Put	Currency Future	8166	8247	8166	8247	0.00
16/10/2009	€ / R On 15-March-10	7.55	Call	Currency Future	3688	3607	3688	3607	0.00
16/10/2009	€ / R On 15-March-10	7.55	Put	Currency Future	2	3	2	3	0.00
16/10/2009	€ / R On 15-March-10	8.55	Call	Currency Future	2694	2613	2694	2613	0.00
16/10/2009	€ / R On 15-March-10	8.55	Put	Currency Future	9	9	9	9	0.00
16/10/2009	€ / R On 15-March-10	9.55	Call	Currency Future	1716	1640	1716	1640	0.00
16/10/2009	€ / R On 15-March-10	9.55	Put	Currency Future	31	36	31	36	0.00
16/10/2009	€ / R On 15-March-10	10.55	Call	Currency Future	861	805	861	805	0.00
16/10/2009	€ / R On 15-March-10	10.55	Put	Currency Future	176	201	176	201	0.00
16/10/2009	€ / R On 15-March-10	13.55	Call	Currency Future	90	83	90	83	0.00
16/10/2009	€ / R On 15-March-10	13.55	Put	Currency Future	2405	2479	2405	2479	0.00
16/10/2009	€ / R On 15-March-10	15.55	Call	Currency Future	26	23	26	23	0.00
16/10/2009	€ / R On 15-March-10	15.55	Put	Currency Future	4341	4419	4341	4419	0.00
16/10/2009	€ / R On 15-March-10	17.55	Call	Currency Future	3	3	3	3	0.00
16/10/2009	€ / R On 15-March-10	17.55	Put	Currency Future	6318	6399	6318	6399	0.00
16/10/2009	€ / R On 15-March-10	19.55	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 15-March-10	19.55	Put	Currency Future	8316	8397	8316	8397	0.00
16/10/2009	€ / R On 14-December-09	7.45	Call	Currency Future	3603	3522	3603	3522	0.00
16/10/2009	€ / R On 14-December-09	7.45	Put	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	8.45	Call	Currency Future	2604	2523	2604	2523	0.00
16/10/2009	€ / R On 14-December-09	8.45	Put	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	9.45	Call	Currency Future	1609	1529	1609	1529	0.00
16/10/2009	€ / R On 14-December-09	9.45	Put	Currency Future	6	7	6	7	0.00
16/10/2009	€ / R On 14-December-09	15.45	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
16/10/2009	€ / R On 14-December-09	15.45	Put	Currency Future	4398	4478	4398	4478	0.00
16/10/2009	€ / R On 14-December-09	17.45	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	17.45	Put	Currency Future	6398	6478	6398	6478	0.00
16/10/2009	€ / R On 14-December-09	19.45	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	19.45	Put	Currency Future	8397	8478	8397	8478	0.00
16/10/2009	€ / R On 15-March-10	17.75	Call	Currency Future	3	3	3	3	0.00
16/10/2009	€ / R On 15-March-10	17.75	Put	Currency Future	6518	6599	6518	6599	0.00
16/10/2009	€ / R On 15-March-10	19.75	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 15-March-10	19.75	Put	Currency Future	8516	8597	8516	8597	0.00
16/10/2009	€ / R On 14-December-09	17.80	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	17.80	Put	Currency Future	6748	6828	6748	6828	0.00
16/10/2009	€ / R On 14-December-09	19.80	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	19.80	Put	Currency Future	8747	8828	8747	8828	0.00
16/10/2009	€ / R On 15-March-10	18.00	Call	Currency Future	3	2	3	2	0.00
16/10/2009	€ / R On 15-March-10	18.00	Put	Currency Future	6767	6848	6767	6848	0.00
16/10/2009	€ / R On 15-March-10	20.00	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 15-March-10	20.00	Put	Currency Future	8766	8847	8766	8847	0.00
16/10/2009	€ / R On 14-December-09	17.70	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	17.70	Put	Currency Future	6648	6728	6648	6728	0.00
16/10/2009	€ / R On 14-December-09	19.70	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	19.70	Put	Currency Future	8647	8728	8647	8728	0.00
16/10/2009	€ / R On 15-March-10	17.90	Call	Currency Future	3	3	3	3	0.00
16/10/2009	€ / R On 15-March-10	17.90	Put	Currency Future	6668	6748	6668	6748	0.00
16/10/2009	€ / R On 15-March-10	19.90	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 15-March-10	19.90	Put	Currency Future	8666	8747	8666	8747	0.00
16/10/2009	€ / R On 15-March-10	7.65	Call	Currency Future	3588	3507	3588	3507	0.00
16/10/2009	€ / R On 15-March-10	7.65	Put	Currency Future	3	3	3	3	0.00
16/10/2009	€ / R On 15-March-10	8.65	Call	Currency Future	2595	2514	2595	2514	0.00
16/10/2009	€ / R On 15-March-10	8.65	Put	Currency Future	9	10	9	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 15-March-10	9.65	Call	Currency Future	1622	1547	1622	1547	0.00
16/10/2009	€ / R On 15-March-10	9.65	Put	Currency Future	37	43	37	43	0.00
16/10/2009	€ / R On 15-March-10	10.65	Call	Currency Future	794	739	794	739	0.00
16/10/2009	€ / R On 15-March-10	10.65	Put	Currency Future	208	235	208	235	0.00
16/10/2009	€ / R On 15-March-10	11.65	Call	Currency Future	333	308	333	308	0.00
16/10/2009	€ / R On 15-March-10	11.65	Put	Currency Future	748	804	748	804	0.00
16/10/2009	€ / R On 15-March-10	13.65	Call	Currency Future	85	78	85	78	0.00
16/10/2009	€ / R On 15-March-10	13.65	Put	Currency Future	2500	2574	2500	2574	0.00
16/10/2009	€ / R On 15-March-10	15.65	Call	Currency Future	24	21	24	21	0.00
16/10/2009	€ / R On 15-March-10	15.65	Put	Currency Future	4438	4517	4438	4517	0.00
16/10/2009	€ / R On 15-March-10	17.65	Call	Currency Future	3	3	3	3	0.00
16/10/2009	€ / R On 15-March-10	17.65	Put	Currency Future	6418	6499	6418	6499	0.00
16/10/2009	€ / R On 15-March-10	19.65	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 15-March-10	19.65	Put	Currency Future	8416	8497	8416	8497	0.00
16/10/2009	€ / R On 14-December-09	7.10	Call	Currency Future	3953	3872	3953	3872	0.00
16/10/2009	€ / R On 14-December-09	7.10	Put	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	17.10	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	17.10	Put	Currency Future	6048	6128	6048	6128	0.00
16/10/2009	€ / R On 14-December-09	19.10	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	19.10	Put	Currency Future	8047	8128	8047	8128	0.00
16/10/2009	€ / R On 15-March-10	7.25	Call	Currency Future	3987	3906	3987	3906	0.00
16/10/2009	€ / R On 15-March-10	7.25	Put	Currency Future	2	2	2	2	0.00
16/10/2009	€ / R On 15-March-10	17.25	Call	Currency Future	4	4	4	4	0.00
16/10/2009	€ / R On 15-March-10	17.25	Put	Currency Future	6019	6099	6019	6099	0.00
16/10/2009	€ / R On 15-March-10	19.25	Call	Currency Future	2	1	2	1	0.00
16/10/2009	€ / R On 15-March-10	19.25	Put	Currency Future	8016	8097	8016	8097	0.00
16/10/2009	€ / R On 14-December-09	7.15	Call	Currency Future	3903	3822	3903	3822	0.00
16/10/2009	€ / R On 14-December-09	7.15	Put	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	8.15	Call	Currency Future	2903	2823	2903	2823	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 14-December-09	8.15	Put	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	9.15	Call	Currency Future	1906	1826	1906	1826	0.00
16/10/2009	€ / R On 14-December-09	9.15	Put	Currency Future	4	4	4	4	0.00
16/10/2009	€ / R On 14-December-09	10.15	Call	Currency Future	929	857	929	857	0.00
16/10/2009	€ / R On 14-December-09	10.15	Put	Currency Future	26	35	26	35	0.00
16/10/2009	€ / R On 14-December-09	15.15	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	15.15	Put	Currency Future	4098	4179	4098	4179	0.00
16/10/2009	€ / R On 14-December-09	17.15	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	17.15	Put	Currency Future	6098	6178	6098	6178	0.00
16/10/2009	€ / R On 14-December-09	19.15	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	19.15	Put	Currency Future	8097	8178	8097	8178	0.00
16/10/2009	€ / R On 15-March-10	7.30	Call	Currency Future	3937	3856	3937	3856	0.00
16/10/2009	€ / R On 15-March-10	7.30	Put	Currency Future	2	2	2	2	0.00
16/10/2009	€ / R On 15-March-10	8.30	Call	Currency Future	2942	2861	2942	2861	0.00
16/10/2009	€ / R On 15-March-10	8.30	Put	Currency Future	7	7	7	7	0.00
16/10/2009	€ / R On 15-March-10	9.30	Call	Currency Future	1955	1877	1955	1877	0.00
16/10/2009	€ / R On 15-March-10	9.30	Put	Currency Future	19	23	19	23	0.00
16/10/2009	€ / R On 15-March-10	10.30	Call	Currency Future	1046	983	1046	983	0.00
16/10/2009	€ / R On 15-March-10	10.30	Put	Currency Future	111	129	111	129	0.00
16/10/2009	€ / R On 15-March-10	13.30	Call	Currency Future	107	98	107	98	0.00
16/10/2009	€ / R On 15-March-10	13.30	Put	Currency Future	2171	2244	2171	2244	0.00
16/10/2009	€ / R On 15-March-10	15.30	Call	Currency Future	34	30	34	30	0.00
16/10/2009	€ / R On 15-March-10	15.30	Put	Currency Future	4098	4176	4098	4176	0.00
16/10/2009	€ / R On 15-March-10	17.30	Call	Currency Future	4	3	4	3	0.00
16/10/2009	€ / R On 15-March-10	17.30	Put	Currency Future	6069	6149	6069	6149	0.00
16/10/2009	€ / R On 15-March-10	19.30	Call	Currency Future	2	1	2	1	0.00
16/10/2009	€ / R On 15-March-10	19.30	Put	Currency Future	8066	8147	8066	8147	0.00
16/10/2009	€ / R On 14-June-10	12.00	Call	Currency Future	431	407	431	407	0.00
16/10/2009	€ / R On 14-June-10	12.00	Put	Currency Future	1016	1073	1016	1073	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 14-June-10	12.10	Call	Currency Future	407	385	407	385	0.00
16/10/2009	€ / R On 14-June-10	12.10	Put	Currency Future	1092	1150	1092	1150	0.00
16/10/2009	€ / R On 14-December-09	7.05	Call	Currency Future	4003	3922	4003	3922	0.00
16/10/2009	€ / R On 14-December-09	7.05	Put	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	19.05	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	19.05	Put	Currency Future	7997	8078	7997	8078	0.00
16/10/2009	€ / R On 14-December-09	7.00	Call	Currency Future	4053	3972	4053	3972	0.00
16/10/2009	€ / R On 14-December-09	7.00	Put	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	17.00	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	17.00	Put	Currency Future	5948	6028	5948	6028	0.00
16/10/2009	€ / R On 14-December-09	19.00	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	19.00	Put	Currency Future	7947	8028	7947	8028	0.00
16/10/2009	€ / R On 15-March-10	7.15	Call	Currency Future	4086	4006	4086	4006	0.00
16/10/2009	€ / R On 15-March-10	7.15	Put	Currency Future	1	2	1	2	0.00
16/10/2009	€ / R On 15-March-10	17.15	Call	Currency Future	4	4	4	4	0.00
16/10/2009	€ / R On 15-March-10	17.15	Put	Currency Future	5919	6000	5919	6000	0.00
16/10/2009	€ / R On 15-March-10	19.15	Call	Currency Future	2	2	2	2	0.00
16/10/2009	€ / R On 15-March-10	19.15	Put	Currency Future	7916	7997	7916	7997	0.00
16/10/2009	€ / R On 14-December-09	6.95	Call	Currency Future	4103	4022	4103	4022	0.00
16/10/2009	€ / R On 14-December-09	6.95	Put	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	7.95	Call	Currency Future	3103	3023	3103	3023	0.00
16/10/2009	€ / R On 14-December-09	7.95	Put	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	8.95	Call	Currency Future	2105	2025	2105	2025	0.00
16/10/2009	€ / R On 14-December-09	8.95	Put	Currency Future	3	3	3	3	0.00
16/10/2009	€ / R On 14-December-09	9.95	Call	Currency Future	1118	1040	1118	1040	0.00
16/10/2009	€ / R On 14-December-09	9.95	Put	Currency Future	15	17	15	17	0.00
16/10/2009	€ / R On 14-December-09	14.95	Call	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 14-December-09	14.95	Put	Currency Future	3899	3979	3899	3979	0.00
16/10/2009	€ / R On 14-December-09	16.95	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
16/10/2009	€ / R On 14-December-09	16.95	Put	Currency Future	5898	5978	5898	5978	0.00
16/10/2009	€ / R On 14-December-09	18.95	Call	Currency Future	0	0	0	0	0.00
16/10/2009	€ / R On 14-December-09	18.95	Put	Currency Future	7897	7978	7897	7978	0.00
16/10/2009	€ / R On 14-June-10	7.50	Call	Currency Future	3922	3842	3922	3842	0.00
16/10/2009	€ / R On 14-June-10	7.50	Put	Currency Future	7	8	7	8	0.00
16/10/2009	€ / R On 14-June-10	8.50	Call	Currency Future	2933	2854	2933	2854	0.00
16/10/2009	€ / R On 14-June-10	8.50	Put	Currency Future	18	19	18	19	0.00
16/10/2009	€ / R On 14-June-10	9.50	Call	Currency Future	1964	1891	1964	1891	0.00
16/10/2009	€ / R On 14-June-10	9.50	Put	Currency Future	49	56	49	56	0.00
16/10/2009	€ / R On 14-June-10	10.50	Call	Currency Future	1125	1068	1125	1068	0.00
16/10/2009	€ / R On 14-June-10	10.50	Put	Currency Future	209	233	209	233	0.00
16/10/2009	€ / R On 14-June-10	13.50	Call	Currency Future	199	189	199	189	0.00
16/10/2009	€ / R On 14-June-10	13.50	Put	Currency Future	2284	2354	2284	2354	0.00
16/10/2009	€ / R On 14-June-10	15.50	Call	Currency Future	88	84	88	84	0.00
16/10/2009	€ / R On 14-June-10	15.50	Put	Currency Future	4172	4249	4172	4249	0.00
16/10/2009	€ / R On 14-June-10	17.50	Call	Currency Future	42	40	42	40	0.00
16/10/2009	€ / R On 14-June-10	17.50	Put	Currency Future	6126	6205	6126	6205	0.00
16/10/2009	€ / R On 14-June-10	19.50	Call	Currency Future	14	14	14	14	0.00
16/10/2009	€ / R On 14-June-10	19.50	Put	Currency Future	8099	8179	8099	8179	0.00
16/10/2009	€ / R On 14-June-10	7.45	Call	Currency Future	3972	3892	3972	3892	0.00
16/10/2009	€ / R On 14-June-10	7.45	Put	Currency Future	7	7	7	7	0.00
16/10/2009	€ / R On 14-June-10	8.45	Call	Currency Future	2982	2903	2982	2903	0.00
16/10/2009	€ / R On 14-June-10	8.45	Put	Currency Future	17	18	17	18	0.00
16/10/2009	€ / R On 14-June-10	9.45	Call	Currency Future	2010	1936	2010	1936	0.00
16/10/2009	€ / R On 14-June-10	9.45	Put	Currency Future	45	52	45	52	0.00
16/10/2009	€ / R On 14-June-10	10.45	Call	Currency Future	1159	1101	1159	1101	0.00
16/10/2009	€ / R On 14-June-10	10.45	Put	Currency Future	194	217	194	217	0.00
16/10/2009	€ / R On 14-June-10	13.45	Call	Currency Future	204	194	204	194	0.00
16/10/2009	€ / R On 14-June-10	13.45	Put	Currency Future	2239	2309	2239	2309	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 14-June-10	15.45	Call	Currency Future	90	85	90	85	0.00
16/10/2009	€ / R On 14-June-10	15.45	Put	Currency Future	4124	4201	4124	4201	0.00
16/10/2009	€ / R On 14-June-10	17.45	Call	Currency Future	43	41	43	41	0.00
16/10/2009	€ / R On 14-June-10	17.45	Put	Currency Future	6078	6156	6078	6156	0.00
16/10/2009	€ / R On 14-June-10	19.45	Call	Currency Future	15	14	15	14	0.00
16/10/2009	€ / R On 14-June-10	19.45	Put	Currency Future	8049	8129	8049	8129	0.00
16/10/2009	€ / R On 14-June-10	7.55	Call	Currency Future	3873	3793	3873	3793	0.00
16/10/2009	€ / R On 14-June-10	7.55	Put	Currency Future	7	8	7	8	0.00
16/10/2009	€ / R On 14-June-10	8.55	Call	Currency Future	2884	2805	2884	2805	0.00
16/10/2009	€ / R On 14-June-10	8.55	Put	Currency Future	19	20	19	20	0.00
16/10/2009	€ / R On 14-June-10	9.55	Call	Currency Future	1918	1845	1918	1845	0.00
16/10/2009	€ / R On 14-June-10	9.55	Put	Currency Future	53	60	53	60	0.00
16/10/2009	€ / R On 14-June-10	10.55	Call	Currency Future	1090	1034	1090	1034	0.00
16/10/2009	€ / R On 14-June-10	10.55	Put	Currency Future	225	250	225	250	0.00
16/10/2009	€ / R On 14-June-10	13.55	Call	Currency Future	195	184	195	184	0.00
16/10/2009	€ / R On 14-June-10	13.55	Put	Currency Future	2329	2400	2329	2400	0.00
16/10/2009	€ / R On 14-June-10	15.55	Call	Currency Future	86	82	86	82	0.00
16/10/2009	€ / R On 14-June-10	15.55	Put	Currency Future	4221	4297	4221	4297	0.00
16/10/2009	€ / R On 14-June-10	17.55	Call	Currency Future	41	39	41	39	0.00
16/10/2009	€ / R On 14-June-10	17.55	Put	Currency Future	6175	6254	6175	6254	0.00
16/10/2009	€ / R On 14-June-10	19.55	Call	Currency Future	14	13	14	13	0.00
16/10/2009	€ / R On 14-June-10	19.55	Put	Currency Future	8149	8228	8149	8228	0.00
16/10/2009	€ / R On 14-June-10	7.40	Call	Currency Future	4022	3942	4022	3942	0.00
16/10/2009	€ / R On 14-June-10	7.40	Put	Currency Future	6	7	6	7	0.00
16/10/2009	€ / R On 14-June-10	8.40	Call	Currency Future	3031	2952	3031	2952	0.00
16/10/2009	€ / R On 14-June-10	8.40	Put	Currency Future	16	18	16	18	0.00
16/10/2009	€ / R On 14-June-10	9.40	Call	Currency Future	2057	1982	2057	1982	0.00
16/10/2009	€ / R On 14-June-10	9.40	Put	Currency Future	41	48	41	48	0.00
16/10/2009	€ / R On 14-June-10	10.40	Call	Currency Future	1195	1136	1195	1136	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 14-June-10	10.40	Put	Currency Future	180	201	180	201	0.00
16/10/2009	€ / R On 14-June-10	13.40	Call	Currency Future	209	198	209	198	0.00
16/10/2009	€ / R On 14-June-10	13.40	Put	Currency Future	2194	2264	2194	2264	0.00
16/10/2009	€ / R On 14-June-10	15.40	Call	Currency Future	92	87	92	87	0.00
16/10/2009	€ / R On 14-June-10	15.40	Put	Currency Future	4076	4152	4076	4152	0.00
16/10/2009	€ / R On 14-June-10	17.40	Call	Currency Future	44	42	44	42	0.00
16/10/2009	€ / R On 14-June-10	17.40	Put	Currency Future	6029	6107	6029	6107	0.00
16/10/2009	€ / R On 14-June-10	19.40	Call	Currency Future	15	14	15	14	0.00
16/10/2009	€ / R On 14-June-10	19.40	Put	Currency Future	8000	8080	8000	8080	0.00
16/10/2009	€ / R On 14-June-10	7.35	Call	Currency Future	4071	3991	4071	3991	0.00
16/10/2009	€ / R On 14-June-10	7.35	Put	Currency Future	6	7	6	7	0.00
16/10/2009	€ / R On 14-June-10	8.35	Call	Currency Future	3081	3001	3081	3001	0.00
16/10/2009	€ / R On 14-June-10	8.35	Put	Currency Future	15	17	15	17	0.00
16/10/2009	€ / R On 14-June-10	9.35	Call	Currency Future	2105	2028	2105	2028	0.00
16/10/2009	€ / R On 14-June-10	9.35	Put	Currency Future	40	44	40	44	0.00
16/10/2009	€ / R On 14-June-10	10.35	Call	Currency Future	1234	1171	1234	1171	0.00
16/10/2009	€ / R On 14-June-10	10.35	Put	Currency Future	169	187	169	187	0.00
16/10/2009	€ / R On 14-June-10	13.35	Call	Currency Future	214	203	214	203	0.00
16/10/2009	€ / R On 14-June-10	13.35	Put	Currency Future	2149	2219	2149	2219	0.00
16/10/2009	€ / R On 14-June-10	15.35	Call	Currency Future	93	89	93	89	0.00
16/10/2009	€ / R On 14-June-10	15.35	Put	Currency Future	4028	4104	4028	4104	0.00
16/10/2009	€ / R On 14-June-10	17.35	Call	Currency Future	45	43	45	43	0.00
16/10/2009	€ / R On 14-June-10	17.35	Put	Currency Future	5979	6058	5979	6058	0.00
16/10/2009	€ / R On 14-June-10	19.35	Call	Currency Future	16	15	16	15	0.00
16/10/2009	€ / R On 14-June-10	19.35	Put	Currency Future	7950	8030	7950	8030	0.00
16/10/2009	€ / R On 14-June-10	7.70	Call	Currency Future	3724	3644	3724	3644	0.00
16/10/2009	€ / R On 14-June-10	7.70	Put	Currency Future	9	9	9	9	0.00
16/10/2009	€ / R On 14-June-10	8.70	Call	Currency Future	2737	2658	2737	2658	0.00
16/10/2009	€ / R On 14-June-10	8.70	Put	Currency Future	21	23	21	23	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 14-June-10	9.70	Call	Currency Future	1783	1711	1783	1711	0.00
16/10/2009	€ / R On 14-June-10	9.70	Put	Currency Future	67	76	67	76	0.00
16/10/2009	€ / R On 14-June-10	10.70	Call	Currency Future	992	940	992	940	0.00
16/10/2009	€ / R On 14-June-10	10.70	Put	Currency Future	277	305	277	305	0.00
16/10/2009	€ / R On 14-June-10	13.70	Call	Currency Future	181	172	181	172	0.00
16/10/2009	€ / R On 14-June-10	13.70	Put	Currency Future	2466	2537	2466	2537	0.00
16/10/2009	€ / R On 14-June-10	15.70	Call	Currency Future	81	77	81	77	0.00
16/10/2009	€ / R On 14-June-10	15.70	Put	Currency Future	4366	4442	4366	4442	0.00
16/10/2009	€ / R On 14-June-10	17.70	Call	Currency Future	38	36	38	36	0.00
16/10/2009	€ / R On 14-June-10	17.70	Put	Currency Future	6322	6401	6322	6401	0.00
16/10/2009	€ / R On 14-June-10	19.70	Call	Currency Future	13	12	13	12	0.00
16/10/2009	€ / R On 14-June-10	19.70	Put	Currency Future	8297	8377	8297	8377	0.00
16/10/2009	€ / R On 14-June-10	7.60	Call	Currency Future	3823	3743	3823	3743	0.00
16/10/2009	€ / R On 14-June-10	7.60	Put	Currency Future	8	8	8	8	0.00
16/10/2009	€ / R On 14-June-10	8.60	Call	Currency Future	2835	2756	2835	2756	0.00
16/10/2009	€ / R On 14-June-10	8.60	Put	Currency Future	19	21	19	21	0.00
16/10/2009	€ / R On 14-June-10	9.60	Call	Currency Future	1873	1800	1873	1800	0.00
16/10/2009	€ / R On 14-June-10	9.60	Put	Currency Future	58	65	58	65	0.00
16/10/2009	€ / R On 14-June-10	10.60	Call	Currency Future	1057	1002	1057	1002	0.00
16/10/2009	€ / R On 14-June-10	10.60	Put	Currency Future	241	267	241	267	0.00
16/10/2009	€ / R On 14-June-10	13.60	Call	Currency Future	190	180	190	180	0.00
16/10/2009	€ / R On 14-June-10	13.60	Put	Currency Future	2375	2445	2375	2445	0.00
16/10/2009	€ / R On 14-June-10	15.60	Call	Currency Future	84	80	84	80	0.00
16/10/2009	€ / R On 14-June-10	15.60	Put	Currency Future	4269	4345	4269	4345	0.00
16/10/2009	€ / R On 14-June-10	17.60	Call	Currency Future	40	37	40	37	0.00
16/10/2009	€ / R On 14-June-10	17.60	Put	Currency Future	6224	6303	6224	6303	0.00
16/10/2009	€ / R On 14-June-10	19.60	Call	Currency Future	13	13	13	13	0.00
16/10/2009	€ / R On 14-June-10	19.60	Put	Currency Future	8198	8278	8198	8278	0.00
16/10/2009	€ / R On 15-March-10	7.20	Call	Currency Future	4037	3956	4037	3956	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	€ / R On 15-March-10	7.20	Put	Currency Future	1	2	1	2	0.00
16/10/2009	€ / R On 15-March-10	17.20	Call	Currency Future	4	4	4	4	0.00
16/10/2009	€ / R On 15-March-10	17.20	Put	Currency Future	5969	6050	5969	6050	0.00
16/10/2009	€ / R On 15-March-10	19.20	Call	Currency Future	2	1	2	1	0.00
16/10/2009	€ / R On 15-March-10	19.20	Put	Currency Future	7966	8047	7966	8047	0.00
16/10/2009	€ / R On 15-March-10	7.10	Call	Currency Future	4136	4055	4136	4055	0.00
16/10/2009	€ / R On 15-March-10	7.10	Put	Currency Future	1	1	1	1	0.00
16/10/2009	€ / R On 15-March-10	17.10	Call	Currency Future	5	4	5	4	0.00
16/10/2009	€ / R On 15-March-10	17.10	Put	Currency Future	5869	5950	5869	5950	0.00
16/10/2009	€ / R On 15-March-10	19.10	Call	Currency Future	2	2	2	2	0.00
16/10/2009	€ / R On 15-March-10	19.10	Put	Currency Future	7866	7947	7866	7947	0.00
16/10/2009	€ / R On 14-June-10	7.30	Call	Currency Future	4120	4041	4120	4041	0.00
16/10/2009	€ / R On 14-June-10	7.30	Put	Currency Future	5	6	5	6	0.00
16/10/2009	€ / R On 14-June-10	8.30	Call	Currency Future	3130	3051	3130	3051	0.00
16/10/2009	€ / R On 14-June-10	8.30	Put	Currency Future	15	16	15	16	0.00
16/10/2009	€ / R On 14-June-10	9.30	Call	Currency Future	2153	2076	2153	2076	0.00
16/10/2009	€ / R On 14-June-10	9.30	Put	Currency Future	38	42	38	42	0.00
16/10/2009	€ / R On 14-June-10	10.30	Call	Currency Future	1274	1210	1274	1210	0.00
16/10/2009	€ / R On 14-June-10	10.30	Put	Currency Future	158	175	158	175	0.00
16/10/2009	€ / R On 14-June-10	13.30	Call	Currency Future	219	208	219	208	0.00
16/10/2009	€ / R On 14-June-10	13.30	Put	Currency Future	2104	2173	2104	2173	0.00
16/10/2009	€ / R On 14-June-10	15.30	Call	Currency Future	95	90	95	90	0.00
16/10/2009	€ / R On 14-June-10	15.30	Put	Currency Future	3979	4056	3979	4056	0.00
16/10/2009	€ / R On 14-June-10	17.30	Call	Currency Future	45	44	45	44	0.00
16/10/2009	€ / R On 14-June-10	17.30	Put	Currency Future	5930	6009	5930	6009	0.00
16/10/2009	€ / R On 14-June-10	19.30	Call	Currency Future	16	15	16	15	0.00
16/10/2009	€ / R On 14-June-10	19.30	Put	Currency Future	7901	7980	7901	7980	0.00
16/10/2009	AL13 On 05-November-09			Index Future	248.5800	248.6350	248.5760	248.6350	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ALBI On 04-February-10			Index Future	297.1500	297.5900	297.1510	297.5900	37.00
16/10/2009	ALBI On 06-May-10			Index Future	302.3300	302.7730	302.3330	302.7730	0.00
16/10/2009	ALBI On 05-August-10			Index Future	307.7900	308.2360	307.7910	308.2360	0.00
16/10/2009	ALBI On 05-November-09			Index Future	291.8600	292.2880	291.8600	292.2880	764.00
16/10/2009	CRD1 On 04-February-10			Index Future	129.2600	129.3670	129.2560	129.3670	0.00
16/10/2009	CRD1 On 06-May-10			Index Future	131.7400	131.8510	131.7360	131.8510	0.00
16/10/2009	CRD1 On 05-November-09			Index Future	126.9500	127.0630	126.9540	127.0630	2.00
16/10/2009	GOVI On 04-February-10			jGovi	298.9300	299.3715	298.9345	299.3715	0.00
16/10/2009	GOVI On 06-May-10			jGovi	304.6700	305.1180	304.6710	305.1180	0.00
16/10/2009	GOVI On 05-August-10			jGovi	309.8700	310.3520	309.8710	310.3520	0.00
16/10/2009	GOVI On 05-November-09			jGovi	293.6100	294.0375	293.6110	294.0375	691.00
16/10/2009	ILBI On 04-February-10			Index Future	370.1800	370.1760	370.1760	370.1760	214.00
16/10/2009	ILBI On 05-November-09			Index Future	363.5800	363.5780	363.5780	363.5780	3.00
16/10/2009	J153 On 31-August-10			jSwap	7.3100	7.3205	0.0019	0.0017	0.00
16/10/2009	J157 On 15-September-15			jSwap	8.8200	8.7990	0.0199	0.0210	0.00
16/10/2009	J186 On 21-December-26			jSwap	8.5600	8.5260	0.0968	0.0936	0.00
16/10/2009	J201 On 22-December-14			jSwap	8.6600	8.6340	0.0514	0.0503	0.00
16/10/2009	J203 On 15-September-17			jSwap	8.9600	8.9230	0.0835	0.0814	0.00
16/10/2009	J204 On 21-December-18			jSwap	8.9300	8.9000	0.0931	0.0915	0.00
16/10/2009	J207 On 15-January-20			jSwap	8.9600	8.9260	0.0660	0.0640	0.00
16/10/2009	JBAR On 21-December-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	JFRA On 04-February-10			jFra	7.0500	7.0700	0.0173	0.0173	0.00
16/10/2009	JFRA On 06-May-10			jFra	7.2400	7.2360	0.0177	0.0177	0.00
16/10/2009	JFRA On 05-August-10			jFra	7.5600	7.5610	0.0185	0.0185	0.00
16/10/2009	JFRA On 05-November-09			jFra	7.1200	7.1110	0.0175	0.0174	0.00
16/10/2009	JFRA On 04-November-10			jFra	7.8500	7.8290	0.0192	0.0192	0.00
16/10/2009	JN02 On 04-February-10			jNote	8.0100	8.0040	0.1469	0.1467	0.00
16/10/2009	JN02 On 05-November-09			jNote	7.7900	7.7780	0.1430	0.1429	0.00
16/10/2009	JN05 On 04-February-10			jNote	8.8100	8.7800	0.3565	0.3556	0.00
16/10/2009	JN05 On 05-November-09			jNote	8.6800	8.6480	0.3526	0.3517	0.00
16/10/2009	JN10 On 04-February-10			jNote	8.9900	8.9550	0.5925	0.5909	0.00
16/10/2009	JN10 On 05-November-09			jNote	8.9300	8.8960	0.5911	0.5897	0.00
16/10/2009	JROD On 30-October-09			jRod	6.8100	6.8160	0.0024	0.0028	0.00
16/10/2009	JROD On 30-November-09			jRod	6.8900	6.8910	0.0022	0.0026	0.00
16/10/2009	JROD On 31-December-09			jRod	7.0500	7.0520	0.0019	0.0022	0.00
16/10/2009	OTH1 On 04-February-10			Index Future	287.3700	287.8090	287.3650	287.8090	0.00
16/10/2009	OTH1 On 06-May-10			Index Future	292.8800	293.3340	292.8800	293.3340	0.00
16/10/2009	OTH1 On 05-November-09			Index Future	282.2500	282.6820	282.2480	282.6820	3.00
16/10/2009	R153 On 05-November-09			Bond Future	7.3500	7.3680	106.8544	106.8409	0.00
16/10/2009	R153 On 05-November-09	6.50	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2009	R153 On 05-November-09	6.50	Put	Option on Bond Future	683	696	683	696	0.00
16/10/2009	R155 On 05-November-09			Bond Future	7.6900	7.6720	111.3132	111.3395	38.00
16/10/2009	R155 On 05-November-09	7.75	Call	Option on Bond Future	217	237	217	237	0.00
16/10/2009	R155 On 05-November-09	7.75	Put	Option on Bond Future	107	101	107	101	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	R157 On 04-February-10			Bond Future	8.7200	8.6880	126.2755	126.4281	70.00
16/10/2009	R157 On 06-May-10			Bond Future	8.8000	8.7700	121.7493	121.9049	0.00
16/10/2009	R157 On 05-August-10			Bond Future	8.8600	8.8230	124.1475	124.3097	0.00
16/10/2009	R157 On 05-November-09			Bond Future	8.6100	8.5850	124.1337	124.2829	8863.00
16/10/2009	R157 On 04-February-10	7.75	Call	Option on Bond Future	184	204	184	204	0.00
16/10/2009	R157 On 04-February-10	7.75	Put	Option on Bond Future	5076	4943	5076	4943	0.00
16/10/2009	R157 On 06-May-10	8.50	Call	Option on Bond Future	1275	1341	1275	1341	0.00
16/10/2009	R157 On 06-May-10	8.50	Put	Option on Bond Future	2712	2623	2712	2623	0.00
16/10/2009	R157 On 05-August-10	8.75	Call	Option on Bond Future	2134	2216	2134	2216	0.00
16/10/2009	R157 On 05-August-10	8.75	Put	Option on Bond Future	2626	2546	2626	2546	0.00
16/10/2009	R157 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2009	R157 On 05-November-09	7.50	Put	Option on Bond Future	5907	5758	5907	5758	0.00
16/10/2009	R186 On 04-February-10			Bond Future	9.3000	9.2760	111.5721	111.7539	81.00
16/10/2009	R186 On 06-May-10			Bond Future	9.3500	9.3290	113.6595	113.8388	0.00
16/10/2009	R186 On 05-August-10			Bond Future	9.3900	9.3670	110.6347	110.8296	0.00
16/10/2009	R186 On 05-November-09			Bond Future	9.2400	9.2150	114.8288	115.0132	11682.00
16/10/2009	R186 On 04-February-10	8.25	Call	Option on Bond Future	298	321	298	321	0.00
16/10/2009	R186 On 04-February-10	8.25	Put	Option on Bond Future	10443	10283	10443	10283	0.00
16/10/2009	R186 On 06-May-10	9.00	Call	Option on Bond Future	2621	2702	2621	2702	0.00
16/10/2009	R186 On 06-May-10	9.00	Put	Option on Bond Future	5815	5716	5815	5716	0.00
16/10/2009	R186 On 05-August-10	9.25	Call	Option on Bond Future	4260	4363	4260	4363	0.00
16/10/2009	R186 On 05-August-10	9.25	Put	Option on Bond Future	5500	5408	5500	5408	0.00
16/10/2009	R186 On 05-November-09	9.00	Call	Option on Bond Future	422	492	422	492	0.00
16/10/2009	R186 On 05-November-09	9.00	Put	Option on Bond Future	2618	2504	2618	2504	5000.00
16/10/2009	R186 On 05-November-09	8.75	Call	Option on Bond Future	89	114	89	114	0.00
16/10/2009	R186 On 05-November-09	8.75	Put	Option on Bond Future	4695	4535	4695	4535	240.00
16/10/2009	R186 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	5000.00
16/10/2009	R186 On 05-November-09	7.50	Put	Option on Bond Future	17881	17697	17881	17697	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	R186 On 05-November-09	7.75	Call	Option on Bond Future	0	0	0	0	240.00
16/10/2009	R186 On 05-November-09	7.75	Put	Option on Bond Future	15052	14868	15052	14868	0.00
16/10/2009	R201 On 04-February-10			Bond Future	8.7700	8.7350	101.1171	101.2418	0.00
16/10/2009	R201 On 06-May-10			Bond Future	8.8500	8.8140	103.0082	103.1346	0.00
16/10/2009	R201 On 05-August-10			Bond Future	8.9000	8.8660	100.6606	100.7882	0.00
16/10/2009	R201 On 05-November-09			Bond Future	8.6700	8.6430	103.6953	103.8134	488.00
16/10/2009	R201 On 04-February-10	7.50	Call	Option on Bond Future	50	57	50	57	0.00
16/10/2009	R201 On 04-February-10	7.50	Put	Option on Bond Future	5134	5017	5134	5017	0.00
16/10/2009	R201 On 06-May-10	8.50	Call	Option on Bond Future	974	1025	974	1025	0.00
16/10/2009	R201 On 06-May-10	8.50	Put	Option on Bond Future	2277	2202	2277	2202	0.00
16/10/2009	R201 On 05-August-10	9.00	Call	Option on Bond Future	2065	2138	2065	2138	0.00
16/10/2009	R201 On 05-August-10	9.00	Put	Option on Bond Future	1719	1664	1719	1664	0.00
16/10/2009	R201 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2009	R201 On 05-November-09	7.50	Put	Option on Bond Future	4913	4795	4913	4795	0.00
16/10/2009	R203 On 04-February-10			Bond Future	9.2200	9.1920	98.1109	98.2669	0.00
16/10/2009	R203 On 06-May-10			Bond Future	9.3000	9.2660	95.7684	95.9303	0.00
16/10/2009	R203 On 05-August-10			Bond Future	9.3500	9.3190	97.6981	97.8656	0.00
16/10/2009	R203 On 05-November-09			Bond Future	9.1300	9.1020	96.3971	96.5523	1570.00
16/10/2009	R203 On 04-February-10	8.20	Call	Option on Bond Future	179	198	179	198	0.00
16/10/2009	R203 On 04-February-10	8.20	Put	Option on Bond Future	5684	5547	5684	5547	0.00
16/10/2009	R203 On 06-May-10	9.00	Call	Option on Bond Future	1541	1613	1541	1613	0.00
16/10/2009	R203 On 06-May-10	9.00	Put	Option on Bond Future	3063	2973	3063	2973	0.00
16/10/2009	R203 On 05-August-10	9.25	Call	Option on Bond Future	2519	2605	2519	2605	0.00
16/10/2009	R203 On 05-August-10	9.25	Put	Option on Bond Future	3027	2946	3027	2946	0.00
16/10/2009	R203 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2009	R203 On 05-November-09	7.50	Put	Option on Bond Future	9251	9096	9251	9096	0.00
16/10/2009	R204 On 04-February-10			Bond Future	9.2300	9.1970	93.7558	93.9321	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	R204 On 06-May-10			Bond Future	9.3000	9.2650	95.5103	95.6882	0.00
16/10/2009	R204 On 05-August-10			Bond Future	9.3500	9.3150	93.3888	93.5736	0.00
16/10/2009	R204 On 05-November-09			Bond Future	9.1500	9.1190	96.0876	96.2622	3599.00
16/10/2009	R204 On 04-February-10	8.20	Call	Option on Bond Future	205	227	205	227	0.00
16/10/2009	R204 On 04-February-10	8.20	Put	Option on Bond Future	6290	6135	6290	6135	0.00
16/10/2009	R204 On 06-May-10	9.00	Call	Option on Bond Future	1687	1765	1687	1765	0.00
16/10/2009	R204 On 06-May-10	9.00	Put	Option on Bond Future	3354	3255	3354	3255	0.00
16/10/2009	R204 On 05-August-10	9.25	Call	Option on Bond Future	2807	2903	2807	2903	0.00
16/10/2009	R204 On 05-August-10	9.25	Put	Option on Bond Future	3346	3258	3346	3258	0.00
16/10/2009	R204 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2009	R204 On 05-November-09	7.50	Put	Option on Bond Future	10262	10087	10262	10087	0.00
16/10/2009	R206 On 04-February-10			Bond Future	8.8500	8.8170	96.1103	96.2119	0.00
16/10/2009	R206 On 06-May-10			Bond Future	8.9600	8.9210	97.9073	98.0091	0.00
16/10/2009	R206 On 05-August-10			Bond Future	9.0300	8.9950	96.1069	96.2139	0.00
16/10/2009	R206 On 05-November-09			Bond Future	8.7400	8.7070	98.1351	98.2324	1140.00
16/10/2009	R206 On 04-February-10	7.50	Call	Option on Bond Future	85	94	85	94	0.00
16/10/2009	R206 On 04-February-10	7.50	Put	Option on Bond Future	4485	4392	4485	4392	0.00
16/10/2009	R206 On 06-May-10	8.75	Call	Option on Bond Future	1227	1277	1227	1277	0.00
16/10/2009	R206 On 06-May-10	8.75	Put	Option on Bond Future	1844	1791	1844	1791	0.00
16/10/2009	R206 On 05-August-10	9.00	Call	Option on Bond Future	1607	1664	1607	1664	0.00
16/10/2009	R206 On 05-August-10	9.00	Put	Option on Bond Future	1700	1650	1700	1650	0.00
16/10/2009	R206 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2009	R206 On 05-November-09	7.50	Put	Option on Bond Future	4254	4157	4254	4157	0.00
16/10/2009	R207 On 04-February-10			Bond Future	9.3900	9.3540	86.8914	87.0711	0.00
16/10/2009	R207 On 06-May-10			Bond Future	9.4600	9.4240	88.5137	88.6956	0.00
16/10/2009	R207 On 05-August-10			Bond Future	9.5100	9.4770	86.6555	86.8395	0.00
16/10/2009	R207 On 05-November-09			Bond Future	9.3100	9.2790	88.9533	89.1249	600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	R207 On 04-February-10	8.25	Call	Option on Bond Future	165	183	165	183	0.00
16/10/2009	R207 On 04-February-10	8.25	Put	Option on Bond Future	7075	6913	7075	6913	0.00
16/10/2009	R207 On 06-May-10	9.25	Call	Option on Bond Future	1966	2053	1966	2053	0.00
16/10/2009	R207 On 06-May-10	9.25	Put	Option on Bond Future	3146	3051	3146	3051	0.00
16/10/2009	R207 On 05-August-10	9.50	Call	Option on Bond Future	3131	3233	3131	3233	0.00
16/10/2009	R207 On 05-August-10	9.50	Put	Option on Bond Future	3187	3104	3187	3104	0.00
16/10/2009	R207 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2009	R207 On 05-November-09	7.50	Put	Option on Bond Future	11598	11427	11598	11427	0.00
16/10/2009	R208 On 04-February-10			Bond Future	9.3800	9.3590	84.5011	84.6209	0.00
16/10/2009	R208 On 06-May-10			Bond Future	9.4400	9.4210	82.6731	82.7968	0.00
16/10/2009	R208 On 05-August-10			Bond Future	9.4900	9.4670	84.3398	84.4674	0.00
16/10/2009	R208 On 05-November-09			Bond Future	9.3100	9.2880	83.0237	83.1395	5008.00
16/10/2009	R208 On 04-February-10	8.50	Call	Option on Bond Future	338	361	338	361	0.00
16/10/2009	R208 On 04-February-10	8.50	Put	Option on Bond Future	5829	5732	5829	5732	0.00
16/10/2009	R208 On 06-May-10	9.25	Call	Option on Bond Future	2063	2125	2063	2125	0.00
16/10/2009	R208 On 06-May-10	9.25	Put	Option on Bond Future	3203	3142	3203	3142	0.00
16/10/2009	R208 On 05-August-10	9.50	Call	Option on Bond Future	3324	3397	3324	3397	0.00
16/10/2009	R208 On 05-August-10	9.50	Put	Option on Bond Future	3261	3206	3261	3206	0.00
16/10/2009	R208 On 05-November-09	7.75	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2009	R208 On 05-November-09	7.75	Put	Option on Bond Future	10251	10135	10251	10135	0.00
16/10/2009	R209 On 04-February-10			Bond Future	8.8900	8.8680	75.6298	75.7873	0.00
16/10/2009	R209 On 06-May-10			Bond Future	8.9200	8.8980	73.8894	74.0538	0.00
16/10/2009	R209 On 05-August-10			Bond Future	8.9400	8.9170	75.3800	75.5436	0.00
16/10/2009	R209 On 05-November-09			Bond Future	8.8500	8.8300	74.3113	74.4622	3565.00
16/10/2009	R209 On 04-February-10	10.00	Call	Option on Bond Future	8311	8458	8311	8458	0.00
16/10/2009	R209 On 04-February-10	10.00	Put	Option on Bond Future	359	349	359	349	0.00
16/10/2009	R209 On 06-May-10	8.50	Call	Option on Bond Future	1882	1950	1882	1950	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	R209 On 06-May-10	8.50	Put	Option on Bond Future	5279	5182	5279	5182	0.00
16/10/2009	R209 On 05-August-10	8.75	Call	Option on Bond Future	3459	3543	3459	3543	0.00
16/10/2009	R209 On 05-August-10	8.75	Put	Option on Bond Future	4945	4866	4945	4866	0.00
16/10/2009	R209 On 05-November-09	9.00	Call	Option on Bond Future	1760	1888	1760	1888	0.00
16/10/2009	R209 On 05-November-09	9.00	Put	Option on Bond Future	580	556	580	556	0.00
16/10/2009	R209 On 04-February-10	7.50	Call	Option on Bond Future	76	83	76	83	2500.00
16/10/2009	R209 On 04-February-10	7.50	Put	Option on Bond Future	12467	12317	12467	12317	0.00
16/10/2009	R209 On 05-November-09	7.50	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2009	R209 On 05-November-09	7.50	Put	Option on Bond Future	12104	11953	12104	11953	0.00
16/10/2009	R209 On 05-November-09	7.00	Call	Option on Bond Future	0	0	0	0	5000.00
16/10/2009	R209 On 05-November-09	7.00	Put	Option on Bond Future	17413	17262	17413	17262	0.00
16/10/2009	R209 On 05-November-09	7.25	Call	Option on Bond Future	0	0	0	0	0.00
16/10/2009	R209 On 05-November-09	7.25	Put	Option on Bond Future	14696	14545	14696	14545	0.00
16/10/2009	R209 On 05-November-09	9.75	Call	Option on Bond Future	6614	6765	6614	6765	0.00
16/10/2009	R209 On 05-November-09	9.75	Put	Option on Bond Future	7	8	7	8	2970.00
16/10/2009	TRT1 On 04-February-10			Index Future	295.1900	295.6240	295.1940	295.6240	0.00
16/10/2009	TRT1 On 06-May-10			Index Future	300.8600	301.2990	300.8590	301.2990	0.00
16/10/2009	TRT1 On 05-November-09			Index Future	289.9400	290.3570	289.9370	290.3570	100.00
16/10/2009	ZAAD On 15-March-10			Currency Future	6.8100	6.7649	6.8109	6.7649	4118.00
16/10/2009	ZAAD On 14-June-10			Currency Future	6.8500	6.8031	6.8462	6.8031	1000.00
16/10/2009	ZAAD On 14-December-09			Currency Future	6.7600	6.7171	6.7642	6.7171	4480.00
16/10/2009	ZAAD On 15-March-10	6.75	Call	Currency Future	307	284	307	284	0.00
16/10/2009	ZAAD On 15-March-10	6.75	Put	Currency Future	246	269	246	269	0.00
16/10/2009	ZAAD On 14-June-10	6.80	Call	Currency Future	377	363	377	363	0.00
16/10/2009	ZAAD On 14-June-10	6.80	Put	Currency Future	331	360	331	360	0.00
16/10/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	204	167	204	167	0.00
16/10/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	140	150	140	150	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ZAAD On 14-December-09	6.70	Call	Currency Future	204	167	204	167	0.00
16/10/2009	ZAAD On 14-December-09	6.70	Put	Currency Future	140	150	140	150	0.00
16/10/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	334	310	334	310	0.00
16/10/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	223	245	223	245	0.00
16/10/2009	ZAAD On 14-June-10	6.75	Call	Currency Future	401	386	401	386	0.00
16/10/2009	ZAAD On 14-June-10	6.75	Put	Currency Future	305	333	305	333	0.00
16/10/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	236	197	236	197	0.00
16/10/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	122	130	122	130	0.00
16/10/2009	ZAAD On 15-March-10	6.70	Call	Currency Future	334	310	334	310	0.00
16/10/2009	ZAAD On 15-March-10	6.70	Put	Currency Future	223	245	223	245	0.00
16/10/2009	ZAAD On 14-December-09	6.65	Call	Currency Future	236	197	236	197	0.00
16/10/2009	ZAAD On 14-December-09	6.65	Put	Currency Future	122	130	122	130	0.00
16/10/2009	ZAAD On 15-March-10	6.85	Call	Currency Future	261	245	261	245	0.00
16/10/2009	ZAAD On 15-March-10	6.85	Put	Currency Future	300	330	300	330	0.00
16/10/2009	ZAAD On 14-June-10	6.90	Call	Currency Future	336	326	336	326	0.00
16/10/2009	ZAAD On 14-June-10	6.90	Put	Currency Future	390	423	390	423	0.00
16/10/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	153	128	153	128	0.00
16/10/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	189	211	189	211	0.00
16/10/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	281	264	281	264	0.00
16/10/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	270	299	270	299	0.00
16/10/2009	ZAAD On 15-March-10	6.55	Call	Currency Future	424	396	424	396	0.00
16/10/2009	ZAAD On 15-March-10	6.55	Put	Currency Future	163	181	163	181	0.00
16/10/2009	ZAAD On 14-June-10	6.60	Call	Currency Future	480	461	480	461	0.00
16/10/2009	ZAAD On 14-June-10	6.60	Put	Currency Future	233	258	233	258	0.00
16/10/2009	ZAAD On 14-December-09	6.50	Call	Currency Future	344	301	344	301	0.00
16/10/2009	ZAAD On 14-December-09	6.50	Put	Currency Future	79	84	79	84	0.00
16/10/2009	ZAAD On 15-March-10	6.50	Call	Currency Future	457	428	457	428	0.00
16/10/2009	ZAAD On 15-March-10	6.50	Put	Currency Future	146	163	146	163	0.00
16/10/2009	ZAAD On 14-June-10	6.55	Call	Currency Future	508	489	508	489	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ZAAD On 14-June-10	6.55	Put	Currency Future	212	236	212	236	0.00
16/10/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	383	339	383	339	0.00
16/10/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	69	72	69	72	0.00
16/10/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	393	366	393	366	0.00
16/10/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	182	201	182	201	0.00
16/10/2009	ZAAD On 14-June-10	6.65	Call	Currency Future	452	435	452	435	0.00
16/10/2009	ZAAD On 14-June-10	6.65	Put	Currency Future	256	282	256	282	0.00
16/10/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	306	264	306	264	0.00
16/10/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	92	97	92	97	0.00
16/10/2009	ZAAD On 15-March-10	6.60	Call	Currency Future	393	366	393	366	0.00
16/10/2009	ZAAD On 15-March-10	6.60	Put	Currency Future	182	201	182	201	0.00
16/10/2009	ZAAD On 14-December-09	6.45	Call	Currency Future	383	339	383	339	0.00
16/10/2009	ZAAD On 14-December-09	6.45	Put	Currency Future	69	72	69	72	0.00
16/10/2009	ZAAD On 15-March-10	6.45	Call	Currency Future	492	461	492	461	0.00
16/10/2009	ZAAD On 15-March-10	6.45	Put	Currency Future	131	146	131	146	0.00
16/10/2009	ZAAD On 14-June-10	6.50	Call	Currency Future	538	518	538	518	0.00
16/10/2009	ZAAD On 14-June-10	6.50	Put	Currency Future	192	214	192	214	0.00
16/10/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	423	379	423	379	0.00
16/10/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	59	62	59	62	0.00
16/10/2009	ZAAD On 15-March-10	6.65	Call	Currency Future	363	337	363	337	0.00
16/10/2009	ZAAD On 15-March-10	6.65	Put	Currency Future	202	222	202	222	0.00
16/10/2009	ZAAD On 14-December-09	6.60	Call	Currency Future	270	230	270	230	0.00
16/10/2009	ZAAD On 14-December-09	6.60	Put	Currency Future	106	113	106	113	0.00
16/10/2009	ZAAD On 14-December-09	6.55	Call	Currency Future	306	264	306	264	0.00
16/10/2009	ZAAD On 14-December-09	6.55	Put	Currency Future	92	97	92	97	0.00
16/10/2009	ZAAD On 14-December-09	6.75	Call	Currency Future	174	146	174	146	0.00
16/10/2009	ZAAD On 14-December-09	6.75	Put	Currency Future	160	179	160	179	0.00
16/10/2009	ZAAD On 15-March-10	6.80	Call	Currency Future	281	264	281	264	0.00
16/10/2009	ZAAD On 15-March-10	6.80	Put	Currency Future	270	299	270	299	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ZAAD On 15-March-10	6.90	Call	Currency Future	242	228	242	228	0.00
16/10/2009	ZAAD On 15-March-10	6.90	Put	Currency Future	331	363	331	363	0.00
16/10/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	135	112	135	112	0.00
16/10/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	221	245	221	245	0.00
16/10/2009	ZAAD On 14-December-09	6.85	Call	Currency Future	135	112	135	112	0.00
16/10/2009	ZAAD On 14-December-09	6.85	Put	Currency Future	221	245	221	245	0.00
16/10/2009	ZAAD On 14-December-09	6.80	Call	Currency Future	153	128	153	128	0.00
16/10/2009	ZAAD On 14-December-09	6.80	Put	Currency Future	189	211	189	211	0.00
16/10/2009	ZAAD On 15-March-10	6.95	Call	Currency Future	225	212	225	212	0.00
16/10/2009	ZAAD On 15-March-10	6.95	Put	Currency Future	364	397	364	397	0.00
16/10/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	119	98	119	98	0.00
16/10/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	255	281	255	281	0.00
16/10/2009	ZAAD On 14-December-09	6.40	Call	Currency Future	423	379	423	379	0.00
16/10/2009	ZAAD On 14-December-09	6.40	Put	Currency Future	59	62	59	62	0.00
16/10/2009	ZAAD On 15-March-10	6.40	Call	Currency Future	527	495	527	495	0.00
16/10/2009	ZAAD On 15-March-10	6.40	Put	Currency Future	116	130	116	130	0.00
16/10/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	465	420	465	420	0.00
16/10/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	51	53	51	53	0.00
16/10/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	508	462	508	462	0.00
16/10/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	44	45	44	45	0.00
16/10/2009	ZAAD On 14-December-09	6.30	Call	Currency Future	508	462	508	462	0.00
16/10/2009	ZAAD On 14-December-09	6.30	Put	Currency Future	44	45	44	45	0.00
16/10/2009	ZAAD On 14-December-09	6.25	Call	Currency Future	552	505	552	505	0.00
16/10/2009	ZAAD On 14-December-09	6.25	Put	Currency Future	37	38	37	38	0.00
16/10/2009	ZAAD On 14-December-09	6.90	Call	Currency Future	119	98	119	98	0.00
16/10/2009	ZAAD On 14-December-09	6.90	Put	Currency Future	255	281	255	281	0.00
16/10/2009	ZAAD On 14-December-09	7.00	Call	Currency Future	92	75	92	75	0.00
16/10/2009	ZAAD On 14-December-09	7.00	Put	Currency Future	328	358	328	358	0.00
16/10/2009	ZAAD On 14-December-09	7.10	Call	Currency Future	71	57	71	57	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ZAAD On 14-December-09	7.10	Put	Currency Future	407	440	407	440	0.00
16/10/2009	ZAAD On 14-December-09	7.20	Call	Currency Future	56	44	56	44	0.00
16/10/2009	ZAAD On 14-December-09	7.20	Put	Currency Future	491	527	491	527	0.00
16/10/2009	ZAAD On 14-December-09	7.30	Call	Currency Future	43	34	43	34	0.00
16/10/2009	ZAAD On 14-December-09	7.30	Put	Currency Future	579	617	579	617	0.00
16/10/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	105	86	105	86	0.00
16/10/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	291	319	291	319	0.00
16/10/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	81	66	81	66	0.00
16/10/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	367	398	367	398	0.00
16/10/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	63	50	63	50	0.00
16/10/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	449	483	449	483	0.00
16/10/2009	ZAAD On 14-December-09	6.95	Call	Currency Future	105	86	105	86	0.00
16/10/2009	ZAAD On 14-December-09	6.95	Put	Currency Future	291	319	291	319	0.00
16/10/2009	ZAAD On 14-December-09	7.15	Call	Currency Future	63	50	63	50	0.00
16/10/2009	ZAAD On 14-December-09	7.15	Put	Currency Future	449	483	449	483	0.00
16/10/2009	ZAAD On 14-December-09	7.25	Call	Currency Future	49	39	49	39	0.00
16/10/2009	ZAAD On 14-December-09	7.25	Put	Currency Future	535	572	535	572	0.00
16/10/2009	ZAAD On 14-December-09	7.05	Call	Currency Future	81	66	81	66	0.00
16/10/2009	ZAAD On 14-December-09	7.05	Put	Currency Future	367	398	367	398	0.00
16/10/2009	ZAAD On 14-December-09	0.85	Call	Currency Future	5914	5867	5914	5867	0.00
16/10/2009	ZAAD On 14-December-09	0.85	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	2.35	Call	Currency Future	4414	4367	4414	4367	0.00
16/10/2009	ZAAD On 14-December-09	2.35	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	3.85	Call	Currency Future	2914	2867	2914	2867	0.00
16/10/2009	ZAAD On 14-December-09	3.85	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	5.35	Call	Currency Future	1417	1370	1417	1370	0.00
16/10/2009	ZAAD On 14-December-09	5.35	Put	Currency Future	3	2	3	2	0.00
16/10/2009	ZAAD On 14-December-09	8.35	Call	Currency Future	5	4	5	4	0.00
16/10/2009	ZAAD On 14-December-09	8.35	Put	Currency Future	1591	1637	1591	1637	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ZAAD On 14-December-09	9.85	Call	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 14-December-09	9.85	Put	Currency Future	3087	3134	3087	3134	0.00
16/10/2009	ZAAD On 14-December-09	11.35	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	11.35	Put	Currency Future	4586	4633	4586	4633	0.00
16/10/2009	ZAAD On 14-December-09	12.85	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	12.85	Put	Currency Future	6086	6133	6086	6133	0.00
16/10/2009	ZAAD On 14-December-09	0.60	Call	Currency Future	6164	6117	6164	6117	0.00
16/10/2009	ZAAD On 14-December-09	0.60	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	2.10	Call	Currency Future	4664	4617	4664	4617	0.00
16/10/2009	ZAAD On 14-December-09	2.10	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	3.60	Call	Currency Future	3164	3117	3164	3117	0.00
16/10/2009	ZAAD On 14-December-09	3.60	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	5.10	Call	Currency Future	1666	1618	1666	1618	0.00
16/10/2009	ZAAD On 14-December-09	5.10	Put	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 14-December-09	8.10	Call	Currency Future	8	6	8	6	0.00
16/10/2009	ZAAD On 14-December-09	8.10	Put	Currency Future	1344	1389	1344	1389	0.00
16/10/2009	ZAAD On 14-December-09	9.60	Call	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 14-December-09	9.60	Put	Currency Future	2837	2884	2837	2884	0.00
16/10/2009	ZAAD On 14-December-09	11.10	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	11.10	Put	Currency Future	4336	4383	4336	4383	0.00
16/10/2009	ZAAD On 14-December-09	12.60	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	12.60	Put	Currency Future	5836	5883	5836	5883	0.00
16/10/2009	ZAAD On 14-December-09	0.55	Call	Currency Future	6214	6167	6214	6167	0.00
16/10/2009	ZAAD On 14-December-09	0.55	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	2.05	Call	Currency Future	4714	4667	4714	4667	0.00
16/10/2009	ZAAD On 14-December-09	2.05	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	3.55	Call	Currency Future	3214	3167	3214	3167	0.00
16/10/2009	ZAAD On 14-December-09	3.55	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	5.05	Call	Currency Future	1715	1668	1715	1668	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ZAAD On 14-December-09	5.05	Put	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 14-December-09	8.05	Call	Currency Future	9	7	9	7	0.00
16/10/2009	ZAAD On 14-December-09	8.05	Put	Currency Future	1295	1340	1295	1340	0.00
16/10/2009	ZAAD On 14-December-09	9.55	Call	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 14-December-09	9.55	Put	Currency Future	2787	2834	2787	2834	0.00
16/10/2009	ZAAD On 14-December-09	11.05	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	11.05	Put	Currency Future	4286	4333	4286	4333	0.00
16/10/2009	ZAAD On 14-December-09	12.55	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	12.55	Put	Currency Future	5786	5833	5786	5833	0.00
16/10/2009	ZAAD On 14-December-09	6.10	Call	Currency Future	688	641	688	641	0.00
16/10/2009	ZAAD On 14-December-09	6.10	Put	Currency Future	23	24	23	24	0.00
16/10/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	596	550	596	550	0.00
16/10/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	32	33	32	33	0.00
16/10/2009	ZAAD On 14-December-09	5.90	Call	Currency Future	876	829	876	829	0.00
16/10/2009	ZAAD On 14-December-09	5.90	Put	Currency Future	12	12	12	12	0.00
16/10/2009	ZAAD On 14-December-09	6.00	Call	Currency Future	781	734	781	734	0.00
16/10/2009	ZAAD On 14-December-09	6.00	Put	Currency Future	17	17	17	17	0.00
16/10/2009	ZAAD On 14-December-09	6.15	Call	Currency Future	642	595	642	595	0.00
16/10/2009	ZAAD On 14-December-09	6.15	Put	Currency Future	27	28	27	28	0.00
16/10/2009	ZAAD On 14-December-09	6.20	Call	Currency Future	596	550	596	550	0.00
16/10/2009	ZAAD On 14-December-09	6.20	Put	Currency Future	32	33	32	33	0.00
16/10/2009	ZAAD On 14-December-09	6.05	Call	Currency Future	734	687	734	687	0.00
16/10/2009	ZAAD On 14-December-09	6.05	Put	Currency Future	20	20	20	20	0.00
16/10/2009	ZAAD On 14-December-09	6.35	Call	Currency Future	465	420	465	420	0.00
16/10/2009	ZAAD On 14-December-09	6.35	Put	Currency Future	51	53	51	53	0.00
16/10/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	602	567	602	567	0.00
16/10/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	91	103	91	103	0.00
16/10/2009	ZAAD On 15-March-10	7.00	Call	Currency Future	209	197	209	197	0.00
16/10/2009	ZAAD On 15-March-10	7.00	Put	Currency Future	398	432	398	432	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ZAAD On 15-March-10	7.10	Call	Currency Future	181	171	181	171	0.00
16/10/2009	ZAAD On 15-March-10	7.10	Put	Currency Future	470	506	470	506	0.00
16/10/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	681	644	681	644	0.00
16/10/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	70	79	70	79	0.00
16/10/2009	ZAAD On 15-March-10	6.15	Call	Currency Future	722	684	722	684	0.00
16/10/2009	ZAAD On 15-March-10	6.15	Put	Currency Future	61	70	61	70	0.00
16/10/2009	ZAAD On 15-March-10	6.25	Call	Currency Future	641	605	641	605	0.00
16/10/2009	ZAAD On 15-March-10	6.25	Put	Currency Future	80	90	80	90	0.00
16/10/2009	ZAAD On 15-March-10	6.35	Call	Currency Future	564	531	564	531	0.00
16/10/2009	ZAAD On 15-March-10	6.35	Put	Currency Future	103	116	103	116	0.00
16/10/2009	ZAAD On 15-March-10	6.05	Call	Currency Future	806	767	806	767	0.00
16/10/2009	ZAAD On 15-March-10	6.05	Put	Currency Future	46	53	46	53	0.00
16/10/2009	ZAAD On 14-December-09	5.95	Call	Currency Future	829	782	829	782	0.00
16/10/2009	ZAAD On 14-December-09	5.95	Put	Currency Future	14	14	14	14	0.00
16/10/2009	ZAAD On 15-March-10	6.00	Call	Currency Future	850	810	850	810	0.00
16/10/2009	ZAAD On 15-March-10	6.00	Put	Currency Future	39	45	39	45	0.00
16/10/2009	ZAAD On 15-March-10	6.10	Call	Currency Future	764	725	764	725	0.00
16/10/2009	ZAAD On 15-March-10	6.10	Put	Currency Future	53	61	53	61	0.00
16/10/2009	ZAAD On 15-March-10	6.20	Call	Currency Future	681	644	681	644	0.00
16/10/2009	ZAAD On 15-March-10	6.20	Put	Currency Future	70	79	70	79	0.00
16/10/2009	ZAAD On 15-March-10	6.30	Call	Currency Future	602	567	602	567	0.00
16/10/2009	ZAAD On 15-March-10	6.30	Put	Currency Future	91	103	91	103	0.00
16/10/2009	ZAAD On 14-December-09	3.35	Call	Currency Future	3414	3367	3414	3367	0.00
16/10/2009	ZAAD On 14-December-09	3.35	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	4.35	Call	Currency Future	2414	2367	2414	2367	0.00
16/10/2009	ZAAD On 14-December-09	4.35	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	10.35	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	10.35	Put	Currency Future	3586	3633	3586	3633	0.00
16/10/2009	ZAAD On 14-December-09	12.35	Call	Currency Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ZAAD On 14-December-09	12.35	Put	Currency Future	5586	5633	5586	5633	0.00
16/10/2009	ZAAD On 14-December-09	14.35	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	14.35	Put	Currency Future	7586	7633	7586	7633	0.00
16/10/2009	ZAAD On 15-March-10	2.40	Call	Currency Future	4411	4365	4411	4365	0.00
16/10/2009	ZAAD On 15-March-10	2.40	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	3.40	Call	Currency Future	3411	3365	3411	3365	0.00
16/10/2009	ZAAD On 15-March-10	3.40	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	4.40	Call	Currency Future	2411	2365	2411	2365	0.00
16/10/2009	ZAAD On 15-March-10	4.40	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	5.40	Call	Currency Future	1421	1376	1421	1376	0.00
16/10/2009	ZAAD On 15-March-10	5.40	Put	Currency Future	10	11	10	11	0.00
16/10/2009	ZAAD On 15-March-10	8.40	Call	Currency Future	36	36	36	36	0.00
16/10/2009	ZAAD On 15-March-10	8.40	Put	Currency Future	1626	1671	1626	1671	0.00
16/10/2009	ZAAD On 15-March-10	10.40	Call	Currency Future	4	4	4	4	0.00
16/10/2009	ZAAD On 15-March-10	10.40	Put	Currency Future	3593	3639	3593	3639	0.00
16/10/2009	ZAAD On 15-March-10	12.40	Call	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 15-March-10	12.40	Put	Currency Future	5590	5636	5590	5636	0.00
16/10/2009	ZAAD On 15-March-10	14.40	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	14.40	Put	Currency Future	7590	7636	7590	7636	0.00
16/10/2009	ZAAD On 14-December-09	2.45	Call	Currency Future	4314	4267	4314	4267	0.00
16/10/2009	ZAAD On 14-December-09	2.45	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	3.45	Call	Currency Future	3314	3267	3314	3267	0.00
16/10/2009	ZAAD On 14-December-09	3.45	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	4.45	Call	Currency Future	2314	2267	2314	2267	0.00
16/10/2009	ZAAD On 14-December-09	4.45	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	5.45	Call	Currency Future	1318	1270	1318	1270	0.00
16/10/2009	ZAAD On 14-December-09	5.45	Put	Currency Future	3	3	3	3	0.00
16/10/2009	ZAAD On 14-December-09	8.45	Call	Currency Future	5	4	5	4	0.00
16/10/2009	ZAAD On 14-December-09	8.45	Put	Currency Future	1690	1736	1690	1736	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ZAAD On 14-December-09	10.45	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	10.45	Put	Currency Future	3686	3733	3686	3733	0.00
16/10/2009	ZAAD On 14-December-09	12.45	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	12.45	Put	Currency Future	5686	5733	5686	5733	0.00
16/10/2009	ZAAD On 14-December-09	14.45	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	14.45	Put	Currency Future	7686	7733	7686	7733	0.00
16/10/2009	ZAAD On 15-March-10	2.50	Call	Currency Future	4311	4265	4311	4265	0.00
16/10/2009	ZAAD On 15-March-10	2.50	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	3.50	Call	Currency Future	3311	3265	3311	3265	0.00
16/10/2009	ZAAD On 15-March-10	3.50	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	4.50	Call	Currency Future	2311	2265	2311	2265	0.00
16/10/2009	ZAAD On 15-March-10	4.50	Put	Currency Future	0	1	0	1	0.00
16/10/2009	ZAAD On 15-March-10	5.50	Call	Currency Future	1323	1278	1323	1278	0.00
16/10/2009	ZAAD On 15-March-10	5.50	Put	Currency Future	12	13	12	13	0.00
16/10/2009	ZAAD On 15-March-10	8.50	Call	Currency Future	33	32	33	32	0.00
16/10/2009	ZAAD On 15-March-10	8.50	Put	Currency Future	1722	1768	1722	1768	0.00
16/10/2009	ZAAD On 15-March-10	10.50	Call	Currency Future	4	4	4	4	0.00
16/10/2009	ZAAD On 15-March-10	10.50	Put	Currency Future	3693	3739	3693	3739	0.00
16/10/2009	ZAAD On 15-March-10	12.50	Call	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 15-March-10	12.50	Put	Currency Future	5690	5736	5690	5736	0.00
16/10/2009	ZAAD On 15-March-10	14.50	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	14.50	Put	Currency Future	7690	7736	7690	7736	0.00
16/10/2009	ZAAD On 15-March-10	2.55	Call	Currency Future	4261	4215	4261	4215	0.00
16/10/2009	ZAAD On 15-March-10	2.55	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	3.55	Call	Currency Future	3261	3215	3261	3215	0.00
16/10/2009	ZAAD On 15-March-10	3.55	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	4.55	Call	Currency Future	2261	2216	2261	2216	0.00
16/10/2009	ZAAD On 15-March-10	4.55	Put	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 15-March-10	5.55	Call	Currency Future	1274	1229	1274	1229	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ZAAD On 15-March-10	5.55	Put	Currency Future	13	14	13	14	0.00
16/10/2009	ZAAD On 15-March-10	8.55	Call	Currency Future	32	31	32	31	0.00
16/10/2009	ZAAD On 15-March-10	8.55	Put	Currency Future	1771	1816	1771	1816	0.00
16/10/2009	ZAAD On 15-March-10	10.55	Call	Currency Future	4	4	4	4	0.00
16/10/2009	ZAAD On 15-March-10	10.55	Put	Currency Future	3743	3789	3743	3789	0.00
16/10/2009	ZAAD On 15-March-10	12.55	Call	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 15-March-10	12.55	Put	Currency Future	5740	5786	5740	5786	0.00
16/10/2009	ZAAD On 15-March-10	14.55	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	14.55	Put	Currency Future	7740	7786	7740	7786	0.00
16/10/2009	ZAAD On 14-December-09	2.50	Call	Currency Future	4264	4217	4264	4217	0.00
16/10/2009	ZAAD On 14-December-09	2.50	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	3.50	Call	Currency Future	3264	3217	3264	3217	0.00
16/10/2009	ZAAD On 14-December-09	3.50	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	4.50	Call	Currency Future	2264	2217	2264	2217	0.00
16/10/2009	ZAAD On 14-December-09	4.50	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	5.50	Call	Currency Future	1268	1221	1268	1221	0.00
16/10/2009	ZAAD On 14-December-09	5.50	Put	Currency Future	4	4	4	4	0.00
16/10/2009	ZAAD On 14-December-09	8.50	Call	Currency Future	4	3	4	3	0.00
16/10/2009	ZAAD On 14-December-09	8.50	Put	Currency Future	1740	1786	1740	1786	0.00
16/10/2009	ZAAD On 14-December-09	10.50	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	10.50	Put	Currency Future	3736	3783	3736	3783	0.00
16/10/2009	ZAAD On 14-December-09	12.50	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	12.50	Put	Currency Future	5736	5783	5736	5783	0.00
16/10/2009	ZAAD On 14-December-09	14.50	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	14.50	Put	Currency Future	7736	7783	7736	7783	0.00
16/10/2009	ZAAD On 15-March-10	2.60	Call	Currency Future	4211	4165	4211	4165	0.00
16/10/2009	ZAAD On 15-March-10	2.60	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	3.60	Call	Currency Future	3211	3165	3211	3165	0.00
16/10/2009	ZAAD On 15-March-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
16/10/2009	ZAAD On 15-March-10	4.60	Call	Currency Future	2212	2166	2212	2166	0.00
16/10/2009	ZAAD On 15-March-10	4.60	Put	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1225	1180	1225	1180	0.00
16/10/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	14	15	14	15	0.00
16/10/2009	ZAAD On 15-March-10	8.60	Call	Currency Future	30	30	30	30	0.00
16/10/2009	ZAAD On 15-March-10	8.60	Put	Currency Future	1819	1865	1819	1865	0.00
16/10/2009	ZAAD On 15-March-10	10.60	Call	Currency Future	4	4	4	4	0.00
16/10/2009	ZAAD On 15-March-10	10.60	Put	Currency Future	3793	3839	3793	3839	0.00
16/10/2009	ZAAD On 15-March-10	12.60	Call	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 15-March-10	12.60	Put	Currency Future	5790	5836	5790	5836	0.00
16/10/2009	ZAAD On 15-March-10	14.60	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	14.60	Put	Currency Future	7790	7836	7790	7836	0.00
16/10/2009	ZAAD On 15-March-10	5.60	Call	Currency Future	1225	1180	1225	1180	0.00
16/10/2009	ZAAD On 15-March-10	5.60	Put	Currency Future	14	15	14	15	0.00
16/10/2009	ZAAD On 14-December-09	2.55	Call	Currency Future	4214	4167	4214	4167	0.00
16/10/2009	ZAAD On 14-December-09	2.55	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	4.55	Call	Currency Future	2214	2167	2214	2167	0.00
16/10/2009	ZAAD On 14-December-09	4.55	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	5.55	Call	Currency Future	1219	1171	1219	1171	0.00
16/10/2009	ZAAD On 14-December-09	5.55	Put	Currency Future	4	4	4	4	0.00
16/10/2009	ZAAD On 14-December-09	8.55	Call	Currency Future	4	3	4	3	0.00
16/10/2009	ZAAD On 14-December-09	8.55	Put	Currency Future	1790	1836	1790	1836	0.00
16/10/2009	ZAAD On 14-December-09	10.55	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	10.55	Put	Currency Future	3786	3833	3786	3833	0.00
16/10/2009	ZAAD On 14-December-09	14.55	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	14.55	Put	Currency Future	7786	7833	7786	7833	0.00
16/10/2009	ZAAD On 14-December-09	2.60	Call	Currency Future	4164	4117	4164	4117	0.00
16/10/2009	ZAAD On 14-December-09	2.60	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	4.60	Call	Currency Future	2164	2117	2164	2117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ZAAD On 14-December-09	4.60	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	5.60	Call	Currency Future	1169	1122	1169	1122	0.00
16/10/2009	ZAAD On 14-December-09	5.60	Put	Currency Future	5	5	5	5	0.00
16/10/2009	ZAAD On 14-December-09	8.60	Call	Currency Future	4	3	4	3	0.00
16/10/2009	ZAAD On 14-December-09	8.60	Put	Currency Future	1839	1886	1839	1886	0.00
16/10/2009	ZAAD On 14-December-09	10.60	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	10.60	Put	Currency Future	3836	3883	3836	3883	0.00
16/10/2009	ZAAD On 14-December-09	14.60	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	14.60	Put	Currency Future	7836	7883	7836	7883	0.00
16/10/2009	ZAAD On 15-March-10	2.70	Call	Currency Future	4111	4065	4111	4065	0.00
16/10/2009	ZAAD On 15-March-10	2.70	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	3.70	Call	Currency Future	3111	3065	3111	3065	0.00
16/10/2009	ZAAD On 15-March-10	3.70	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	4.70	Call	Currency Future	2113	2067	2113	2067	0.00
16/10/2009	ZAAD On 15-March-10	4.70	Put	Currency Future	2	2	2	2	0.00
16/10/2009	ZAAD On 15-March-10	5.70	Call	Currency Future	1128	1083	1128	1083	0.00
16/10/2009	ZAAD On 15-March-10	5.70	Put	Currency Future	17	19	17	19	0.00
16/10/2009	ZAAD On 15-March-10	8.70	Call	Currency Future	28	27	28	27	0.00
16/10/2009	ZAAD On 15-March-10	8.70	Put	Currency Future	1917	1962	1917	1962	0.00
16/10/2009	ZAAD On 15-March-10	10.70	Call	Currency Future	3	3	3	3	0.00
16/10/2009	ZAAD On 15-March-10	10.70	Put	Currency Future	3892	3938	3892	3938	0.00
16/10/2009	ZAAD On 15-March-10	12.70	Call	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 15-March-10	12.70	Put	Currency Future	5890	5936	5890	5936	0.00
16/10/2009	ZAAD On 15-March-10	14.70	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	14.70	Put	Currency Future	7890	7936	7890	7936	0.00
16/10/2009	ZAAD On 14-December-09	2.65	Call	Currency Future	4114	4067	4114	4067	0.00
16/10/2009	ZAAD On 14-December-09	2.65	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	3.65	Call	Currency Future	3114	3067	3114	3067	0.00
16/10/2009	ZAAD On 14-December-09	3.65	Put	Currency Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ZAAD On 14-December-09	4.65	Call	Currency Future	2114	2067	2114	2067	0.00
16/10/2009	ZAAD On 14-December-09	4.65	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	5.65	Call	Currency Future	1120	1073	1120	1073	0.00
16/10/2009	ZAAD On 14-December-09	5.65	Put	Currency Future	6	5	6	5	0.00
16/10/2009	ZAAD On 14-December-09	8.65	Call	Currency Future	3	3	3	3	0.00
16/10/2009	ZAAD On 14-December-09	8.65	Put	Currency Future	1889	1936	1889	1936	0.00
16/10/2009	ZAAD On 14-December-09	10.65	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	10.65	Put	Currency Future	3886	3933	3886	3933	0.00
16/10/2009	ZAAD On 14-December-09	12.65	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	12.65	Put	Currency Future	5886	5933	5886	5933	0.00
16/10/2009	ZAAD On 14-December-09	14.65	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	14.65	Put	Currency Future	7886	7933	7886	7933	0.00
16/10/2009	ZAAD On 15-March-10	2.65	Call	Currency Future	4161	4115	4161	4115	0.00
16/10/2009	ZAAD On 15-March-10	2.65	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	3.65	Call	Currency Future	3161	3115	3161	3115	0.00
16/10/2009	ZAAD On 15-March-10	3.65	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	4.65	Call	Currency Future	2162	2117	2162	2117	0.00
16/10/2009	ZAAD On 15-March-10	4.65	Put	Currency Future	1	2	1	2	0.00
16/10/2009	ZAAD On 15-March-10	5.65	Call	Currency Future	1176	1132	1176	1132	0.00
16/10/2009	ZAAD On 15-March-10	5.65	Put	Currency Future	15	17	15	17	0.00
16/10/2009	ZAAD On 15-March-10	8.65	Call	Currency Future	29	28	29	28	0.00
16/10/2009	ZAAD On 15-March-10	8.65	Put	Currency Future	1868	1913	1868	1913	0.00
16/10/2009	ZAAD On 15-March-10	10.65	Call	Currency Future	3	3	3	3	0.00
16/10/2009	ZAAD On 15-March-10	10.65	Put	Currency Future	3843	3888	3843	3888	0.00
16/10/2009	ZAAD On 15-March-10	12.65	Call	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 15-March-10	12.65	Put	Currency Future	5840	5886	5840	5886	0.00
16/10/2009	ZAAD On 15-March-10	14.65	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	14.65	Put	Currency Future	7840	7886	7840	7886	0.00
16/10/2009	ZAAD On 14-December-09	2.40	Call	Currency Future	4364	4317	4364	4317	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ZAAD On 14-December-09	2.40	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	3.40	Call	Currency Future	3364	3317	3364	3317	0.00
16/10/2009	ZAAD On 14-December-09	3.40	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	4.40	Call	Currency Future	2364	2317	2364	2317	0.00
16/10/2009	ZAAD On 14-December-09	4.40	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	5.40	Call	Currency Future	1367	1320	1367	1320	0.00
16/10/2009	ZAAD On 14-December-09	5.40	Put	Currency Future	3	3	3	3	0.00
16/10/2009	ZAAD On 14-December-09	8.40	Call	Currency Future	5	4	5	4	0.00
16/10/2009	ZAAD On 14-December-09	8.40	Put	Currency Future	1641	1687	1641	1687	0.00
16/10/2009	ZAAD On 14-December-09	10.40	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	10.40	Put	Currency Future	3636	3683	3636	3683	0.00
16/10/2009	ZAAD On 14-December-09	12.40	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	12.40	Put	Currency Future	5636	5683	5636	5683	0.00
16/10/2009	ZAAD On 14-December-09	14.40	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	14.40	Put	Currency Future	7636	7683	7636	7683	0.00
16/10/2009	ZAAD On 15-March-10	2.45	Call	Currency Future	4361	4315	4361	4315	0.00
16/10/2009	ZAAD On 15-March-10	2.45	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	3.45	Call	Currency Future	3361	3315	3361	3315	0.00
16/10/2009	ZAAD On 15-March-10	3.45	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	4.45	Call	Currency Future	2361	2315	2361	2315	0.00
16/10/2009	ZAAD On 15-March-10	4.45	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	5.45	Call	Currency Future	1372	1327	1372	1327	0.00
16/10/2009	ZAAD On 15-March-10	5.45	Put	Currency Future	11	12	11	12	0.00
16/10/2009	ZAAD On 15-March-10	8.45	Call	Currency Future	35	34	35	34	0.00
16/10/2009	ZAAD On 15-March-10	8.45	Put	Currency Future	1674	1719	1674	1719	0.00
16/10/2009	ZAAD On 15-March-10	10.45	Call	Currency Future	4	4	4	4	0.00
16/10/2009	ZAAD On 15-March-10	10.45	Put	Currency Future	3643	3689	3643	3689	0.00
16/10/2009	ZAAD On 15-March-10	12.45	Call	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 15-March-10	12.45	Put	Currency Future	5640	5686	5640	5686	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ZAAD On 15-March-10	14.45	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	14.45	Put	Currency Future	7640	7686	7640	7686	0.00
16/10/2009	ZAAD On 14-December-09	2.70	Call	Currency Future	4064	4017	4064	4017	0.00
16/10/2009	ZAAD On 14-December-09	2.70	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	3.70	Call	Currency Future	3064	3017	3064	3017	0.00
16/10/2009	ZAAD On 14-December-09	3.70	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	4.70	Call	Currency Future	2065	2018	2065	2018	0.00
16/10/2009	ZAAD On 14-December-09	4.70	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	5.70	Call	Currency Future	1071	1023	1071	1023	0.00
16/10/2009	ZAAD On 14-December-09	5.70	Put	Currency Future	7	6	7	6	0.00
16/10/2009	ZAAD On 14-December-09	8.70	Call	Currency Future	3	3	3	3	0.00
16/10/2009	ZAAD On 14-December-09	8.70	Put	Currency Future	1939	1985	1939	1985	0.00
16/10/2009	ZAAD On 14-December-09	10.70	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	10.70	Put	Currency Future	3936	3983	3936	3983	0.00
16/10/2009	ZAAD On 14-December-09	12.70	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	12.70	Put	Currency Future	5936	5983	5936	5983	0.00
16/10/2009	ZAAD On 14-December-09	14.70	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	14.70	Put	Currency Future	7936	7983	7936	7983	0.00
16/10/2009	ZAAD On 15-March-10	2.75	Call	Currency Future	4061	4015	4061	4015	0.00
16/10/2009	ZAAD On 15-March-10	2.75	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	3.75	Call	Currency Future	3061	3015	3061	3015	0.00
16/10/2009	ZAAD On 15-March-10	3.75	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	4.75	Call	Currency Future	2063	2018	2063	2018	0.00
16/10/2009	ZAAD On 15-March-10	4.75	Put	Currency Future	2	3	2	3	0.00
16/10/2009	ZAAD On 15-March-10	5.75	Call	Currency Future	1080	1035	1080	1035	0.00
16/10/2009	ZAAD On 15-March-10	5.75	Put	Currency Future	19	20	19	20	0.00
16/10/2009	ZAAD On 15-March-10	8.75	Call	Currency Future	27	26	27	26	0.00
16/10/2009	ZAAD On 15-March-10	8.75	Put	Currency Future	1966	2011	1966	2011	0.00
16/10/2009	ZAAD On 15-March-10	10.75	Call	Currency Future	3	3	3	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ZAAD On 15-March-10	10.75	Put	Currency Future	3942	3988	3942	3988	0.00
16/10/2009	ZAAD On 15-March-10	12.75	Call	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 15-March-10	12.75	Put	Currency Future	5940	5986	5940	5986	0.00
16/10/2009	ZAAD On 15-March-10	14.75	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	14.75	Put	Currency Future	7940	7986	7940	7986	0.00
16/10/2009	ZAAD On 14-December-09	2.75	Call	Currency Future	4014	3967	4014	3967	0.00
16/10/2009	ZAAD On 14-December-09	2.75	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	3.75	Call	Currency Future	3014	2967	3014	2967	0.00
16/10/2009	ZAAD On 14-December-09	3.75	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	4.75	Call	Currency Future	2015	1968	2015	1968	0.00
16/10/2009	ZAAD On 14-December-09	4.75	Put	Currency Future	1	0	1	0	0.00
16/10/2009	ZAAD On 14-December-09	5.75	Call	Currency Future	1022	974	1022	974	0.00
16/10/2009	ZAAD On 14-December-09	5.75	Put	Currency Future	7	7	7	7	0.00
16/10/2009	ZAAD On 14-December-09	8.75	Call	Currency Future	3	2	3	2	0.00
16/10/2009	ZAAD On 14-December-09	8.75	Put	Currency Future	1989	2035	1989	2035	0.00
16/10/2009	ZAAD On 14-December-09	10.75	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	10.75	Put	Currency Future	3986	4033	3986	4033	0.00
16/10/2009	ZAAD On 14-December-09	12.75	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	12.75	Put	Currency Future	5986	6033	5986	6033	0.00
16/10/2009	ZAAD On 14-December-09	14.75	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	14.75	Put	Currency Future	7986	8033	7986	8033	0.00
16/10/2009	ZAAD On 15-March-10	2.85	Call	Currency Future	3961	3915	3961	3915	0.00
16/10/2009	ZAAD On 15-March-10	2.85	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	3.85	Call	Currency Future	2961	2915	2961	2915	0.00
16/10/2009	ZAAD On 15-March-10	3.85	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	4.85	Call	Currency Future	1965	1919	1965	1919	0.00
16/10/2009	ZAAD On 15-March-10	4.85	Put	Currency Future	4	4	4	4	0.00
16/10/2009	ZAAD On 15-March-10	5.85	Call	Currency Future	985	943	985	943	0.00
16/10/2009	ZAAD On 15-March-10	5.85	Put	Currency Future	24	28	24	28	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ZAAD On 15-March-10	8.85	Call	Currency Future	24	23	24	23	0.00
16/10/2009	ZAAD On 15-March-10	8.85	Put	Currency Future	2063	2108	2063	2108	0.00
16/10/2009	ZAAD On 15-March-10	10.85	Call	Currency Future	3	3	3	3	0.00
16/10/2009	ZAAD On 15-March-10	10.85	Put	Currency Future	4042	4088	4042	4088	0.00
16/10/2009	ZAAD On 15-March-10	12.85	Call	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 15-March-10	12.85	Put	Currency Future	6040	6086	6040	6086	0.00
16/10/2009	ZAAD On 15-March-10	14.85	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	14.85	Put	Currency Future	8039	8085	8039	8085	0.00
16/10/2009	ZAAD On 14-December-09	2.90	Call	Currency Future	3864	3817	3864	3817	0.00
16/10/2009	ZAAD On 14-December-09	2.90	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	3.90	Call	Currency Future	2864	2817	2864	2817	0.00
16/10/2009	ZAAD On 14-December-09	3.90	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	4.90	Call	Currency Future	1865	1818	1865	1818	0.00
16/10/2009	ZAAD On 14-December-09	4.90	Put	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 14-December-09	8.90	Call	Currency Future	2	2	2	2	0.00
16/10/2009	ZAAD On 14-December-09	8.90	Put	Currency Future	2138	2185	2138	2185	0.00
16/10/2009	ZAAD On 14-December-09	10.90	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	10.90	Put	Currency Future	4136	4183	4136	4183	0.00
16/10/2009	ZAAD On 14-December-09	12.90	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	12.90	Put	Currency Future	6136	6183	6136	6183	0.00
16/10/2009	ZAAD On 14-December-09	14.90	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	14.90	Put	Currency Future	8136	8183	8136	8183	0.00
16/10/2009	ZAAD On 15-March-10	2.95	Call	Currency Future	3861	3815	3861	3815	0.00
16/10/2009	ZAAD On 15-March-10	2.95	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	3.95	Call	Currency Future	2861	2815	2861	2815	0.00
16/10/2009	ZAAD On 15-March-10	3.95	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	4.95	Call	Currency Future	1865	1820	1865	1820	0.00
16/10/2009	ZAAD On 15-March-10	4.95	Put	Currency Future	4	5	4	5	0.00
16/10/2009	ZAAD On 15-March-10	5.95	Call	Currency Future	894	854	894	854	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ZAAD On 15-March-10	5.95	Put	Currency Future	34	39	34	39	0.00
16/10/2009	ZAAD On 15-March-10	8.95	Call	Currency Future	21	20	21	20	0.00
16/10/2009	ZAAD On 15-March-10	8.95	Put	Currency Future	2160	2205	2160	2205	0.00
16/10/2009	ZAAD On 15-March-10	10.95	Call	Currency Future	3	3	3	3	0.00
16/10/2009	ZAAD On 15-March-10	10.95	Put	Currency Future	4142	4188	4142	4188	0.00
16/10/2009	ZAAD On 15-March-10	12.95	Call	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 15-March-10	12.95	Put	Currency Future	6140	6186	6140	6186	0.00
16/10/2009	ZAAD On 15-March-10	14.95	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	14.95	Put	Currency Future	8139	8185	8139	8185	0.00
16/10/2009	ZAAD On 14-December-09	2.80	Call	Currency Future	3964	3917	3964	3917	0.00
16/10/2009	ZAAD On 14-December-09	2.80	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	3.80	Call	Currency Future	2964	2917	2964	2917	0.00
16/10/2009	ZAAD On 14-December-09	3.80	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	4.80	Call	Currency Future	1965	1918	1965	1918	0.00
16/10/2009	ZAAD On 14-December-09	4.80	Put	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 14-December-09	5.80	Call	Currency Future	973	926	973	926	0.00
16/10/2009	ZAAD On 14-December-09	5.80	Put	Currency Future	9	9	9	9	0.00
16/10/2009	ZAAD On 14-December-09	8.80	Call	Currency Future	3	2	3	2	0.00
16/10/2009	ZAAD On 14-December-09	8.80	Put	Currency Future	2039	2085	2039	2085	0.00
16/10/2009	ZAAD On 14-December-09	10.80	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	10.80	Put	Currency Future	4036	4083	4036	4083	0.00
16/10/2009	ZAAD On 14-December-09	12.80	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	12.80	Put	Currency Future	6036	6083	6036	6083	0.00
16/10/2009	ZAAD On 14-December-09	14.80	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	14.80	Put	Currency Future	8036	8083	8036	8083	0.00
16/10/2009	ZAAD On 14-December-09	2.85	Call	Currency Future	3914	3867	3914	3867	0.00
16/10/2009	ZAAD On 14-December-09	2.85	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	4.85	Call	Currency Future	1915	1868	1915	1868	0.00
16/10/2009	ZAAD On 14-December-09	4.85	Put	Currency Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ZAAD On 14-December-09	5.85	Call	Currency Future	925	877	925	877	0.00
16/10/2009	ZAAD On 14-December-09	5.85	Put	Currency Future	10	10	10	10	0.00
16/10/2009	ZAAD On 14-December-09	8.85	Call	Currency Future	3	2	3	2	0.00
16/10/2009	ZAAD On 14-December-09	8.85	Put	Currency Future	2088	2135	2088	2135	0.00
16/10/2009	ZAAD On 14-December-09	10.85	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	10.85	Put	Currency Future	4086	4133	4086	4133	0.00
16/10/2009	ZAAD On 14-December-09	14.85	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-December-09	14.85	Put	Currency Future	8086	8133	8086	8133	0.00
16/10/2009	ZAAD On 15-March-10	2.90	Call	Currency Future	3911	3865	3911	3865	0.00
16/10/2009	ZAAD On 15-March-10	2.90	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	3.90	Call	Currency Future	2911	2865	2911	2865	0.00
16/10/2009	ZAAD On 15-March-10	3.90	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	4.90	Call	Currency Future	1915	1869	1915	1869	0.00
16/10/2009	ZAAD On 15-March-10	4.90	Put	Currency Future	4	4	4	4	0.00
16/10/2009	ZAAD On 15-March-10	5.90	Call	Currency Future	939	898	939	898	0.00
16/10/2009	ZAAD On 15-March-10	5.90	Put	Currency Future	29	33	29	33	0.00
16/10/2009	ZAAD On 15-March-10	8.90	Call	Currency Future	22	22	22	22	0.00
16/10/2009	ZAAD On 15-March-10	8.90	Put	Currency Future	2112	2157	2112	2157	0.00
16/10/2009	ZAAD On 15-March-10	10.90	Call	Currency Future	3	3	3	3	0.00
16/10/2009	ZAAD On 15-March-10	10.90	Put	Currency Future	4092	4138	4092	4138	0.00
16/10/2009	ZAAD On 15-March-10	12.90	Call	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 15-March-10	12.90	Put	Currency Future	6090	6136	6090	6136	0.00
16/10/2009	ZAAD On 15-March-10	14.90	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	14.90	Put	Currency Future	8089	8135	8089	8135	0.00
16/10/2009	ZAAD On 15-March-10	2.80	Call	Currency Future	4011	3965	4011	3965	0.00
16/10/2009	ZAAD On 15-March-10	2.80	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	3.80	Call	Currency Future	3011	2965	3011	2965	0.00
16/10/2009	ZAAD On 15-March-10	3.80	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	4.80	Call	Currency Future	2014	1969	2014	1969	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ZAAD On 15-March-10	4.80	Put	Currency Future	3	4	3	4	0.00
16/10/2009	ZAAD On 15-March-10	5.80	Call	Currency Future	1031	989	1031	989	0.00
16/10/2009	ZAAD On 15-March-10	5.80	Put	Currency Future	20	24	20	24	0.00
16/10/2009	ZAAD On 15-March-10	8.80	Call	Currency Future	25	25	25	25	0.00
16/10/2009	ZAAD On 15-March-10	8.80	Put	Currency Future	2015	2060	2015	2060	0.00
16/10/2009	ZAAD On 15-March-10	10.80	Call	Currency Future	3	3	3	3	0.00
16/10/2009	ZAAD On 15-March-10	10.80	Put	Currency Future	3992	4038	3992	4038	0.00
16/10/2009	ZAAD On 15-March-10	12.80	Call	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 15-March-10	12.80	Put	Currency Future	5990	6036	5990	6036	0.00
16/10/2009	ZAAD On 15-March-10	14.80	Call	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 15-March-10	14.80	Put	Currency Future	7990	8035	7990	8035	0.00
16/10/2009	ZAAD On 14-June-10	6.70	Call	Currency Future	426	410	426	410	0.00
16/10/2009	ZAAD On 14-June-10	6.70	Put	Currency Future	280	307	280	307	0.00
16/10/2009	ZAAD On 14-June-10	2.50	Call	Currency Future	4346	4303	4346	4303	0.00
16/10/2009	ZAAD On 14-June-10	2.50	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-June-10	3.50	Call	Currency Future	3347	3304	3347	3304	0.00
16/10/2009	ZAAD On 14-June-10	3.50	Put	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 14-June-10	4.50	Call	Currency Future	2351	2309	2351	2309	0.00
16/10/2009	ZAAD On 14-June-10	4.50	Put	Currency Future	5	5	5	5	0.00
16/10/2009	ZAAD On 14-June-10	5.50	Call	Currency Future	1367	1326	1367	1326	0.00
16/10/2009	ZAAD On 14-June-10	5.50	Put	Currency Future	21	23	21	23	0.00
16/10/2009	ZAAD On 14-June-10	8.50	Call	Currency Future	79	79	79	79	0.00
16/10/2009	ZAAD On 14-June-10	8.50	Put	Currency Future	1733	1776	1733	1776	0.00
16/10/2009	ZAAD On 14-June-10	10.50	Call	Currency Future	10	10	10	10	0.00
16/10/2009	ZAAD On 14-June-10	10.50	Put	Currency Future	3664	3706	3664	3706	0.00
16/10/2009	ZAAD On 14-June-10	12.50	Call	Currency Future	3	3	3	3	0.00
16/10/2009	ZAAD On 14-June-10	12.50	Put	Currency Future	5657	5700	5657	5700	0.00
16/10/2009	ZAAD On 14-June-10	14.50	Call	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 14-June-10	14.50	Put	Currency Future	7655	7698	7655	7698	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ZAAD On 14-June-10	2.55	Call	Currency Future	4296	4253	4296	4253	0.00
16/10/2009	ZAAD On 14-June-10	2.55	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-June-10	3.55	Call	Currency Future	3297	3254	3297	3254	0.00
16/10/2009	ZAAD On 14-June-10	3.55	Put	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 14-June-10	4.55	Call	Currency Future	2302	2259	2302	2259	0.00
16/10/2009	ZAAD On 14-June-10	4.55	Put	Currency Future	5	6	5	6	0.00
16/10/2009	ZAAD On 14-June-10	5.55	Call	Currency Future	1318	1278	1318	1278	0.00
16/10/2009	ZAAD On 14-June-10	5.55	Put	Currency Future	22	25	22	25	0.00
16/10/2009	ZAAD On 14-June-10	8.55	Call	Currency Future	76	77	76	77	0.00
16/10/2009	ZAAD On 14-June-10	8.55	Put	Currency Future	1780	1823	1780	1823	0.00
16/10/2009	ZAAD On 14-June-10	10.55	Call	Currency Future	9	9	9	9	0.00
16/10/2009	ZAAD On 14-June-10	10.55	Put	Currency Future	3713	3756	3713	3756	0.00
16/10/2009	ZAAD On 14-June-10	12.55	Call	Currency Future	3	3	3	3	0.00
16/10/2009	ZAAD On 14-June-10	12.55	Put	Currency Future	5707	5750	5707	5750	0.00
16/10/2009	ZAAD On 14-June-10	14.55	Call	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 14-June-10	14.55	Put	Currency Future	7705	7748	7705	7748	0.00
16/10/2009	ZAAD On 14-June-10	2.60	Call	Currency Future	4246	4203	4246	4203	0.00
16/10/2009	ZAAD On 14-June-10	2.60	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-June-10	3.60	Call	Currency Future	3247	3204	3247	3204	0.00
16/10/2009	ZAAD On 14-June-10	3.60	Put	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 14-June-10	4.60	Call	Currency Future	2252	2210	2252	2210	0.00
16/10/2009	ZAAD On 14-June-10	4.60	Put	Currency Future	6	6	6	6	0.00
16/10/2009	ZAAD On 14-June-10	5.60	Call	Currency Future	1270	1229	1270	1229	0.00
16/10/2009	ZAAD On 14-June-10	5.60	Put	Currency Future	24	26	24	26	0.00
16/10/2009	ZAAD On 14-June-10	8.60	Call	Currency Future	74	74	74	74	0.00
16/10/2009	ZAAD On 14-June-10	8.60	Put	Currency Future	1828	1871	1828	1871	0.00
16/10/2009	ZAAD On 14-June-10	10.60	Call	Currency Future	9	9	9	9	0.00
16/10/2009	ZAAD On 14-June-10	10.60	Put	Currency Future	3762	3805	3762	3805	0.00
16/10/2009	ZAAD On 14-June-10	12.60	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
16/10/2009	ZAAD On 14-June-10	12.60	Put	Currency Future	5757	5800	5757	5800	0.00
16/10/2009	ZAAD On 14-June-10	14.60	Call	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 14-June-10	14.60	Put	Currency Future	7755	7798	7755	7798	0.00
16/10/2009	ZAAD On 14-June-10	2.65	Call	Currency Future	4196	4153	4196	4153	0.00
16/10/2009	ZAAD On 14-June-10	2.65	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-June-10	3.65	Call	Currency Future	3197	3154	3197	3154	0.00
16/10/2009	ZAAD On 14-June-10	3.65	Put	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 14-June-10	4.65	Call	Currency Future	2203	2160	2203	2160	0.00
16/10/2009	ZAAD On 14-June-10	4.65	Put	Currency Future	6	7	6	7	0.00
16/10/2009	ZAAD On 14-June-10	5.65	Call	Currency Future	1221	1181	1221	1181	0.00
16/10/2009	ZAAD On 14-June-10	5.65	Put	Currency Future	25	28	25	28	0.00
16/10/2009	ZAAD On 14-June-10	8.65	Call	Currency Future	72	72	72	72	0.00
16/10/2009	ZAAD On 14-June-10	8.65	Put	Currency Future	1875	1919	1875	1919	0.00
16/10/2009	ZAAD On 14-June-10	10.65	Call	Currency Future	8	8	8	8	0.00
16/10/2009	ZAAD On 14-June-10	10.65	Put	Currency Future	3812	3855	3812	3855	0.00
16/10/2009	ZAAD On 14-June-10	12.65	Call	Currency Future	3	3	3	3	0.00
16/10/2009	ZAAD On 14-June-10	12.65	Put	Currency Future	5806	5850	5806	5850	0.00
16/10/2009	ZAAD On 14-June-10	14.65	Call	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 14-June-10	14.65	Put	Currency Future	7805	7848	7805	7848	0.00
16/10/2009	ZAAD On 14-June-10	2.80	Call	Currency Future	4046	4003	4046	4003	0.00
16/10/2009	ZAAD On 14-June-10	2.80	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-June-10	3.80	Call	Currency Future	3047	3005	3047	3005	0.00
16/10/2009	ZAAD On 14-June-10	3.80	Put	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 14-June-10	4.80	Call	Currency Future	2054	2012	2054	2012	0.00
16/10/2009	ZAAD On 14-June-10	4.80	Put	Currency Future	8	9	8	9	0.00
16/10/2009	ZAAD On 14-June-10	5.80	Call	Currency Future	1077	1038	1077	1038	0.00
16/10/2009	ZAAD On 14-June-10	5.80	Put	Currency Future	31	35	31	35	0.00
16/10/2009	ZAAD On 14-June-10	8.80	Call	Currency Future	65	65	65	65	0.00
16/10/2009	ZAAD On 14-June-10	8.80	Put	Currency Future	2019	2062	2019	2062	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ZAAD On 14-June-10	10.80	Call	Currency Future	7	7	7	7	0.00
16/10/2009	ZAAD On 14-June-10	10.80	Put	Currency Future	3961	4004	3961	4004	0.00
16/10/2009	ZAAD On 14-June-10	12.80	Call	Currency Future	3	3	3	3	0.00
16/10/2009	ZAAD On 14-June-10	12.80	Put	Currency Future	5956	6000	5956	6000	0.00
16/10/2009	ZAAD On 14-June-10	14.80	Call	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 14-June-10	14.80	Put	Currency Future	7955	7998	7955	7998	0.00
16/10/2009	ZAAD On 14-June-10	2.90	Call	Currency Future	3946	3903	3946	3903	0.00
16/10/2009	ZAAD On 14-June-10	2.90	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-June-10	3.90	Call	Currency Future	2948	2905	2948	2905	0.00
16/10/2009	ZAAD On 14-June-10	3.90	Put	Currency Future	2	2	2	2	0.00
16/10/2009	ZAAD On 14-June-10	4.90	Call	Currency Future	1956	1913	1956	1913	0.00
16/10/2009	ZAAD On 14-June-10	4.90	Put	Currency Future	9	10	9	10	0.00
16/10/2009	ZAAD On 14-June-10	5.90	Call	Currency Future	986	951	986	951	0.00
16/10/2009	ZAAD On 14-June-10	5.90	Put	Currency Future	39	48	39	48	0.00
16/10/2009	ZAAD On 14-June-10	8.90	Call	Currency Future	60	59	60	59	0.00
16/10/2009	ZAAD On 14-June-10	8.90	Put	Currency Future	2114	2155	2114	2155	0.00
16/10/2009	ZAAD On 14-June-10	10.90	Call	Currency Future	6	6	6	6	0.00
16/10/2009	ZAAD On 14-June-10	10.90	Put	Currency Future	4060	4103	4060	4103	0.00
16/10/2009	ZAAD On 14-June-10	12.90	Call	Currency Future	2	2	2	2	0.00
16/10/2009	ZAAD On 14-June-10	12.90	Put	Currency Future	6056	6099	6056	6099	0.00
16/10/2009	ZAAD On 14-June-10	14.90	Call	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 14-June-10	14.90	Put	Currency Future	8055	8098	8055	8098	0.00
16/10/2009	ZAAD On 14-June-10	2.75	Call	Currency Future	4096	4053	4096	4053	0.00
16/10/2009	ZAAD On 14-June-10	2.75	Put	Currency Future	0	0	0	0	0.00
16/10/2009	ZAAD On 14-June-10	3.75	Call	Currency Future	3097	3054	3097	3054	0.00
16/10/2009	ZAAD On 14-June-10	3.75	Put	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 14-June-10	4.75	Call	Currency Future	2104	2061	2104	2061	0.00
16/10/2009	ZAAD On 14-June-10	4.75	Put	Currency Future	8	8	8	8	0.00
16/10/2009	ZAAD On 14-June-10	5.75	Call	Currency Future	1125	1086	1125	1086	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2009	ZAAD On 14-June-10	5.75	Put	Currency Future	29	32	29	32	0.00
16/10/2009	ZAAD On 14-June-10	8.75	Call	Currency Future	67	67	67	67	0.00
16/10/2009	ZAAD On 14-June-10	8.75	Put	Currency Future	1971	2014	1971	2014	0.00
16/10/2009	ZAAD On 14-June-10	10.75	Call	Currency Future	7	7	7	7	0.00
16/10/2009	ZAAD On 14-June-10	10.75	Put	Currency Future	3911	3954	3911	3954	0.00
16/10/2009	ZAAD On 14-June-10	12.75	Call	Currency Future	3	3	3	3	0.00
16/10/2009	ZAAD On 14-June-10	12.75	Put	Currency Future	5906	5950	5906	5950	0.00
16/10/2009	ZAAD On 14-June-10	14.75	Call	Currency Future	1	1	1	1	0.00
16/10/2009	ZAAD On 14-June-10	14.75	Put	Currency Future	7905	7948	7905	7948	0.00