



# Currency Futures & Options Weekly Statistics

From: 01/03/2010 To: 01/03/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.08690	8.12560	673
01/03/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.03700	5.07600	0
01/03/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.28500	4.32000	0
01/03/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.23500	4.27000	0
01/03/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.31900	4.35500	0
01/03/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.13500	4.17000	0
01/03/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.21900	4.25500	0
01/03/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.16900	4.20500	0
01/03/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.25300	4.29100	0
01/03/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.20300	4.24100	0
01/03/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.15300	4.19100	0
01/03/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.23700	4.27600	0
01/03/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.18700	4.22600	0
01/03/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.13800	4.17600	0
01/03/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.08800	4.12600	0
01/03/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
01/03/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.03800	4.07600	0
01/03/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
01/03/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.98800	4.02700	0
01/03/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.93800	3.97700	0
01/03/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.88800	3.92700	0
01/03/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.83800	3.87700	0
01/03/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.78800	3.82700	0
01/03/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.73900	3.77700	0
01/03/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00100	0
01/03/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.68900	3.72700	0
01/03/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00100	0
01/03/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.63900	3.67800	0
01/03/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.58900	3.62800	0
01/03/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.26900	3.30500	0
01/03/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.21900	3.25500	0
01/03/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.16900	3.20500	0
01/03/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.25400	3.29200	0
01/03/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.20400	3.24200	0
01/03/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.15500	3.19200	0
01/03/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00200	0.00100	0
01/03/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.24100	3.27900	0
01/03/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00400	0.00300	0
01/03/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.19100	3.23000	0
01/03/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00400	0.00400	0
01/03/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.14100	3.18000	0
01/03/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.09200	3.13000	0
01/03/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00500	0.00400	0
01/03/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.04200	3.08100	0
01/03/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00500	0.00500	0
01/03/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.99200	3.03100	0
01/03/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00500	0.00500	0
01/03/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.94300	2.98100	0
01/03/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00600	0.00500	0
01/03/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.89300	2.93200	0
01/03/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00600	0.00600	0
01/03/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.84300	2.88200	0
01/03/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00600	0.00600	0
01/03/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.79400	2.83200	0
01/03/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00700	0.00600	0
01/03/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.74400	2.78300	0
01/03/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00700	0.00700	0
01/03/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.69400	2.73300	0
01/03/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00700	0.00700	0
01/03/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.64500	2.68300	0
01/03/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00800	0.00700	0
01/03/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.59500	2.63400	0
01/03/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00800	0.00800	0
01/03/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.27000	2.30600	0
01/03/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.22000	2.25600	0
01/03/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.17000	2.20600	0
01/03/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.25900	2.29600	0
01/03/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00600	0.00500	0
01/03/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.20900	2.24600	0
01/03/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00600	0.00500	0
01/03/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.15900	2.19700	0
01/03/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00600	0.00600	0
01/03/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.24900	2.28800	0
01/03/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01200	0.01200	0
01/03/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.19900	2.23800	0
01/03/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01200	0.01200	0
01/03/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.15000	2.18900	0
01/03/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01300	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.10100	2.14000	0
01/03/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01400	0.01400	0
01/03/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.05200	2.09100	0
01/03/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01500	0.01500	0
01/03/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	2.00200	2.04100	0
01/03/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01500	0.01500	0
01/03/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.95400	1.99300	0
01/03/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01700	0.01700	0
01/03/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.90700	1.94500	0
01/03/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02000	0.01900	0
01/03/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.85900	1.89800	0
01/03/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02200	0.02200	0
01/03/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.81200	1.85000	0
01/03/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02500	0.02400	0
01/03/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.76500	1.80300	0
01/03/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02800	0.02700	0
01/03/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.71800	1.75600	0
01/03/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03100	0.03000	0
01/03/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.67200	1.71000	0
01/03/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.03500	0.03400	0
01/03/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.62600	1.66300	0
01/03/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.03900	0.03700	0
01/03/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.27700	1.31400	0
01/03/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.00800	0.00900	0
01/03/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.22800	1.26500	0
01/03/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.00900	0.01000	0
01/03/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.18000	1.21600	0
01/03/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01100	0.01100	0
01/03/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.29200	1.32800	0
01/03/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.03900	0.03700	0
01/03/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.24600	1.28200	0
01/03/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.04300	0.04100	0
01/03/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.20100	1.23600	0
01/03/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.04800	0.04500	0
01/03/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.31500	1.34900	0
01/03/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.07800	0.07300	0
01/03/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.27200	1.30600	0
01/03/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.08500	0.08000	0
01/03/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.23000	1.26400	0
01/03/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.09300	0.08800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.18800	1.22200	0
01/03/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.10100	0.09600	0
01/03/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.14700	1.18000	0
01/03/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.11000	0.10400	0
01/03/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.10700	1.13900	0
01/03/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.12000	0.11300	0
01/03/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.07000	1.10100	0
01/03/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.13300	0.12500	0
01/03/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	1.03400	1.06400	0
01/03/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.14700	0.13800	0
01/03/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.99800	1.02800	0
01/03/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.16100	0.15200	0
01/03/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.96300	0.99200	0
01/03/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.17600	0.16600	0
01/03/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.93000	0.95800	0
01/03/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.19300	0.18200	0
01/03/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.89700	0.92400	0
01/03/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.21000	0.19800	0
01/03/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.86500	0.89100	0
01/03/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.22800	0.21500	0
01/03/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.83400	0.85900	0
01/03/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.24700	0.23300	0
01/03/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.43700	0.46300	0
01/03/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.16800	0.15800	0
01/03/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.40700	0.43200	390
01/03/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.18800	0.17700	130
01/03/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.37900	0.40300	100
01/03/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.21000	0.19800	0
01/03/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.55000	0.57200	0
01/03/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.29700	0.28100	0
01/03/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.52400	0.54500	0
01/03/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.32100	0.30400	0
01/03/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.49900	0.51900	0
01/03/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.34600	0.32800	0
01/03/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.64100	0.66100	0
01/03/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.40400	0.38500	0
01/03/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.61700	0.63600	0
01/03/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.43000	0.41000	0
01/03/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.59300	0.61200	0
01/03/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.45600	0.43600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.57100	0.58800	0
01/03/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.48400	0.46200	0
01/03/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.54900	0.56600	0
01/03/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.51200	0.49000	0
01/03/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.52800	0.54400	0
01/03/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.54100	0.51800	0
01/03/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.50900	0.52500	4,400
01/03/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.57200	0.54900	0
01/03/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.49100	0.50600	0
01/03/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.60400	0.58000	0
01/03/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.47400	0.48800	0
01/03/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.63700	0.61200	0
01/03/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.45700	0.47100	0
01/03/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.67000	0.64500	0
01/03/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.44100	0.45400	0
01/03/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.70400	0.67800	0
01/03/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.42600	0.43900	0
01/03/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.73900	0.71300	0
01/03/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.41100	0.42300	0
01/03/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.77400	0.74700	0
01/03/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.39700	0.40900	0
01/03/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.81000	0.78300	0
01/03/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.38300	0.39500	0
01/03/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.84600	0.81900	0
01/03/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.37000	0.38100	117
01/03/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.88300	0.85500	0
01/03/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.09400	0.10100	0
01/03/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.92500	0.89600	0
01/03/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.21900	0.22700	3,000
01/03/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.96600	0.93600	0
01/03/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.08300	0.08900	0
01/03/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.01400	0.98400	0
01/03/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.07800	0.08400	0
01/03/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.05900	1.02900	0
01/03/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.07300	0.07900	0
01/03/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.10400	1.07400	0
01/03/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.06900	0.07400	0
01/03/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.15000	1.11900	0
01/03/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.06500	0.07000	0
01/03/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.19600	1.16500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.17100	0.17700	0
01/03/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.21800	1.18600	0
01/03/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.27500	0.28300	0
01/03/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.23800	1.20700	0
01/03/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.26600	0.27400	330
01/03/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.27900	1.24800	0
01/03/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.15200	0.15800	0
01/03/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.34900	1.31700	0
01/03/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.25000	0.25700	0
01/03/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.36300	1.33100	0
01/03/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.04600	0.05000	0
01/03/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.47700	1.44500	0
01/03/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.13600	0.14100	0
01/03/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.48300	1.45000	0
01/03/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.04100	0.04500	0
01/03/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.57200	1.54000	0
01/03/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.03900	0.04200	26,596
01/03/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.62000	1.58700	0
01/03/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.03700	0.04000	0
01/03/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.66800	1.63500	0
01/03/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.20900	0.21500	0
01/03/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.62200	1.58900	0
01/03/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.20300	0.20900	0
01/03/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.66600	1.63300	0
01/03/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.03200	0.03500	0
01/03/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.81300	1.78000	0
01/03/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.03000	0.03300	0
01/03/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.86100	1.82800	0
01/03/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.10300	0.10600	0
01/03/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.85000	1.81500	0
01/03/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.10000	0.10300	0
01/03/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.89700	1.86200	0
01/03/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.09600	0.09900	0
01/03/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.94300	1.90800	0
01/03/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.17200	0.17700	0
01/03/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.93500	1.90100	0
01/03/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.16800	0.17300	0
01/03/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	1.98100	1.94700	0
01/03/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.16300	0.16800	0
01/03/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.02600	1.99200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.15900	0.16400	300
01/03/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.07200	2.03800	0
01/03/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.15500	0.16000	0
01/03/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.11800	2.08400	0
01/03/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.15200	0.15600	0
01/03/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.16500	2.13000	0
01/03/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.14700	0.15100	0
01/03/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.21000	2.17500	0
01/03/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.14300	0.14700	0
01/03/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.25600	2.22100	0
01/03/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.13900	0.14300	0
01/03/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.30200	2.26700	0
01/03/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.13600	0.13900	0
01/03/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.34900	2.31300	0
01/03/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.13200	0.13600	0
01/03/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.39500	2.36000	0
01/03/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.12800	0.13200	0
01/03/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.44100	2.40600	0
01/03/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.12500	0.12900	0
01/03/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.48800	2.45300	0
01/03/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.12200	0.12500	0
01/03/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.53500	2.49900	0
01/03/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00800	0.00900	0
01/03/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.73900	2.70400	0
01/03/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00700	0.00800	0
01/03/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.78800	2.75300	0
01/03/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00700	0.00700	0
01/03/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.83800	2.80200	0
01/03/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00600	0.00700	0
01/03/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.88700	2.85200	0
01/03/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00600	0.00600	0
01/03/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.93700	2.90100	0
01/03/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00500	0.00600	0
01/03/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	2.98600	2.95100	0
01/03/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.16500	3.13000	0
01/03/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.21500	3.18000	0
01/03/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.26500	3.23000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00400	0.00400	0
01/03/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.18500	3.14900	0
01/03/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.09300	0.09500	0
01/03/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.05600	3.01900	0
01/03/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00300	0.00400	0
01/03/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.28400	3.24900	0
01/03/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00300	0.00300	0
01/03/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.33400	3.29800	0
01/03/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00300	0.00300	0
01/03/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.38400	3.34800	0
01/03/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00200	0.00300	0
01/03/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.43300	3.39800	0
01/03/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.48300	3.44700	0
01/03/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.53300	3.49700	0
01/03/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.58300	3.54700	0
01/03/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.75500	3.72000	0
01/03/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.63300	3.59700	0
01/03/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.68300	3.64700	0
01/03/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.73200	3.69700	0
01/03/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.78200	3.74600	0
01/03/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.83200	3.79600	0
01/03/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.02900	0.03000	0
01/03/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.77600	3.73900	0
01/03/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.02800	0.02900	0
01/03/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.82500	3.78800	0
01/03/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.02800	0.02900	0
01/03/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.87500	3.83800	0
01/03/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.06600	0.06800	0
01/03/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.82900	3.79200	0
01/03/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.06500	0.06700	0
01/03/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.87800	3.84100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.06300	0.06500	0
01/03/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.92600	3.88900	0
01/03/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.06200	0.06400	0
01/03/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	3.97500	3.93800	0
01/03/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.06100	0.06300	0
01/03/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.02400	3.98700	0
01/03/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.06000	0.06200	0
01/03/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.07300	4.03600	0
01/03/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.05900	0.06000	0
01/03/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.12200	4.08400	0
01/03/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.05700	0.05900	0
01/03/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.17000	4.13300	0
01/03/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.05600	0.05800	0
01/03/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.21900	4.18200	0
01/03/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.05500	0.05600	0
01/03/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.26800	4.23000	0
01/03/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.05300	0.05500	0
01/03/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.31600	4.27900	0
01/03/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.05200	0.05400	0
01/03/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.36500	4.32800	0
01/03/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.05100	0.05300	0
01/03/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.41400	4.37700	0
01/03/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.05000	0.05200	0
01/03/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.46300	4.42600	0
01/03/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.73100	4.69500	0
01/03/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.78100	4.74500	0
01/03/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.83100	4.79500	0
01/03/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.88100	4.84500	0
01/03/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.93100	4.89500	0
01/03/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	4.98100	4.94500	0
01/03/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.16500	5.13000	0
01/03/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.21500	5.18000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.26500	5.23000	0
01/03/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.18100	5.14500	0
01/03/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.03900	0.04100	0
01/03/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.00200	4.96500	0
01/03/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.28100	5.24500	0
01/03/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.33100	5.29500	0
01/03/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.38100	5.34500	0
01/03/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.56500	5.53000	0
01/03/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.48100	5.44500	0
01/03/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.53100	5.49500	0
01/03/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.58100	5.54500	0
01/03/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.63100	5.59500	0
01/03/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.68100	5.64500	0
01/03/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.86500	5.83000	0
01/03/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.78100	5.74500	0
01/03/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.83100	5.79500	0
01/03/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00500	0.00600	0
01/03/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.75200	5.71500	0
01/03/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00400	0.00600	0
01/03/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.80100	5.76500	0
01/03/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00400	0.00600	0
01/03/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.85100	5.81500	0
01/03/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.02900	0.03000	0
01/03/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.79200	5.75400	0
01/03/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.02800	0.03000	0
01/03/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.84100	5.80400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.02800	0.02900	0
01/03/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.89100	5.85300	0
01/03/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.02700	0.02900	0
01/03/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.94000	5.90300	0
01/03/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.02700	0.02800	0
01/03/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	5.99000	5.95200	0
01/03/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.02700	0.02800	0
01/03/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.04000	6.00200	0
01/03/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.02600	0.02700	0
01/03/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.08900	6.05100	0
01/03/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.02500	0.02600	0
01/03/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.13800	6.10000	0
01/03/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.02500	0.02600	0
01/03/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.18800	6.15000	0
01/03/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.02400	0.02500	0
01/03/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.23700	6.19900	0
01/03/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.02300	0.02500	0
01/03/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.28600	6.24900	0
01/03/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02300	0.02400	0
01/03/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.33600	6.29800	0
01/03/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.02200	0.02300	0
01/03/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.38500	6.34700	0
01/03/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.02200	0.02300	0
01/03/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.43500	6.39700	0
01/03/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.73100	6.69500	0
01/03/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.78100	6.74500	0
01/03/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	6.96500	6.93000	0
01/03/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.88100	6.84500	0
01/03/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.93100	6.89500	0
01/03/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	6.98100	6.94500	0
01/03/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.01700	0.01800	0
01/03/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	6.98000	6.94200	0
01/03/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.71500	7.68000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.76500	7.73000	0
01/03/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.68100	7.64500	0
01/03/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.86500	7.83000	0
01/03/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.78100	7.74500	0
01/03/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.83100	7.79500	0
01/03/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.74800	7.71000	0
01/03/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.79800	7.76000	0
01/03/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.84800	7.81000	0
01/03/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01100	0.01200	0
01/03/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.77400	7.73600	0
01/03/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01100	0.01200	0
01/03/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.82400	7.78600	0
01/03/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01100	0.01200	0
01/03/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.87400	7.83600	0
01/03/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01100	0.01200	0
01/03/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.92400	7.88600	0
01/03/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01000	0.01100	0
01/03/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.97300	7.93500	0
01/03/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01000	0.01100	0
01/03/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.02300	7.98500	0
01/03/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01000	0.01100	0
01/03/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.07300	8.03500	0
01/03/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.00900	0.01100	0
01/03/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.12200	8.08500	0
01/03/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.00900	0.01000	0
01/03/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.17200	8.13400	0
01/03/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.00900	0.01000	0
01/03/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.22200	8.18400	0
01/03/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.00900	0.01000	0
01/03/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.27200	8.23400	0
01/03/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.00800	0.00900	0
01/03/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.32100	8.28300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.00800	0.00900	0
01/03/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.37100	8.33300	0
01/03/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00800	0.00900	0
01/03/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.42100	8.38300	0
01/03/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.73100	8.69500	0
01/03/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.78100	8.74500	0
01/03/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	8.96500	8.93000	0
01/03/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.88100	8.84500	0
01/03/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.93100	8.89500	0
01/03/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	8.98100	8.94500	0
01/03/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.68100	9.64500	0
01/03/2010	£ / R On 13-September-10			Foreign Exchange Future	11.85290	12.11130	1,324
01/03/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	3.61700	3.86500	0
01/03/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	3.76100	4.01400	0
01/03/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	3.51700	3.76500	0
01/03/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	3.46700	3.71500	0
01/03/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	3.61100	3.86400	0
01/03/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.51100	3.76400	0
01/03/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.46100	3.71400	0
01/03/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.41100	3.66400	0
01/03/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.31200	3.56400	0
01/03/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00100	0
01/03/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.26200	3.51400	0
01/03/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00200	0.00100	0
01/03/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.01700	3.26500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	2.96700	3.21500	0
01/03/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.11200	3.36500	0
01/03/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.06200	3.31500	0
01/03/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.01200	3.26500	0
01/03/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.96300	3.21500	0
01/03/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00200	0
01/03/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.91300	3.16500	0
01/03/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00200	0
01/03/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.86300	3.11500	0
01/03/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00200	0
01/03/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	2.81300	3.06600	0
01/03/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00300	0.00300	0
01/03/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	2.76300	3.01600	0
01/03/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00300	0.00300	0
01/03/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	2.71400	2.96600	0
01/03/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00400	0.00300	0
01/03/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	2.66400	2.91600	0
01/03/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00400	0.00300	0
01/03/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	2.61400	2.86600	0
01/03/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00400	0.00300	0
01/03/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	2.56500	2.81700	0
01/03/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00500	0.00400	0
01/03/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.51500	2.76700	0
01/03/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00500	0.00400	0
01/03/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.46500	2.71700	0
01/03/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00500	0.00400	0
01/03/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.41600	2.66700	0
01/03/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00600	0.00400	0
01/03/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.36600	2.61800	0
01/03/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00600	0.00500	0
01/03/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.31600	2.56800	0
01/03/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00600	0.00500	0
01/03/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.26700	2.51800	0
01/03/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00700	0.00500	0
01/03/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.21700	2.46900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00700	0.00600	0
01/03/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.16800	2.41900	0
01/03/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00800	0.00600	0
01/03/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.11900	2.37000	0
01/03/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00900	0.00700	0
01/03/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.06900	2.32000	0
01/03/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00900	0.00700	0
01/03/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.02000	2.27100	0
01/03/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.01000	0.00800	0
01/03/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.97100	2.22100	0
01/03/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.01100	0.00800	0
01/03/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.92200	2.17200	0
01/03/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.01200	0.00900	0
01/03/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.87300	2.12300	0
01/03/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.01300	0.01000	0
01/03/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	1.82400	2.07300	0
01/03/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01400	0.01000	0
01/03/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	1.77500	2.02400	0
01/03/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01500	0.01100	0
01/03/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	1.72700	1.97500	0
01/03/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01700	0.01200	0
01/03/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	1.67800	1.92600	0
01/03/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01800	0.01300	0
01/03/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	1.63000	1.87800	0
01/03/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.02000	0.01500	0
01/03/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	1.58200	1.82900	0
01/03/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.02200	0.01600	0
01/03/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.53400	1.78000	0
01/03/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.02400	0.01700	0
01/03/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.48600	1.73200	0
01/03/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.02600	0.01900	0
01/03/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.43800	1.68400	0
01/03/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.02800	0.02100	0
01/03/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.39100	1.63600	0
01/03/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.03100	0.02300	0
01/03/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	1.34400	1.58800	0
01/03/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.03400	0.02500	0
01/03/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.29700	1.54000	0
01/03/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.03700	0.02700	0
01/03/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.25000	1.49200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.04000	0.02900	0
01/03/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.20300	1.44500	0
01/03/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.04300	0.03200	0
01/03/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.15700	1.39800	0
01/03/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.04700	0.03500	0
01/03/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.11100	1.35100	0
01/03/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.05100	0.03800	0
01/03/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.06600	1.30400	0
01/03/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.05600	0.04100	0
01/03/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.02400	1.25800	0
01/03/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.06400	0.04500	0
01/03/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.98200	1.21200	0
01/03/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.07200	0.04900	0
01/03/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.94100	1.16600	0
01/03/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.08100	0.05300	0
01/03/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.90100	1.12100	0
01/03/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.09100	0.05800	0
01/03/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.86200	1.07600	0
01/03/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.10200	0.06300	0
01/03/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.82400	1.03400	0
01/03/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.11400	0.07100	0
01/03/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.78700	0.99300	0
01/03/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.12700	0.08000	0
01/03/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.75100	0.95200	0
01/03/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.14100	0.08900	0
01/03/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.71500	0.91300	0
01/03/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.15500	0.10000	0
01/03/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.68100	0.87400	0
01/03/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.17100	0.11100	0
01/03/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.64800	0.83700	0
01/03/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.18800	0.12400	0
01/03/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.61600	0.80000	0
01/03/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.20600	0.13700	0
01/03/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.58400	0.76400	0
01/03/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.22400	0.15100	0
01/03/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.55400	0.72900	0
01/03/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.24400	0.16600	0
01/03/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.52500	0.69500	0
01/03/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.26500	0.18200	0
01/03/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.49700	0.66200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.28700	0.19900	0
01/03/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.47000	0.63000	0
01/03/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.31000	0.21700	0
01/03/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.44400	0.59900	0
01/03/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.33400	0.23600	0
01/03/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.42000	0.56900	0
01/03/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.36000	0.25600	0
01/03/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.39600	0.54000	0
01/03/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.38600	0.27700	0
01/03/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.37600	0.51300	0
01/03/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.41600	0.30000	0
01/03/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.35700	0.48600	0
01/03/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.44700	0.32300	0
01/03/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.34000	0.46000	0
01/03/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.48000	0.34700	0
01/03/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.32300	0.43500	0
01/03/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.51300	0.37200	0
01/03/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.30700	0.41100	0
01/03/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.54700	0.39800	0
01/03/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.29200	0.39200	0
01/03/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.58200	0.42900	0
01/03/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.27700	0.37300	0
01/03/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.61700	0.46000	0
01/03/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.26400	0.35500	28
01/03/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.65400	0.49200	0
01/03/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.25100	0.33800	0
01/03/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.69100	0.52500	0
01/03/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.23900	0.32200	0
01/03/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.72900	0.55900	0
01/03/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.22800	0.30700	0
01/03/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.76800	0.59400	0
01/03/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.21700	0.29200	0
01/03/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.80700	0.62900	0
01/03/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.20600	0.27800	0
01/03/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.84600	0.66500	0
01/03/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.19700	0.26500	0
01/03/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.88700	0.70200	0
01/03/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.18800	0.25300	0
01/03/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.92800	0.74000	0
01/03/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.17900	0.24100	8,032

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.96900	0.77800	0
01/03/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.17100	0.23000	0
01/03/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	1.01100	0.81700	0
01/03/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.16300	0.22000	0
01/03/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	1.05300	0.85700	0
01/03/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.15600	0.21000	0
01/03/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	1.09600	0.89700	0
01/03/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.14900	0.20000	0
01/03/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	1.13900	0.93700	0
01/03/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.34500	0.41100	0
01/03/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	1.17200	0.98000	0
01/03/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.14200	0.19100	0
01/03/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	1.18200	0.97800	0
01/03/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.33100	0.42900	0
01/03/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	1.20800	1.04800	0
01/03/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.13600	0.18300	0
01/03/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	1.22600	1.02000	0
01/03/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.31700	0.41200	0
01/03/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	1.24400	1.08100	0
01/03/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.13000	0.17500	0
01/03/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	1.27000	1.06200	0
01/03/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.12500	0.16700	0
01/03/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	1.31500	1.10400	0
01/03/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.11900	0.16000	0
01/03/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	1.35900	1.14700	0
01/03/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.11400	0.15300	0
01/03/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.40400	1.19000	0
01/03/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.11000	0.14700	0
01/03/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.45000	1.23400	0
01/03/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.10500	0.14100	0
01/03/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.49500	1.27800	0
01/03/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.10100	0.13500	0
01/03/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.54100	1.32200	0
01/03/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.09700	0.12900	0
01/03/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.58700	1.36600	0
01/03/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.09300	0.12400	0
01/03/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.63300	1.41100	0
01/03/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.08900	0.11900	0
01/03/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.67900	1.45600	0
01/03/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.08600	0.11400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.72600	1.50100	0
01/03/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.08300	0.11000	0
01/03/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.77300	1.54700	0
01/03/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.08000	0.10600	11,194
01/03/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.82000	1.59300	0
01/03/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.07700	0.10200	0
01/03/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.86700	1.63900	0
01/03/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.07400	0.09800	0
01/03/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.91400	1.68500	0
01/03/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.07100	0.09400	0
01/03/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.96100	1.73100	0
01/03/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.06900	0.09100	0
01/03/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.00900	1.77800	0
01/03/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.06600	0.08700	0
01/03/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	2.05600	1.82400	0
01/03/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.06300	0.08400	0
01/03/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.10300	1.87100	0
01/03/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.05900	0.08100	0
01/03/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.14900	1.91800	0
01/03/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.05600	0.07800	0
01/03/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.19600	1.96500	0
01/03/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.05200	0.07600	0
01/03/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	2.24200	2.01300	0
01/03/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.04900	0.07300	0
01/03/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	2.28900	2.06000	0
01/03/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.04600	0.07000	0
01/03/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	2.33600	2.10700	0
01/03/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.04400	0.06600	0
01/03/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	2.38400	2.15300	0
01/03/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.04100	0.06300	0
01/03/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.43100	2.20000	0
01/03/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.03900	0.06000	0
01/03/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.47900	2.24700	0
01/03/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.03600	0.05700	0
01/03/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.52600	2.29400	0
01/03/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.03400	0.05500	0
01/03/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.57400	2.34200	0
01/03/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.03200	0.05200	0
01/03/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.62200	2.38900	0
01/03/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.03000	0.05000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.67000	2.43700	0
01/03/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.02800	0.04700	0
01/03/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.71800	2.48400	0
01/03/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.02700	0.04500	8,032
01/03/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.76700	2.53200	0
01/03/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.98300	2.73500	0
01/03/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.02300	0.04100	0
01/03/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.86300	2.62800	0
01/03/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.02200	0.03900	0
01/03/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.91200	2.67600	0
01/03/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.02100	0.03700	0
01/03/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.96100	2.72400	0
01/03/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.01900	0.03600	0
01/03/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	3.00900	2.77300	0
01/03/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.01800	0.03400	0
01/03/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	3.05800	2.82100	0
01/03/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.01700	0.03200	0
01/03/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	3.10700	2.86900	0
01/03/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.01600	0.03100	0
01/03/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	3.15600	2.91800	0
01/03/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.01500	0.03000	0
01/03/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	3.20500	2.96700	0
01/03/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.01400	0.02800	0
01/03/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	3.25400	3.01500	0
01/03/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.01300	0.02700	0
01/03/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	3.30300	3.06400	0
01/03/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.01200	0.02600	0
01/03/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	3.35200	3.11300	0
01/03/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.01200	0.02500	0
01/03/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	3.40200	3.16200	0
01/03/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.01100	0.02300	0
01/03/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.45100	3.21000	0
01/03/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.01000	0.02200	0
01/03/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.50000	3.25900	0
01/03/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.01000	0.02100	0
01/03/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.55000	3.30800	0
01/03/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00900	0.02100	0
01/03/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.59900	3.35800	0
01/03/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00800	0.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.64800	3.40700	0
01/03/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00800	0.01900	0
01/03/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.69800	3.45600	0
01/03/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00700	0.01800	0
01/03/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.74700	3.50500	0
01/03/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00700	0.01700	0
01/03/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.79700	3.55400	0
01/03/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00600	0.01600	0
01/03/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.84600	3.60300	0
01/03/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00600	0.01600	0
01/03/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.89600	3.65300	0
01/03/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00600	0.01500	0
01/03/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.94600	3.70200	0
01/03/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00500	0.01400	0
01/03/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.99500	3.75100	0
01/03/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00500	0.01400	0
01/03/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.04500	3.80100	0
01/03/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00500	0.01300	0
01/03/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.09500	3.85000	0
01/03/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00500	0.01300	0
01/03/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.14500	3.90000	0
01/03/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.00400	0.01200	0
01/03/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	4.19400	3.94900	0
01/03/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.00400	0.01200	0
01/03/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	4.24400	3.99900	0
01/03/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.00400	0.01100	0
01/03/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	4.29400	4.04800	0
01/03/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.00400	0.01100	0
01/03/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	4.34400	4.09800	0
01/03/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.00400	0.01000	0
01/03/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	4.39400	4.14700	0
01/03/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.00400	0.01000	0
01/03/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.44400	4.19700	0
01/03/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00400	0.00900	0
01/03/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.49400	4.24600	0
01/03/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.00300	0.00900	0
01/03/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.54300	4.29600	0
01/03/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.00300	0.00800	0
01/03/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.59300	4.34500	0
01/03/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.00300	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.64300	4.39500	0
01/03/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.00300	0.00700	0
01/03/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.69300	4.44400	0
01/03/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.00300	0.00700	0
01/03/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.74300	4.49400	0
01/03/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00300	0.00700	0
01/03/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.79300	4.54400	0
01/03/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00300	0.00600	0
01/03/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.84300	4.59300	0
01/03/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00300	0.00600	0
01/03/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.89300	4.64300	0
01/03/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00300	0.00600	0
01/03/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.94300	4.69300	0
01/03/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00300	0.00600	0
01/03/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.99300	4.74300	0
01/03/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00200	0.00500	0
01/03/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	5.04200	4.79200	0
01/03/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00200	0.00500	0
01/03/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	5.09200	4.84200	0
01/03/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00200	0.00500	0
01/03/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	5.14200	4.89200	0
01/03/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00200	0.00500	0
01/03/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	5.19200	4.94200	0
01/03/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00200	0.00400	0
01/03/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	5.24200	4.99100	0
01/03/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00200	0.00400	0
01/03/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	5.29200	5.04100	0
01/03/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00200	0.00400	0
01/03/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	5.34200	5.09100	0
01/03/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00200	0.00400	0
01/03/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	5.39200	5.14100	0
01/03/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00200	0.00400	0
01/03/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	5.44200	5.19100	0
01/03/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00200	0.00300	0
01/03/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.49200	5.24000	0
01/03/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00200	0.00300	0
01/03/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.54200	5.29000	0
01/03/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00200	0.00300	0
01/03/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.59200	5.34000	0
01/03/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.64200	5.39000	0
01/03/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00200	0.00300	0
01/03/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.69200	5.44000	0
01/03/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00200	0.00300	0
01/03/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.74200	5.49000	0
01/03/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00200	0.00300	0
01/03/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.79200	5.54000	0
01/03/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00200	0.00200	11,194
01/03/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.84200	5.58900	0
01/03/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.89100	5.63900	0
01/03/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.94100	5.68900	0
01/03/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.99100	5.73900	0
01/03/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.04100	5.78900	0
01/03/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.09100	5.83900	0
01/03/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.14100	5.88900	0
01/03/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	6.19100	5.93900	0
01/03/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	6.24100	5.98900	0
01/03/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	6.29100	6.03900	0
01/03/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	6.34100	6.08900	0
01/03/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	6.39100	6.13900	0
01/03/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	6.44100	6.18800	0
01/03/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.49100	6.23800	0
01/03/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.54100	6.28800	0
01/03/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.59100	6.33800	0
01/03/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00100	0.00100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.64100	6.38800	0
01/03/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.69100	6.43800	0
01/03/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.74100	6.48800	0
01/03/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.79100	6.53800	0
01/03/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.84100	6.58800	0
01/03/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.89100	6.63800	0
01/03/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.94100	6.68800	0
01/03/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.99100	6.73800	0
01/03/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	7.04100	6.78800	0
01/03/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	7.09100	6.83800	0
01/03/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	7.14100	6.88800	0
01/03/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	7.19100	6.93800	0
01/03/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	7.24100	6.98800	0
01/03/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	7.29100	7.03800	0
01/03/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	7.34100	7.08800	0
01/03/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	7.39100	7.13800	0
01/03/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	7.44100	7.18800	0
01/03/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.49100	7.23800	0
01/03/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.54100	7.28800	0
01/03/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.59100	7.33800	0
01/03/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.64100	7.38800	0
01/03/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.69100	7.43800	0
01/03/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.74100	7.48800	0
01/03/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.79100	7.53800	0
01/03/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.84000	7.58800	0
01/03/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.89000	7.63800	0
01/03/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.94000	7.68800	0
01/03/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.99000	7.73800	0
01/03/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.04000	7.78800	0
01/03/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.09000	7.83800	0
01/03/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.14000	7.88800	0
01/03/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	8.19000	7.93800	0
01/03/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	8.24000	7.98800	0
01/03/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	8.29000	8.03800	0
01/03/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	8.34000	8.08800	0
01/03/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	8.39000	8.13700	0
01/03/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	8.44000	8.18700	0
01/03/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.49000	8.23700	0
01/03/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.54000	8.28700	0
01/03/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.59000	8.33700	0
01/03/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.64000	8.38700	0
01/03/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.69000	8.43700	0
01/03/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.74000	8.48700	0
01/03/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.98300	8.73500	0
01/03/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	9.03300	8.78500	0
01/03/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.89000	8.63700	0
01/03/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.94000	8.68700	0
01/03/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.99000	8.73700	0
01/03/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	9.04000	8.78700	0
01/03/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	9.09000	8.83700	0
01/03/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	9.14000	8.88700	0
01/03/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	9.19000	8.93700	0
01/03/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	9.24000	8.98700	0
01/03/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	9.29000	9.03700	0
01/03/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	9.34000	9.08700	0
01/03/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	9.39000	9.13700	0
01/03/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	9.44000	9.18700	0
01/03/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.49000	9.23700	0
01/03/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.54000	9.28700	0
01/03/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.59000	9.33700	0
01/03/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.64000	9.38700	0
01/03/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.69000	9.43700	0
01/03/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.74000	9.48700	0
01/03/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.79000	9.53700	0
01/03/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.84000	9.58700	0
01/03/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.89000	9.63700	0
01/03/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.94000	9.68700	0
01/03/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.99000	9.73700	0
01/03/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	10.04000	9.78700	0
01/03/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	10.09000	9.83700	0
01/03/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	10.14000	9.88700	0
01/03/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	10.19000	9.93700	0
01/03/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	10.24000	9.98700	0
01/03/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	10.29000	10.03700	0
01/03/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	10.34000	10.08700	0
01/03/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	10.39000	10.13700	0
01/03/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	10.44000	10.18700	0
01/03/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.49000	10.23700	0
01/03/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.54000	10.28700	0
01/03/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.59000	10.33700	0
01/03/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.64000	10.38700	0
01/03/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.69000	10.43700	0
01/03/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08780	0.08830	0
01/03/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01790	0.01839	0
01/03/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00010	0.00009	0
01/03/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00876	0.00921	0
01/03/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00096	0.00091	0
01/03/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00355	0.00384	0
01/03/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00575	0.00554	0
01/03/2010	€ / R On 13-December-10			Foreign Exchange Future	10.96720	11.03320	158
01/03/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.33200	3.39100	0
01/03/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.28200	3.34100	0
01/03/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.23200	3.29100	0
01/03/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.18200	3.24100	0
01/03/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.31300	3.37400	0
01/03/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.26300	3.32400	0
01/03/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.21300	3.27400	0
01/03/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.16300	3.22400	0
01/03/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.11300	3.17400	0
01/03/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.06300	3.12400	0
01/03/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.01300	3.07400	0
01/03/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.78200	2.84100	0
01/03/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.91300	2.97400	0
01/03/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.86400	2.92400	0
01/03/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.81400	2.87500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.12800	3.19400	0
01/03/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01100	0.01100	0
01/03/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.07800	3.14500	0
01/03/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01100	0.01200	0
01/03/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.02900	3.09500	0
01/03/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01200	0.01200	0
01/03/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.97900	3.04600	0
01/03/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01200	0.01300	0
01/03/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.38200	2.44100	0
01/03/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.88000	2.94700	0
01/03/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01300	0.01400	0
01/03/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.46400	2.52500	0
01/03/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.78100	2.84800	0
01/03/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01400	0.01500	0
01/03/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.73200	2.79900	0
01/03/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01500	0.01600	0
01/03/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.31500	2.37600	0
01/03/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00200	0.00300	0
01/03/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.26500	2.32600	0
01/03/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00300	0
01/03/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.58400	2.65100	0
01/03/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01700	0.01800	0
01/03/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.16600	2.22700	0
01/03/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00300	0.00400	0
01/03/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.11600	2.17700	0
01/03/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00300	0.00400	0
01/03/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.43700	2.50400	0
01/03/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02000	0.02100	0
01/03/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.01600	2.07800	0
01/03/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00300	0.00500	0
01/03/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.78200	1.84100	0
01/03/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.91700	1.97800	0
01/03/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00400	0.00500	0
01/03/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.86700	1.92900	0
01/03/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00400	0.00600	0
01/03/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.81800	1.87900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00500	0.00600	0
01/03/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.14300	2.21000	0
01/03/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.02600	0.02700	0
01/03/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.09400	2.16100	0
01/03/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.02700	0.02800	0
01/03/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.04500	2.11300	0
01/03/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.02800	0.03000	0
01/03/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.99800	2.06400	0
01/03/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.03100	0.03100	0
01/03/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.38200	1.44100	0
01/03/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.90500	1.96900	0
01/03/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.03800	0.03600	0
01/03/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.47200	1.53300	0
01/03/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00900	0.01000	0
01/03/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.81300	1.87600	0
01/03/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.04600	0.04300	0
01/03/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.76700	1.83100	0
01/03/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.05000	0.04800	0
01/03/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.32500	1.38600	0
01/03/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01200	0.01300	0
01/03/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.27600	1.33700	0
01/03/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.01300	0.01400	0
01/03/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.63300	1.69500	0
01/03/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.06600	0.06200	0
01/03/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.17900	1.24000	0
01/03/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.01600	0.01700	0
01/03/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.13100	1.19100	0
01/03/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.01800	0.01800	0
01/03/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.50200	1.56400	0
01/03/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.08500	0.08100	0
01/03/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.03400	1.09400	0
01/03/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.02100	0.02100	0
01/03/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	0.78400	0.84300	0
01/03/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.94400	1.00100	0
01/03/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.03100	0.02800	0
01/03/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.90100	0.95700	0
01/03/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.03800	0.03400	0
01/03/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.85800	0.91300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.04500	0.04000	0
01/03/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.25400	1.31200	0
01/03/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.13700	0.12900	0
01/03/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.21400	1.27200	0
01/03/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.14700	0.13900	0
01/03/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.17500	1.23300	0
01/03/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.15800	0.15000	0
01/03/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.13900	1.19400	0
01/03/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.17200	0.16100	0
01/03/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.39800	0.45600	0
01/03/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.01600	0.01500	0
01/03/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.07000	1.12000	0
01/03/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.20300	0.18700	0
01/03/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.58600	0.63400	0
01/03/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.12300	0.11100	0
01/03/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.00400	1.05300	0
01/03/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.23700	0.22000	0
01/03/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.97200	1.02000	0
01/03/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.25500	0.23700	0
01/03/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.48800	0.53200	20
01/03/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.17500	0.15900	271
01/03/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.45800	0.50000	0
01/03/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.19500	0.17700	0
01/03/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.88200	0.92700	0
01/03/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.31500	0.29400	0
01/03/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.40100	0.44100	0
01/03/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.23800	0.21800	0
01/03/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.37500	0.41300	0
01/03/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.26200	0.24000	0
01/03/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.79800	0.84100	0
01/03/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.38100	0.35800	0
01/03/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.32700	0.36200	0
01/03/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.31400	0.28900	0
01/03/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.04000	0.05700	0
01/03/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.25800	0.21600	0
01/03/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.28800	0.31800	0
01/03/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.37500	0.34500	0
01/03/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.27000	0.29800	0
01/03/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.40700	0.37500	0
01/03/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.25300	0.28000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.44000	0.40700	0
01/03/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.65200	0.68900	0
01/03/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.53500	0.50600	0
01/03/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.63100	0.66700	0
01/03/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.56400	0.53400	0
01/03/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.60900	0.64500	0
01/03/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.59200	0.56200	0
01/03/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.59100	0.62300	0
01/03/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.62400	0.59000	0
01/03/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.00700	0.01100	0
01/03/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.62500	0.57000	0
01/03/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.55500	0.58400	0
01/03/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.68800	0.65100	0
01/03/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.16300	0.18200	0
01/03/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.70000	0.65900	0
01/03/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.52100	0.54900	0
01/03/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.75400	0.71600	0
01/03/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.50500	0.53300	0
01/03/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.78800	0.75000	0
01/03/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.13500	0.15200	25
01/03/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.82200	0.77900	0
01/03/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.12700	0.14400	0
01/03/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.86400	0.82100	0
01/03/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.46100	0.48600	0
01/03/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.89400	0.85300	0
01/03/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.11300	0.12800	0
01/03/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.95000	0.90500	0
01/03/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.10700	0.12100	0
01/03/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.99400	0.94800	0
01/03/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.42200	0.44500	0
01/03/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.00500	0.96200	0
01/03/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.09500	0.10800	0
01/03/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.08200	1.03500	0
01/03/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.21900	1.16000	0
01/03/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.23900	0.25500	0
01/03/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.11400	1.06600	0
01/03/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.08500	0.09600	0
01/03/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.17200	1.12300	0
01/03/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.08000	0.09100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.21700	1.16800	0
01/03/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.07600	0.08600	0
01/03/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.26300	1.21300	0
01/03/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.35500	0.37400	0
01/03/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.23800	1.19100	0
01/03/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.34500	0.36400	0
01/03/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.27800	1.23100	0
01/03/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.33600	0.35400	0
01/03/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.31900	1.27100	0
01/03/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.32700	0.34400	0
01/03/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.36000	1.31100	0
01/03/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.31800	0.33500	0
01/03/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.40100	1.35200	0
01/03/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.30900	0.32600	0
01/03/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.44200	1.39300	0
01/03/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.05300	0.06000	0
01/03/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.59000	1.53700	0
01/03/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.29300	0.30900	0
01/03/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.52600	1.47600	0
01/03/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.28600	0.30100	0
01/03/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.56900	1.51800	0
01/03/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.91800	1.85900	0
01/03/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.26500	0.27900	0
01/03/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.69800	1.64600	0
01/03/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	2.06800	2.00900	0
01/03/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.24600	0.25900	0
01/03/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.82900	1.77600	0
01/03/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636
01/03/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	2.16800	2.10900	0
01/03/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.26800	2.20900	0
01/03/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.31800	2.25900	0
01/03/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.36800	2.30900	0
01/03/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.21400	0.22400	0
01/03/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.09700	2.04100	0
01/03/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.46800	2.40900	0
01/03/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.20400	0.21500	0
01/03/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.18700	2.13200	0
01/03/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.56800	2.50900	0
01/03/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.61800	2.55900	0
01/03/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.66800	2.60900	0
01/03/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.71800	2.65900	0
01/03/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.76800	2.70900	0
01/03/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.81800	2.75900	0
01/03/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.01200	0.01500	0
01/03/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.69900	2.64200	0
01/03/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.01200	0.01400	0
01/03/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.74900	2.69100	0
01/03/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.01100	0.01300	0
01/03/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.79800	2.74000	0
01/03/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.01000	0.01200	0
01/03/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.84700	2.78900	0
01/03/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00900	0.01100	0
01/03/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.89600	2.83800	0
01/03/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.00900	0.01000	0
01/03/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.94600	2.88700	0
01/03/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00800	0.01000	0
01/03/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.99500	2.93700	0
01/03/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.21800	3.15900	0
01/03/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00700	0.00800	0
01/03/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.09400	3.03500	0
01/03/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00600	0.00800	0
01/03/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.14300	3.08500	0
01/03/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00600	0.00700	0
01/03/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.19300	3.13400	0
01/03/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.13400	0.14200	0
01/03/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.01700	2.95900	0
01/03/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.13100	0.13900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.06400	3.00600	0
01/03/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.12800	0.13600	0
01/03/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.11100	3.05300	0
01/03/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.12600	0.13300	0
01/03/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.15900	3.10000	0
01/03/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.61800	3.55900	0
01/03/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.12100	0.12800	0
01/03/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.25400	3.19500	0
01/03/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00300	0.00400	0
01/03/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.54000	3.48100	0
01/03/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.11600	0.12200	0
01/03/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.34900	3.28900	0
01/03/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.11400	0.12000	0
01/03/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.39700	3.33700	0
01/03/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.91800	3.85900	0
01/03/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.10700	0.11300	0
01/03/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.54000	3.48000	0
01/03/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	4.06800	4.00900	0
01/03/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.10100	0.10700	0
01/03/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.68400	3.62400	0
01/03/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.26800	4.20900	0
01/03/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.31800	4.25900	0
01/03/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.36800	4.30900	0
01/03/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.09100	0.09600	0
01/03/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.97400	3.91300	0
01/03/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.46800	4.40900	0
01/03/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.08800	0.09300	0
01/03/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.07100	4.01000	0
01/03/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.56800	4.50900	0
01/03/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.61800	4.55900	0
01/03/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.66800	4.60900	0
01/03/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.71800	4.65900	0
01/03/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.76800	4.70900	0
01/03/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.81800	4.75900	0
01/03/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.68800	4.62800	0
01/03/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.73800	4.67800	0
01/03/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.78800	4.72800	0
01/03/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.83800	4.77800	0
01/03/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.88800	4.82800	0
01/03/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.93800	4.87800	0
01/03/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.98800	4.92800	0
01/03/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.21800	5.15900	0
01/03/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.08800	5.02800	0
01/03/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.13800	5.07800	0
01/03/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.18800	5.12800	0
01/03/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.06100	0.06500	0
01/03/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.94400	4.88200	0
01/03/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.05900	0.06400	0
01/03/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.99200	4.93100	0
01/03/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.05800	0.06200	0
01/03/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.04100	4.97900	0
01/03/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.05700	0.06100	0
01/03/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.09000	5.02800	0
01/03/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.61800	5.55900	0
01/03/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.05500	0.05900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.18800	5.12600	0
01/03/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.53700	5.47800	0
01/03/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.05300	0.05700	0
01/03/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.28600	5.22400	0
01/03/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.05200	0.05600	0
01/03/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.33500	5.27300	0
01/03/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.04900	0.05300	0
01/03/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.48200	5.42000	0
01/03/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.04700	0.05000	0
01/03/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.63000	5.56700	0
01/03/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.04200	0.04500	0
01/03/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.92500	5.86200	0
01/03/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.04100	0.04400	0
01/03/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.02400	5.96100	0
01/03/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.66800	6.60900	0
01/03/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.71800	6.65900	0
01/03/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.76800	6.70900	0
01/03/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.81800	6.75900	0
01/03/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.68700	6.62700	0
01/03/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.73700	6.67700	0
01/03/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.78700	6.72700	0
01/03/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.83700	6.77700	0
01/03/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.88700	6.82700	0
01/03/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.93700	6.87700	0
01/03/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.98700	6.92700	0
01/03/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.21800	7.15900	0
01/03/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.08700	7.02700	0
01/03/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.13700	7.07700	0
01/03/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.18700	7.12700	0
01/03/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.02500	0.02900	0
01/03/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.90800	6.84600	0
01/03/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.02400	0.02800	0
01/03/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.95700	6.89500	0
01/03/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.02400	0.02800	0
01/03/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.00700	6.94500	0
01/03/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.02300	0.02700	0
01/03/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.05600	6.99400	0
01/03/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.61800	7.55900	0
01/03/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.02200	0.02600	0
01/03/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.15500	7.09300	0
01/03/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.53700	7.47700	0
01/03/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.02100	0.02500	0
01/03/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.25400	7.19200	0
01/03/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.02000	0.02400	0
01/03/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.30300	7.24100	0
01/03/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.01900	0.02200	0
01/03/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.45200	7.38900	0
01/03/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.01700	0.02100	0
01/03/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.60000	7.53800	0
01/03/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.01500	0.01800	0
01/03/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.89800	7.83500	0
01/03/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.01400	0.01800	0
01/03/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.99700	7.93500	0
01/03/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.66800	8.60900	0
01/03/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.71800	8.65900	0
01/03/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.76800	8.70900	0
01/03/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.81800	8.75900	0
01/03/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.68700	8.62700	0
01/03/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.73700	8.67700	0
01/03/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.78700	8.72700	0
01/03/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.83700	8.77700	0
01/03/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.88700	8.82700	0
01/03/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.93700	8.87700	0
01/03/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.98700	8.92700	0
01/03/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.21800	9.15900	0
01/03/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.08700	9.02700	0
01/03/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.13700	9.07700	0
01/03/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.18700	9.12700	0
01/03/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.00800	0.01100	0
01/03/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.89100	8.82800	0
01/03/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.00800	0.01000	0
01/03/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.94100	8.87700	0
01/03/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.00800	0.01000	0
01/03/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.99100	8.92700	0
01/03/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.00700	0.01000	0
01/03/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.04000	8.97700	0
01/03/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.61800	9.55900	0
01/03/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.00700	0.00900	0
01/03/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.14000	9.07600	0
01/03/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.53700	9.47700	0
01/03/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.00700	0.00900	0
01/03/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.24000	9.17600	0
01/03/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00600	0.00800	0
01/03/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.28900	9.22500	0
01/03/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00600	0.00800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.43900	9.37500	0
01/03/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00500	0.00700	0
01/03/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.58800	9.52400	0
01/03/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00400	0.00600	0
01/03/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.88700	9.82300	0
01/03/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00400	0.00500	0
01/03/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.98700	9.92200	0
01/03/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.96940	6.97360	4,490
01/03/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.47200	4.47500	0
01/03/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.42200	4.42500	0
01/03/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.42300	4.42700	0
01/03/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.37300	4.37700	0
01/03/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.32300	4.32700	0
01/03/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.27300	4.27700	0
01/03/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.17200	4.17500	0
01/03/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.17300	4.17700	0
01/03/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.12300	4.12700	0
01/03/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.07300	4.07700	0
01/03/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	4.02300	4.02700	0
01/03/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.97300	3.97700	0
01/03/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.92300	3.92700	0
01/03/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.87300	3.87700	0
01/03/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.82300	3.82700	0
01/03/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.77300	3.77700	0
01/03/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.72300	3.72700	0
01/03/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.67300	3.67700	0
01/03/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.47200	3.47500	0
01/03/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.42200	3.42500	0
01/03/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.42300	3.42700	0
01/03/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.37300	3.37700	0
01/03/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.32300	3.32700	0
01/03/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.27300	3.27700	0
01/03/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.17200	3.17500	0
01/03/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.17300	3.17700	0
01/03/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.12300	3.12700	0
01/03/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.07300	3.07700	0
01/03/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	3.02300	3.02700	0
01/03/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.97300	2.97700	0
01/03/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.92300	2.92700	0
01/03/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.87300	2.87700	0
01/03/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.82300	2.82700	0
01/03/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.77300	2.77700	0
01/03/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.72300	2.72700	0
01/03/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.67300	2.67700	0
01/03/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.47200	2.47500	0
01/03/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.42200	2.42500	0
01/03/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.42400	2.42700	0
01/03/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.37400	2.37700	0
01/03/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.32400	2.32700	0
01/03/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.27400	2.27700	0
01/03/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.17200	2.17500	0
01/03/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.17400	2.17700	0
01/03/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.12400	2.12700	0
01/03/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.07400	2.07700	0
01/03/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	2.02400	2.02700	0
01/03/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.97400	1.97700	0
01/03/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.92400	1.92700	0
01/03/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.87400	1.87800	0
01/03/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00100	0.00200	0
01/03/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.82500	1.82800	0
01/03/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.77500	1.77800	0
01/03/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.72500	1.72800	0
01/03/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.67500	1.67800	0
01/03/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.47200	1.47500	0
01/03/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.42200	1.42500	0
01/03/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.42600	1.42900	0
01/03/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00300	0.00300	0
01/03/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.37700	1.38000	0
01/03/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00400	0.00400	0
01/03/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.32700	1.33000	0
01/03/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00400	0.00400	0
01/03/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.27800	1.28100	0
01/03/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00500	0.00500	0
01/03/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.17200	1.17500	0
01/03/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.17900	1.18200	0
01/03/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00600	0.00600	0
01/03/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.12900	1.13200	0
01/03/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00600	0.00600	0
01/03/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.08000	1.08300	0
01/03/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00700	0.00700	0
01/03/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	1.03100	1.03400	0
01/03/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00800	0.00800	0
01/03/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.98300	0.98600	0
01/03/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.01000	0.01000	0
01/03/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.93500	0.93800	0
01/03/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.01200	0.01200	0
01/03/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.88800	0.89100	0
01/03/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.01500	0.01500	0
01/03/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.84100	0.84400	0
01/03/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.01800	0.01800	0
01/03/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.79500	0.79800	0
01/03/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.02200	0.02200	0
01/03/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.74900	0.75300	0
01/03/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.02600	0.02700	0
01/03/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.70500	0.70900	0
01/03/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.03200	0.03300	0
01/03/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.57400	0.57700	0
01/03/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.00200	0.00200	0
01/03/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.52400	0.52800	0
01/03/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.00200	0.00300	0
01/03/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.47500	0.47900	0
01/03/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.00300	0.00400	0
01/03/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.42600	0.43100	0
01/03/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.00400	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.49600	0.50100	0
01/03/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.07300	0.07500	0
01/03/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.45800	0.46300	0
01/03/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.08500	0.08700	0
01/03/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.42100	0.42600	0
01/03/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.09800	0.10000	0
01/03/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.38500	0.39100	0
01/03/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.11200	0.11500	0
01/03/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.35200	0.35700	0
01/03/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.12900	0.13100	0
01/03/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.31900	0.32500	0
01/03/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.14600	0.14900	0
01/03/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.28900	0.29500	0
01/03/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.16600	0.16900	0
01/03/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.26000	0.26700	0
01/03/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.18700	0.19100	0
01/03/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.23300	0.24000	0
01/03/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.21000	0.21400	0
01/03/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.34500	0.35100	0
01/03/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.28300	0.28400	0
01/03/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.21300	0.21900	0
01/03/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.24000	0.24300	0
01/03/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.19400	0.20000	0
01/03/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.27100	0.27400	0
01/03/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.17700	0.18300	0
01/03/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.30400	0.30700	0
01/03/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.16100	0.16700	0
01/03/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.33800	0.34100	0
01/03/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.14700	0.15300	0
01/03/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.37400	0.37700	0
01/03/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.13400	0.14000	0
01/03/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.41100	0.41400	0
01/03/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.12200	0.12800	0
01/03/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.44900	0.45200	0
01/03/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.52800	1.52500	0
01/03/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.57800	1.57500	0
01/03/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.01800	0.01900	0
01/03/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.59500	1.59300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.01700	0.01800	0
01/03/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.64400	1.64200	0
01/03/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.01600	0.01700	0
01/03/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.69300	1.69100	0
01/03/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.01500	0.01600	0
01/03/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.74200	1.74000	0
01/03/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.82800	1.82500	0
01/03/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.01300	0.01500	0
01/03/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.84000	1.83900	0
01/03/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.01300	0.01400	0
01/03/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.89000	1.88800	0
01/03/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.01200	0.01300	0
01/03/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.93900	1.93700	0
01/03/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.01200	0.01300	0
01/03/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.98900	1.98700	0
01/03/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.01100	0.01200	0
01/03/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.03800	2.03600	0
01/03/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.01000	0.01100	0
01/03/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.08700	2.08500	0
01/03/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.00900	0.01000	0
01/03/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.13600	2.13400	0
01/03/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.00800	0.00900	0
01/03/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.18500	2.18300	0
01/03/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.00700	0.00800	0
01/03/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.23400	2.23200	0
01/03/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00700	0.00800	0
01/03/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.28400	2.28200	0
01/03/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00600	0.00700	0
01/03/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.33300	2.33100	0
01/03/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.52800	3.52500	0
01/03/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.57800	3.57500	0
01/03/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.57800	3.57500	0
01/03/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.62800	3.62500	0
01/03/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.67800	3.67500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.72800	3.72500	0
01/03/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.82800	3.82500	0
01/03/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.82800	3.82500	0
01/03/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.87800	3.87500	0
01/03/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.92700	3.92500	0
01/03/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	3.97700	3.97500	0
01/03/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00000	0.00100	0
01/03/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.02700	4.02500	0
01/03/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.07700	4.07400	0
01/03/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.12700	4.12400	0
01/03/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.17700	4.17400	0
01/03/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.22700	4.22400	0
01/03/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.27700	4.27400	0
01/03/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.32700	4.32400	0
01/03/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.52800	5.52500	0
01/03/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.57800	5.57500	0
01/03/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.57700	5.57400	0
01/03/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.62700	5.62400	0
01/03/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.67700	5.67400	0
01/03/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.72700	5.72400	0
01/03/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.82800	5.82500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.82700	5.82400	0
01/03/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.87700	5.87400	0
01/03/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.92700	5.92400	0
01/03/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	5.97700	5.97400	0
01/03/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.02700	6.02400	0
01/03/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.07700	6.07400	0
01/03/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.12700	6.12400	0
01/03/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.17700	6.17400	0
01/03/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.22700	6.22400	0
01/03/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.27700	6.27400	0
01/03/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.32700	6.32400	0
01/03/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.52800	7.52500	0
01/03/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.57800	7.57500	0
01/03/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.57700	7.57400	0
01/03/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.62700	7.62400	0
01/03/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.67700	7.67400	0
01/03/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.72700	7.72400	0
01/03/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.82800	7.82500	0
01/03/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.82700	7.82400	0
01/03/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.87700	7.87400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.92700	7.92400	0
01/03/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	7.97700	7.97400	0
01/03/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.02700	8.02400	0
01/03/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.07700	8.07400	0
01/03/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.12700	8.12400	0
01/03/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.17700	8.17400	0
01/03/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.22700	8.22400	0
01/03/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.27700	8.27400	0
01/03/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
01/03/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.32700	8.32400	0
<b>Futures Open Interest</b>							<b>383,068.00</b>
<b>Options Open Interest</b>							<b>432,622.00</b>
<b>Total</b>							<b>815,690.00</b>