



Currency Futures Weekly Statistics

For 2009/01/09

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2009	\$ / R On 16-March-09	Currency Future	9.9115	9.8672	160,448
09/01/2009	\$ / R On 16-March-09	Currency Future	9.9115	9.8672	160,448
09/01/2009	\$ / R On 16-March-09	Currency Future	9.9115	9.8672	160,448
09/01/2009	\$ / R On 16-March-09	Currency Future	9.9115	9.8672	160,448
09/01/2009	\$ / R On 16-March-09	Currency Future	9.9115	9.8672	160,448
09/01/2009	\$ / R On 16-March-09	Currency Future	9.9115	9.8672	160,448
09/01/2009	\$ / R On 16-March-09	Currency Future	9.9115	9.8672	160,448
09/01/2009	\$ / R On 16-March-09	Currency Future	9.9115	9.8672	160,448
09/01/2009	\$ / R On 15-March-10	Currency Future	11.2532	11.2575	0
09/01/2009	\$ / R On 15-March-10	Currency Future	11.2532	11.2575	0
09/01/2009	\$ / R On 15-March-10	Currency Future	11.2532	11.2575	0
09/01/2009	\$ / R On 15-March-10	Currency Future	11.2532	11.2575	0
09/01/2009	\$ / R On 15-March-10	Currency Future	11.2532	11.2575	0
09/01/2009	\$ / R On 15-March-10	Currency Future	11.2532	11.2575	0
09/01/2009	\$ / R On 15-March-10	Currency Future	11.2532	11.2575	0
09/01/2009	\$ / R On 12-June-09	Currency Future	10.1038	10.0248	4,578
09/01/2009	\$ / R On 12-June-09	Currency Future	10.1038	10.0248	4,578
09/01/2009	\$ / R On 12-June-09	Currency Future	10.1038	10.0248	4,578
09/01/2009	\$ / R On 12-June-09	Currency Future	10.1038	10.0248	4,578
09/01/2009	\$ / R On 12-June-09	Currency Future	10.1038	10.0248	4,578
09/01/2009	\$ / R On 12-June-09	Currency Future	10.1038	10.0248	4,578
09/01/2009	\$ / R On 12-June-09	Currency Future	10.1038	10.0248	4,578
09/01/2009	\$ / R On 12-June-09	Currency Future	10.1038	10.0248	4,578
09/01/2009	\$ / R On 14-September-09	Currency Future	10.2838	10.1855	75
09/01/2009	\$ / R On 14-September-09	Currency Future	10.2838	10.1855	75
09/01/2009	\$ / R On 14-September-09	Currency Future	10.2838	10.1855	75
09/01/2009	\$ / R On 14-September-09	Currency Future	10.2838	10.1855	75
09/01/2009	\$ / R On 14-September-09	Currency Future	10.2838	10.1855	75
09/01/2009	\$ / R On 14-September-09	Currency Future	10.2838	10.1855	75

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2009	\$ / R On 14-September-09	Currency Future	10.2838	10.1855	75
09/01/2009	\$ / R On 14-September-09	Currency Future	10.2838	10.1855	75
09/01/2009	\$ / R On 14-December-09	Currency Future	10.4330	10.3188	0
09/01/2009	\$ / R On 14-December-09	Currency Future	10.4330	10.3188	0
09/01/2009	\$ / R On 14-December-09	Currency Future	10.4330	10.3188	0
09/01/2009	\$ / R On 14-December-09	Currency Future	10.4330	10.3188	0
09/01/2009	\$ / R On 14-December-09	Currency Future	10.4330	10.3188	0
09/01/2009	\$ / R On 14-December-09	Currency Future	10.4330	10.3188	0
09/01/2009	\$ / R On 14-December-09	Currency Future	10.4330	10.3188	0
09/01/2009	\$ / R On 14-December-09	Currency Future	1267	1182	0
09/01/2009	\$ / R On 14-December-09	Currency Future	934	963	0
09/01/2009	\$ / R On 14-September-09	Currency Future	1109	1045	0
09/01/2009	\$ / R On 14-September-09	Currency Future	725	760	0
09/01/2009	\$ / R On 12-June-09	Currency Future	789	747	0
09/01/2009	\$ / R On 12-June-09	Currency Future	789	747	0
09/01/2009	\$ / R On 12-June-09	Currency Future	789	747	0
09/01/2009	\$ / R On 12-June-09	Currency Future	789	747	0
09/01/2009	\$ / R On 12-June-09	Currency Future	789	747	0
09/01/2009	\$ / R On 12-June-09	Currency Future	735	772	0
09/01/2009	\$ / R On 12-June-09	Currency Future	735	772	0
09/01/2009	\$ / R On 12-June-09	Currency Future	735	772	0
09/01/2009	\$ / R On 12-June-09	Currency Future	735	772	0
09/01/2009	\$ / R On 12-June-09	Currency Future	735	772	0
09/01/2009	\$ / R On 12-June-09	Currency Future	735	772	0
09/01/2009	\$ / R On 14-December-09	Currency Future	995	919	0
09/01/2009	\$ / R On 14-December-09	Currency Future	1462	1500	0
09/01/2009	\$ / R On 16-March-09	Currency Future	354	338	0
09/01/2009	\$ / R On 16-March-09	Currency Future	842	871	0
09/01/2009	\$ / R On 14-December-09	Currency Future	837	770	0
09/01/2009	\$ / R On 14-December-09	Currency Future	837	770	0
09/01/2009	\$ / R On 14-December-09	Currency Future	837	770	0
09/01/2009	\$ / R On 14-December-09	Currency Future	837	770	0
09/01/2009	\$ / R On 14-December-09	Currency Future	837	770	0
09/01/2009	\$ / R On 14-December-09	Currency Future	1904	1952	0
09/01/2009	\$ / R On 14-December-09	Currency Future	1904	1952	0
09/01/2009	\$ / R On 14-December-09	Currency Future	1904	1952	0
09/01/2009	\$ / R On 14-December-09	Currency Future	1904	1952	0
09/01/2009	\$ / R On 14-December-09	Currency Future	1904	1952	0
09/01/2009	\$ / R On 16-March-09	Currency Future	1207	1171	0
09/01/2009	\$ / R On 16-March-09	Currency Future	95	103	0
09/01/2009	\$ / R On 12-June-09	Currency Future	1674	1604	0
09/01/2009	\$ / R On 12-June-09	Currency Future	170	179	0
09/01/2009	\$ / R On 12-June-09	Currency Future	1304	1240	0
09/01/2009	\$ / R On 12-June-09	Currency Future	301	315	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2009	\$ / R On 16-March-09	Currency Future	1231	1264	0
09/01/2009	\$ / R On 16-March-09	Currency Future	1231	1264	0
09/01/2009	\$ / R On 16-March-09	Currency Future	1231	1264	0
09/01/2009	\$ / R On 16-March-09	Currency Future	1231	1264	0
09/01/2009	\$ / R On 16-March-09	Currency Future	1231	1264	0
09/01/2009	\$ / R On 16-March-09	Currency Future	1231	1264	0
09/01/2009	\$ / R On 16-March-09	Currency Future	1231	1264	0
09/01/2009	\$ / R On 16-March-09	Currency Future	1231	1264	0
09/01/2009	\$ / R On 16-March-09	Currency Future	1231	1264	0
09/01/2009	\$ / R On 16-March-09	Currency Future	1231	1264	0
09/01/2009	\$ / R On 16-March-09	Currency Future	1231	1264	0
09/01/2009	\$ / R On 16-March-09	Currency Future	1231	1264	0
09/01/2009	\$ / R On 16-March-09	Currency Future	1231	1264	0
09/01/2009	\$ / R On 12-June-09	Currency Future	381	349	0
09/01/2009	\$ / R On 12-June-09	Currency Future	1577	1624	0
09/01/2009	\$ / R On 12-June-09	Currency Future	449	413	0
09/01/2009	\$ / R On 12-June-09	Currency Future	449	413	0
09/01/2009	\$ / R On 12-June-09	Currency Future	449	413	0
09/01/2009	\$ / R On 12-June-09	Currency Future	449	413	0
09/01/2009	\$ / R On 12-June-09	Currency Future	449	413	0
09/01/2009	\$ / R On 12-June-09	Currency Future	1395	1438	0
09/01/2009	\$ / R On 12-June-09	Currency Future	1395	1438	0
09/01/2009	\$ / R On 12-June-09	Currency Future	1395	1438	0
09/01/2009	\$ / R On 12-June-09	Currency Future	1395	1438	0
09/01/2009	\$ / R On 12-June-09	Currency Future	1395	1438	0
09/01/2009	\$ / R On 14-December-09	Currency Future	2169	2062	0
09/01/2009	\$ / R On 14-December-09	Currency Future	236	243	0
09/01/2009	\$ / R On 14-December-09	Currency Future	1435	1341	0
09/01/2009	\$ / R On 14-December-09	Currency Future	702	722	0
09/01/2009	\$ / R On 14-December-09	Currency Future	531	483	0
09/01/2009	\$ / R On 14-December-09	Currency Future	3398	3464	0
09/01/2009	\$ / R On 14-December-09	Currency Future	1025	948	0
09/01/2009	\$ / R On 14-December-09	Currency Future	1025	948	0
09/01/2009	\$ / R On 14-December-09	Currency Future	1025	948	0
09/01/2009	\$ / R On 14-December-09	Currency Future	1392	1429	0
09/01/2009	\$ / R On 14-December-09	Currency Future	1392	1429	0
09/01/2009	\$ / R On 14-December-09	Currency Future	1392	1429	0
09/01/2009	\$ / R On 14-December-09	Currency Future	1950	1847	0
09/01/2009	\$ / R On 14-December-09	Currency Future	1950	1847	0
09/01/2009	\$ / R On 14-December-09	Currency Future	1950	1847	0
09/01/2009	\$ / R On 14-December-09	Currency Future	317	328	0
09/01/2009	\$ / R On 14-December-09	Currency Future	317	328	0
09/01/2009	\$ / R On 14-December-09	Currency Future	317	328	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2009	\$ / R On 14-December-09	Currency Future	1580	1485	0
09/01/2009	\$ / R On 14-December-09	Currency Future	1580	1485	0
09/01/2009	\$ / R On 14-December-09	Currency Future	1580	1485	0
09/01/2009	\$ / R On 14-December-09	Currency Future	547	566	0
09/01/2009	\$ / R On 14-December-09	Currency Future	547	566	0
09/01/2009	\$ / R On 14-December-09	Currency Future	547	566	0
09/01/2009	\$ / R On 14-September-09	Currency Future	920	861	0
09/01/2009	\$ / R On 14-September-09	Currency Future	920	861	0
09/01/2009	\$ / R On 14-September-09	Currency Future	920	861	0
09/01/2009	\$ / R On 14-September-09	Currency Future	1036	1075	0
09/01/2009	\$ / R On 14-September-09	Currency Future	1036	1075	0
09/01/2009	\$ / R On 14-September-09	Currency Future	1036	1075	0
09/01/2009	\$ / R On 14-September-09	Currency Future	886	828	0
09/01/2009	\$ / R On 14-September-09	Currency Future	886	828	0
09/01/2009	\$ / R On 14-September-09	Currency Future	886	828	0
09/01/2009	\$ / R On 14-September-09	Currency Future	1102	1143	0
09/01/2009	\$ / R On 14-September-09	Currency Future	1102	1143	0
09/01/2009	\$ / R On 14-September-09	Currency Future	1102	1143	0
09/01/2009	\$ / R On 15-March-10	Currency Future	1791	1785	0
09/01/2009	\$ / R On 15-March-10	Currency Future	1791	1785	0
09/01/2009	\$ / R On 15-March-10	Currency Future	1791	1785	0
09/01/2009	\$ / R On 15-March-10	Currency Future	888	878	0
09/01/2009	\$ / R On 15-March-10	Currency Future	888	878	0
09/01/2009	\$ / R On 15-March-10	Currency Future	888	878	0
09/01/2009	\$ / R On 15-March-10	Currency Future	2227	2225	0
09/01/2009	\$ / R On 15-March-10	Currency Future	474	468	0
09/01/2009	\$ / R On 16-March-09	Currency Future	864	833	0
09/01/2009	\$ / R On 16-March-09	Currency Future	864	833	0
09/01/2009	\$ / R On 16-March-09	Currency Future	864	833	0
09/01/2009	\$ / R On 16-March-09	Currency Future	202	216	0
09/01/2009	\$ / R On 16-March-09	Currency Future	202	216	0
09/01/2009	\$ / R On 16-March-09	Currency Future	202	216	0
09/01/2009	\$ / R On 16-March-09	Currency Future	731	703	0
09/01/2009	\$ / R On 16-March-09	Currency Future	731	703	0
09/01/2009	\$ / R On 16-March-09	Currency Future	731	703	0
09/01/2009	\$ / R On 16-March-09	Currency Future	269	286	0
09/01/2009	\$ / R On 16-March-09	Currency Future	269	286	0
09/01/2009	\$ / R On 16-March-09	Currency Future	269	286	0
09/01/2009	\$ / R On 14-December-09	Currency Future	2832	2722	0
09/01/2009	\$ / R On 14-December-09	Currency Future	99	103	0
09/01/2009	\$ / R On 14-December-09	Currency Future	2326	2219	0
09/01/2009	\$ / R On 14-December-09	Currency Future	193	200	0
09/01/2009	\$ / R On 14-December-09	Currency Future	886	816	0
09/01/2009	\$ / R On 14-December-09	Currency Future	1753	1797	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2009	\$ / R On 14-September-09	Currency Future	1274	1192	0
09/01/2009	\$ / R On 14-September-09	Currency Future	590	607	0
09/01/2009	\$ / R On 14-September-09	Currency Future	1217	1137	0
09/01/2009	\$ / R On 14-September-09	Currency Future	634	651	0
09/01/2009	\$ / R On 14-September-09	Currency Future	1162	1083	0
09/01/2009	\$ / R On 14-September-09	Currency Future	679	698	0
09/01/2009	\$ / R On 14-September-09	Currency Future	955	895	0
09/01/2009	\$ / R On 14-September-09	Currency Future	972	1009	0
09/01/2009	\$ / R On 14-September-09	Currency Future	1012	949	0
09/01/2009	\$ / R On 14-September-09	Currency Future	878	914	0
09/01/2009	£ / R On 16-March-09	Currency Future	14.9951	15.0225	13,614
09/01/2009	£ / R On 16-March-09	Currency Future	14.9951	15.0225	13,614
09/01/2009	£ / R On 16-March-09	Currency Future	14.9951	15.0225	13,614
09/01/2009	£ / R On 16-March-09	Currency Future	14.9951	15.0225	13,614
09/01/2009	£ / R On 16-March-09	Currency Future	14.9951	15.0225	13,614
09/01/2009	£ / R On 16-March-09	Currency Future	14.9951	15.0225	13,614
09/01/2009	£ / R On 16-March-09	Currency Future	14.9951	15.0225	13,614
09/01/2009	£ / R On 16-March-09	Currency Future	14.9951	15.0225	13,614
09/01/2009	£ / R On 12-June-09	Currency Future	15.2667	15.2490	88
09/01/2009	£ / R On 12-June-09	Currency Future	15.2667	15.2490	88
09/01/2009	£ / R On 12-June-09	Currency Future	15.2667	15.2490	88
09/01/2009	£ / R On 12-June-09	Currency Future	15.2667	15.2490	88
09/01/2009	£ / R On 12-June-09	Currency Future	15.2667	15.2490	88
09/01/2009	£ / R On 12-June-09	Currency Future	15.2667	15.2490	88
09/01/2009	£ / R On 12-June-09	Currency Future	15.2667	15.2490	88
09/01/2009	£ / R On 12-June-09	Currency Future	15.2667	15.2490	88
09/01/2009	£ / R On 14-September-09	Currency Future	15.5352	15.4841	8
09/01/2009	£ / R On 14-September-09	Currency Future	15.5352	15.4841	8
09/01/2009	£ / R On 14-September-09	Currency Future	15.5352	15.4841	8
09/01/2009	£ / R On 14-September-09	Currency Future	15.5352	15.4841	8
09/01/2009	£ / R On 14-September-09	Currency Future	15.5352	15.4841	8
09/01/2009	£ / R On 14-September-09	Currency Future	15.5352	15.4841	8
09/01/2009	£ / R On 14-September-09	Currency Future	15.5352	15.4841	8
09/01/2009	£ / R On 14-September-09	Currency Future	1397	1370	0
09/01/2009	£ / R On 14-September-09	Currency Future	1397	1370	0
09/01/2009	£ / R On 14-September-09	Currency Future	1397	1370	0
09/01/2009	£ / R On 14-September-09	Currency Future	1362	1386	0
09/01/2009	£ / R On 14-September-09	Currency Future	1362	1386	0
09/01/2009	£ / R On 14-September-09	Currency Future	1362	1386	0
09/01/2009	£ / R On 12-June-09	Currency Future	1308	1286	0
09/01/2009	£ / R On 12-June-09	Currency Future	792	787	0
09/01/2009	£ / R On 14-September-09	Currency Future	1604	1572	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2009	£ / R On 14-September-09	Currency Future	1604	1572	0
09/01/2009	£ / R On 14-September-09	Currency Future	1604	1572	0
09/01/2009	£ / R On 14-September-09	Currency Future	1604	1572	0
09/01/2009	£ / R On 14-September-09	Currency Future	1604	1572	0
09/01/2009	£ / R On 14-September-09	Currency Future	1069	1088	0
09/01/2009	£ / R On 14-September-09	Currency Future	1069	1088	0
09/01/2009	£ / R On 14-September-09	Currency Future	1069	1088	0
09/01/2009	£ / R On 14-September-09	Currency Future	1069	1088	0
09/01/2009	£ / R On 14-September-09	Currency Future	1069	1088	0
09/01/2009	£ / R On 16-March-09	Currency Future	1338	1362	0
09/01/2009	£ / R On 16-March-09	Currency Future	243	239	0
09/01/2009	£ / R On 16-March-09	Currency Future	1196	1219	0
09/01/2009	£ / R On 16-March-09	Currency Future	301	296	0
09/01/2009	£ / R On 12-June-09	Currency Future	1539	1516	0
09/01/2009	£ / R On 12-June-09	Currency Future	622	617	0
09/01/2009	£ / R On 14-September-09	Currency Future	1552	1521	0
09/01/2009	£ / R On 14-September-09	Currency Future	1552	1521	0
09/01/2009	£ / R On 14-September-09	Currency Future	1552	1521	0
09/01/2009	£ / R On 14-September-09	Currency Future	1117	1137	0
09/01/2009	£ / R On 14-September-09	Currency Future	1117	1137	0
09/01/2009	£ / R On 14-September-09	Currency Future	1117	1137	0
09/01/2009	£ / R On 16-March-09	Currency Future	383	396	0
09/01/2009	£ / R On 16-March-09	Currency Future	383	396	0
09/01/2009	£ / R On 16-March-09	Currency Future	383	396	0
09/01/2009	£ / R On 16-March-09	Currency Future	383	396	0
09/01/2009	£ / R On 16-March-09	Currency Future	383	396	0
09/01/2009	£ / R On 16-March-09	Currency Future	383	396	0
09/01/2009	£ / R On 16-March-09	Currency Future	383	396	0
09/01/2009	£ / R On 16-March-09	Currency Future	383	396	0
09/01/2009	£ / R On 16-March-09	Currency Future	383	396	0
09/01/2009	£ / R On 16-March-09	Currency Future	383	396	0
09/01/2009	£ / R On 16-March-09	Currency Future	1338	1324	0
09/01/2009	£ / R On 16-March-09	Currency Future	1338	1324	0
09/01/2009	£ / R On 16-March-09	Currency Future	1338	1324	0
09/01/2009	£ / R On 16-March-09	Currency Future	1338	1324	0
09/01/2009	£ / R On 16-March-09	Currency Future	1338	1324	0
09/01/2009	£ / R On 16-March-09	Currency Future	1338	1324	0
09/01/2009	£ / R On 16-March-09	Currency Future	1338	1324	0
09/01/2009	£ / R On 16-March-09	Currency Future	1338	1324	0
09/01/2009	£ / R On 16-March-09	Currency Future	1338	1324	0
09/01/2009	£ / R On 16-March-09	Currency Future	1338	1324	0
09/01/2009	£ / R On 16-March-09	Currency Future	1338	1324	0
09/01/2009	£ / R On 12-June-09	Currency Future	346	336	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2009	£ / R On 12-June-09	Currency Future	2879	2887	0
09/01/2009	£ / R On 12-June-09	Currency Future	456	445	0
09/01/2009	£ / R On 12-June-09	Currency Future	2440	2446	0
09/01/2009	£ / R On 16-March-09	Currency Future	120	125	0
09/01/2009	£ / R On 16-March-09	Currency Future	2474	2453	0
09/01/2009	£ / R On 12-June-09	Currency Future	393	382	0
09/01/2009	£ / R On 12-June-09	Currency Future	2676	2683	0
09/01/2009	£ / R On 16-March-09	Currency Future	86	91	0
09/01/2009	£ / R On 16-March-09	Currency Future	2791	2768	0
09/01/2009	£ / R On 12-June-09	Currency Future	364	353	0
09/01/2009	£ / R On 12-June-09	Currency Future	2797	2804	0
09/01/2009	£ / R On 16-March-09	Currency Future	445	458	0
09/01/2009	£ / R On 16-March-09	Currency Future	445	458	0
09/01/2009	£ / R On 16-March-09	Currency Future	445	458	0
09/01/2009	£ / R On 16-March-09	Currency Future	445	458	0
09/01/2009	£ / R On 16-March-09	Currency Future	445	458	0
09/01/2009	£ / R On 16-March-09	Currency Future	445	458	0
09/01/2009	£ / R On 16-March-09	Currency Future	445	458	0
09/01/2009	£ / R On 16-March-09	Currency Future	445	458	0
09/01/2009	£ / R On 16-March-09	Currency Future	445	458	0
09/01/2009	£ / R On 16-March-09	Currency Future	445	458	0
09/01/2009	£ / R On 16-March-09	Currency Future	445	458	0
09/01/2009	£ / R On 16-March-09	Currency Future	445	458	0
09/01/2009	£ / R On 16-March-09	Currency Future	1200	1186	0
09/01/2009	£ / R On 16-March-09	Currency Future	1200	1186	0
09/01/2009	£ / R On 16-March-09	Currency Future	1200	1186	0
09/01/2009	£ / R On 16-March-09	Currency Future	1200	1186	0
09/01/2009	£ / R On 16-March-09	Currency Future	1200	1186	0
09/01/2009	£ / R On 16-March-09	Currency Future	1200	1186	0
09/01/2009	£ / R On 16-March-09	Currency Future	1200	1186	0
09/01/2009	£ / R On 16-March-09	Currency Future	1200	1186	0
09/01/2009	£ / R On 16-March-09	Currency Future	1200	1186	0
09/01/2009	£ / R On 16-March-09	Currency Future	1200	1186	0
09/01/2009	£ / R On 16-March-09	Currency Future	1200	1186	0
09/01/2009	£ / R On 16-March-09	Currency Future	413	426	0
09/01/2009	£ / R On 16-March-09	Currency Future	413	426	0
09/01/2009	£ / R On 16-March-09	Currency Future	413	426	0
09/01/2009	£ / R On 16-March-09	Currency Future	413	426	0
09/01/2009	£ / R On 16-March-09	Currency Future	413	426	0
09/01/2009	£ / R On 16-March-09	Currency Future	413	426	0
09/01/2009	£ / R On 16-March-09	Currency Future	413	426	0
09/01/2009	£ / R On 16-March-09	Currency Future	413	426	0
09/01/2009	£ / R On 16-March-09	Currency Future	413	426	0
09/01/2009	£ / R On 16-March-09	Currency Future	1268	1254	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2009	£ / R On 16-March-09	Currency Future	1268	1254	0
09/01/2009	£ / R On 16-March-09	Currency Future	1268	1254	0
09/01/2009	£ / R On 16-March-09	Currency Future	1268	1254	0
09/01/2009	£ / R On 16-March-09	Currency Future	1268	1254	0
09/01/2009	£ / R On 16-March-09	Currency Future	1268	1254	0
09/01/2009	£ / R On 16-March-09	Currency Future	1268	1254	0
09/01/2009	£ / R On 14-September-09	Currency Future	1494	1466	0
09/01/2009	£ / R On 14-September-09	Currency Future	1494	1466	0
09/01/2009	£ / R On 14-September-09	Currency Future	1494	1466	0
09/01/2009	£ / R On 14-September-09	Currency Future	1209	1231	0
09/01/2009	£ / R On 14-September-09	Currency Future	1209	1231	0
09/01/2009	£ / R On 14-September-09	Currency Future	1209	1231	0
09/01/2009	£ / R On 14-September-09	Currency Future	1416	1388	0
09/01/2009	£ / R On 14-September-09	Currency Future	1416	1388	0
09/01/2009	£ / R On 14-September-09	Currency Future	1416	1388	0
09/01/2009	£ / R On 14-September-09	Currency Future	1331	1354	0
09/01/2009	£ / R On 14-September-09	Currency Future	1331	1354	0
09/01/2009	£ / R On 14-September-09	Currency Future	1331	1354	0
09/01/2009	£ / R On 12-June-09	Currency Future	1421	1398	0
09/01/2009	£ / R On 12-June-09	Currency Future	704	699	0
09/01/2009	£ / R On 12-June-09	Currency Future	1364	1341	0
09/01/2009	£ / R On 12-June-09	Currency Future	747	742	0
09/01/2009	£ / R On 14-September-09	Currency Future	1766	1732	0
09/01/2009	£ / R On 14-September-09	Currency Future	1766	1732	0
09/01/2009	£ / R On 14-September-09	Currency Future	1766	1732	0
09/01/2009	£ / R On 14-September-09	Currency Future	931	948	0
09/01/2009	£ / R On 14-September-09	Currency Future	931	948	0
09/01/2009	£ / R On 14-September-09	Currency Future	931	948	0
09/01/2009	£ / R On 14-September-09	Currency Future	1711	1678	0
09/01/2009	£ / R On 14-September-09	Currency Future	1711	1678	0
09/01/2009	£ / R On 14-September-09	Currency Future	1711	1678	0
09/01/2009	£ / R On 14-September-09	Currency Future	975	994	0
09/01/2009	£ / R On 14-September-09	Currency Future	975	994	0
09/01/2009	£ / R On 14-September-09	Currency Future	975	994	0
09/01/2009	£ / R On 14-September-09	Currency Future	1657	1624	0
09/01/2009	£ / R On 14-September-09	Currency Future	1657	1624	0
09/01/2009	£ / R On 14-September-09	Currency Future	1657	1624	0
09/01/2009	£ / R On 14-September-09	Currency Future	1657	1624	0
09/01/2009	£ / R On 14-September-09	Currency Future	1657	1624	0
09/01/2009	£ / R On 14-September-09	Currency Future	1657	1624	0
09/01/2009	£ / R On 14-September-09	Currency Future	1657	1624	0
09/01/2009	£ / R On 14-September-09	Currency Future	1022	1040	0
09/01/2009	£ / R On 14-September-09	Currency Future	1022	1040	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2009	£ / R On 14-September-09	Currency Future	1022	1040	0
09/01/2009	£ / R On 14-September-09	Currency Future	1022	1040	0
09/01/2009	£ / R On 14-September-09	Currency Future	1022	1040	0
09/01/2009	£ / R On 14-September-09	Currency Future	1022	1040	0
09/01/2009	£ / R On 14-September-09	Currency Future	1022	1040	0
09/01/2009	£ / R On 14-September-09	Currency Future	1515	1486	0
09/01/2009	£ / R On 14-September-09	Currency Future	1515	1486	0
09/01/2009	£ / R On 14-September-09	Currency Future	1515	1486	0
09/01/2009	£ / R On 14-September-09	Currency Future	1180	1202	0
09/01/2009	£ / R On 14-September-09	Currency Future	1180	1202	0
09/01/2009	£ / R On 14-September-09	Currency Future	1180	1202	0
09/01/2009	£ / R On 14-September-09	Currency Future	1435	1407	0
09/01/2009	£ / R On 14-September-09	Currency Future	1435	1407	0
09/01/2009	£ / R On 14-September-09	Currency Future	1435	1407	0
09/01/2009	£ / R On 14-September-09	Currency Future	1300	1323	0
09/01/2009	£ / R On 14-September-09	Currency Future	1300	1323	0
09/01/2009	£ / R On 14-September-09	Currency Future	1300	1323	0
09/01/2009	£ / R On 16-March-09	Currency Future	1488	1513	0
09/01/2009	£ / R On 16-March-09	Currency Future	193	190	0
09/01/2009	£ / R On 16-March-09	Currency Future	1412	1436	0
09/01/2009	£ / R On 16-March-09	Currency Future	217	214	0
09/01/2009	£ / R On 16-March-09	Currency Future	1266	1289	0
09/01/2009	£ / R On 16-March-09	Currency Future	270	267	0
09/01/2009	£ / R On 12-June-09	Currency Future	1794	1772	0
09/01/2009	£ / R On 12-June-09	Currency Future	478	473	0
09/01/2009	£ / R On 12-June-09	Currency Future	1728	1706	0
09/01/2009	£ / R On 12-June-09	Currency Future	512	507	0
09/01/2009	£ / R On 16-March-09	Currency Future	1646	1672	0
09/01/2009	£ / R On 16-March-09	Currency Future	151	149	0
09/01/2009	£ / R On 16-March-09	Currency Future	1566	1591	0
09/01/2009	£ / R On 16-March-09	Currency Future	171	169	0
09/01/2009	£ / R On 14-September-09	Currency Future	2187	2149	0
09/01/2009	£ / R On 14-September-09	Currency Future	652	665	0
09/01/2009	€ / R On 16-March-09	Currency Future	13.3641	13.5212	4,579
09/01/2009	€ / R On 16-March-09	Currency Future	13.3641	13.5212	4,579
09/01/2009	€ / R On 16-March-09	Currency Future	13.3641	13.5212	4,579
09/01/2009	€ / R On 16-March-09	Currency Future	13.3641	13.5212	4,579
09/01/2009	€ / R On 16-March-09	Currency Future	13.3641	13.5212	4,579
09/01/2009	€ / R On 16-March-09	Currency Future	13.3641	13.5212	4,579
09/01/2009	€ / R On 16-March-09	Currency Future	13.3641	13.5212	4,579
09/01/2009	€ / R On 16-March-09	Currency Future	13.3641	13.5212	4,579
09/01/2009	€ / R On 12-June-09	Currency Future	13.5907	13.7032	2,585
09/01/2009	€ / R On 12-June-09	Currency Future	13.5907	13.7032	2,585

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2009	€ / R On 16-March-09	Currency Future	505	558	0
09/01/2009	€ / R On 16-March-09	Currency Future	505	558	0
09/01/2009	€ / R On 16-March-09	Currency Future	505	558	0
09/01/2009	€ / R On 16-March-09	Currency Future	505	558	0
09/01/2009	€ / R On 16-March-09	Currency Future	991	887	0
09/01/2009	€ / R On 16-March-09	Currency Future	991	887	0
09/01/2009	€ / R On 16-March-09	Currency Future	991	887	0
09/01/2009	€ / R On 16-March-09	Currency Future	991	887	0
09/01/2009	€ / R On 16-March-09	Currency Future	991	887	0
09/01/2009	€ / R On 16-March-09	Currency Future	991	887	0
09/01/2009	€ / R On 16-March-09	Currency Future	991	887	0
09/01/2009	€ / R On 16-March-09	Currency Future	991	887	0
09/01/2009	€ / R On 16-March-09	Currency Future	991	887	0
09/01/2009	€ / R On 16-March-09	Currency Future	991	887	0
09/01/2009	€ / R On 12-June-09	Currency Future	799	839	0
09/01/2009	€ / R On 12-June-09	Currency Future	1358	1286	0
09/01/2009	€ / R On 12-June-09	Currency Future	995	1036	0
09/01/2009	€ / R On 12-June-09	Currency Future	995	1036	0
09/01/2009	€ / R On 12-June-09	Currency Future	995	1036	0
09/01/2009	€ / R On 12-June-09	Currency Future	995	1036	0
09/01/2009	€ / R On 12-June-09	Currency Future	995	1036	0
09/01/2009	€ / R On 12-June-09	Currency Future	995	1036	0
09/01/2009	€ / R On 12-June-09	Currency Future	995	1036	0
09/01/2009	€ / R On 12-June-09	Currency Future	995	1036	0
09/01/2009	€ / R On 12-June-09	Currency Future	995	1036	0
09/01/2009	€ / R On 12-June-09	Currency Future	995	1036	0
09/01/2009	€ / R On 12-June-09	Currency Future	995	1036	0
09/01/2009	€ / R On 12-June-09	Currency Future	995	1036	0
09/01/2009	€ / R On 12-June-09	Currency Future	995	1036	0
09/01/2009	€ / R On 12-June-09	Currency Future	995	1036	0
09/01/2009	€ / R On 12-June-09	Currency Future	995	1036	0
09/01/2009	€ / R On 12-June-09	Currency Future	1004	933	0
09/01/2009	€ / R On 12-June-09	Currency Future	1004	933	0
09/01/2009	€ / R On 12-June-09	Currency Future	1004	933	0
09/01/2009	€ / R On 12-June-09	Currency Future	1004	933	0
09/01/2009	€ / R On 12-June-09	Currency Future	1004	933	0
09/01/2009	€ / R On 12-June-09	Currency Future	1004	933	0
09/01/2009	€ / R On 12-June-09	Currency Future	1004	933	0
09/01/2009	€ / R On 12-June-09	Currency Future	1004	933	0
09/01/2009	€ / R On 12-June-09	Currency Future	1004	933	0
09/01/2009	€ / R On 12-June-09	Currency Future	1004	933	0
09/01/2009	€ / R On 12-June-09	Currency Future	1004	933	0
09/01/2009	€ / R On 12-June-09	Currency Future	1004	933	0
09/01/2009	€ / R On 12-June-09	Currency Future	1004	933	0
09/01/2009	€ / R On 16-March-09	Currency Future	565	625	0
09/01/2009	€ / R On 16-March-09	Currency Future	851	754	0
09/01/2009	€ / R On 12-June-09	Currency Future	1319	1381	0
09/01/2009	€ / R On 12-June-09	Currency Future	1319	1381	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2009	€ / R On 16-March-09	Currency Future	3035	3191	0
09/01/2009	€ / R On 16-March-09	Currency Future	3035	3191	0
09/01/2009	€ / R On 16-March-09	Currency Future	3035	3191	0
09/01/2009	€ / R On 16-March-09	Currency Future	3035	3191	0
09/01/2009	€ / R On 16-March-09	Currency Future	3035	3191	0
09/01/2009	€ / R On 16-March-09	Currency Future	21	20	0
09/01/2009	€ / R On 16-March-09	Currency Future	21	20	0
09/01/2009	€ / R On 16-March-09	Currency Future	21	20	0
09/01/2009	€ / R On 16-March-09	Currency Future	21	20	0
09/01/2009	€ / R On 16-March-09	Currency Future	21	20	0
09/01/2009	€ / R On 16-March-09	Currency Future	21	20	0
09/01/2009	€ / R On 16-March-09	Currency Future	21	20	0
09/01/2009	€ / R On 16-March-09	Currency Future	2255	2407	0
09/01/2009	€ / R On 16-March-09	Currency Future	2255	2407	0
09/01/2009	€ / R On 16-March-09	Currency Future	2255	2407	0
09/01/2009	€ / R On 16-March-09	Currency Future	2255	2407	0
09/01/2009	€ / R On 16-March-09	Currency Future	2255	2407	0
09/01/2009	€ / R On 16-March-09	Currency Future	41	36	0
09/01/2009	€ / R On 16-March-09	Currency Future	41	36	0
09/01/2009	€ / R On 16-March-09	Currency Future	41	36	0
09/01/2009	€ / R On 16-March-09	Currency Future	41	36	0
09/01/2009	€ / R On 16-March-09	Currency Future	41	36	0
09/01/2009	€ / R On 16-March-09	Currency Future	254	281	0
09/01/2009	€ / R On 16-March-09	Currency Future	254	281	0
09/01/2009	€ / R On 16-March-09	Currency Future	254	281	0
09/01/2009	€ / R On 16-March-09	Currency Future	254	281	0
09/01/2009	€ / R On 16-March-09	Currency Future	254	281	0
09/01/2009	€ / R On 16-March-09	Currency Future	254	281	0
09/01/2009	€ / R On 16-March-09	Currency Future	254	281	0
09/01/2009	€ / R On 16-March-09	Currency Future	254	281	0
09/01/2009	€ / R On 16-March-09	Currency Future	2040	1910	0
09/01/2009	€ / R On 16-March-09	Currency Future	2040	1910	0
09/01/2009	€ / R On 16-March-09	Currency Future	2040	1910	0
09/01/2009	€ / R On 16-March-09	Currency Future	2040	1910	0
09/01/2009	€ / R On 16-March-09	Currency Future	2040	1910	0
09/01/2009	€ / R On 16-March-09	Currency Future	2040	1910	0
09/01/2009	€ / R On 16-March-09	Currency Future	2040	1910	0
09/01/2009	€ / R On 16-March-09	Currency Future	171	189	0
09/01/2009	€ / R On 16-March-09	Currency Future	171	189	0
09/01/2009	€ / R On 16-March-09	Currency Future	171	189	0
09/01/2009	€ / R On 16-March-09	Currency Future	171	189	0
09/01/2009	€ / R On 16-March-09	Currency Future	171	189	0
09/01/2009	€ / R On 16-March-09	Currency Future	171	189	0
09/01/2009	€ / R On 16-March-09	Currency Future	2757	2618	0
09/01/2009	€ / R On 16-March-09	Currency Future	2757	2618	0

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2009	€ / R On 16-March-09	Currency Future	2757	2618	0
09/01/2009	€ / R On 16-March-09	Currency Future	2757	2618	0
09/01/2009	€ / R On 16-March-09	Currency Future	2757	2618	0
09/01/2009	€ / R On 16-March-09	Currency Future	2757	2618	0
09/01/2009	€ / R On 12-June-09	Currency Future	837	875	0
09/01/2009	€ / R On 12-June-09	Currency Future	837	875	0
09/01/2009	€ / R On 12-June-09	Currency Future	837	875	0
09/01/2009	€ / R On 12-June-09	Currency Future	837	875	0
09/01/2009	€ / R On 12-June-09	Currency Future	837	875	0
09/01/2009	€ / R On 12-June-09	Currency Future	837	875	0
09/01/2009	€ / R On 12-June-09	Currency Future	1297	1222	0
09/01/2009	€ / R On 12-June-09	Currency Future	1297	1222	0
09/01/2009	€ / R On 12-June-09	Currency Future	1297	1222	0
09/01/2009	€ / R On 12-June-09	Currency Future	1297	1222	0
09/01/2009	€ / R On 12-June-09	Currency Future	1297	1222	0
09/01/2009	€ / R On 12-June-09	Currency Future	799	839	0
09/01/2009	€ / R On 12-June-09	Currency Future	799	839	0
09/01/2009	€ / R On 12-June-09	Currency Future	799	839	0
09/01/2009	€ / R On 12-June-09	Currency Future	799	839	0
09/01/2009	€ / R On 12-June-09	Currency Future	799	839	0
09/01/2009	€ / R On 12-June-09	Currency Future	799	839	0
09/01/2009	€ / R On 12-June-09	Currency Future	1358	1286	0
09/01/2009	€ / R On 12-June-09	Currency Future	1358	1286	0
09/01/2009	€ / R On 12-June-09	Currency Future	1358	1286	0
09/01/2009	€ / R On 12-June-09	Currency Future	1358	1286	0
09/01/2009	€ / R On 12-June-09	Currency Future	1358	1286	0
09/01/2009	€ / R On 12-June-09	Currency Future	1358	1286	0
09/01/2009	€ / R On 16-March-09	Currency Future	2937	3092	0
09/01/2009	€ / R On 16-March-09	Currency Future	23	21	0
09/01/2009	€ / R On 16-March-09	Currency Future	2160	2311	0
09/01/2009	€ / R On 16-March-09	Currency Future	46	40	0
09/01/2009	€ / R On 16-March-09	Currency Future	163	180	0
09/01/2009	€ / R On 16-March-09	Currency Future	2849	2709	0
09/01/2009	€ / R On 16-March-09	Currency Future	105	120	0
09/01/2009	€ / R On 16-March-09	Currency Future	3591	3449	0
09/01/2009	€ / R On 12-June-09	Currency Future	976	1017	0
09/01/2009	€ / R On 12-June-09	Currency Future	1035	963	0
09/01/2009	€ / R On 14-September-09	Currency Future	1036	1075	0
09/01/2009	€ / R On 14-September-09	Currency Future	1622	1575	0
09/01/2009	ZAAD On 16-March-09	Currency Future	6.9207	6.9445	8,540
09/01/2009	ZAAD On 16-March-09	Currency Future	6.9207	6.9445	8,540
09/01/2009	ZAAD On 16-March-09	Currency Future	6.9207	6.9445	8,540
09/01/2009	ZAAD On 16-March-09	Currency Future	6.9207	6.9445	8,540
09/01/2009	ZAAD On 16-March-09	Currency Future	6.9207	6.9445	8,540
09/01/2009	ZAAD On 16-March-09	Currency Future	6.9207	6.9445	8,540
09/01/2009	ZAAD On 16-March-09	Currency Future	6.9207	6.9445	8,540

Date	Contract Details	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2009	ZAAD On 12-June-09	Currency Future	350	350	0
09/01/2009	ZAAD On 12-June-09	Currency Future	350	350	0
09/01/2009	ZAAD On 12-June-09	Currency Future	350	350	0
09/01/2009	ZAAD On 12-June-09	Currency Future	350	350	0
09/01/2009	ZAAD On 12-June-09	Currency Future	350	350	0
09/01/2009	ZAAD On 12-June-09	Currency Future	350	350	0
09/01/2009	ZAAD On 12-June-09	Currency Future	350	350	0
09/01/2009	ZAAD On 12-June-09	Currency Future	350	350	0
09/01/2009	ZAAD On 12-June-09	Currency Future	736	735	0
09/01/2009	ZAAD On 12-June-09	Currency Future	736	735	0
09/01/2009	ZAAD On 12-June-09	Currency Future	736	735	0
09/01/2009	ZAAD On 12-June-09	Currency Future	736	735	0
09/01/2009	ZAAD On 12-June-09	Currency Future	736	735	0
09/01/2009	ZAAD On 12-June-09	Currency Future	736	735	0
09/01/2009	ZAAD On 12-June-09	Currency Future	736	735	0
09/01/2009	ZAAD On 12-June-09	Currency Future	736	735	0
09/01/2009	ZAAD On 12-June-09	Currency Future	736	735	0
09/01/2009	ZAAD On 12-June-09	Currency Future	622	623	0
09/01/2009	ZAAD On 12-June-09	Currency Future	258	258	0
09/01/2009	ZAAD On 14-September-09	Currency Future	530	524	0
09/01/2009	ZAAD On 14-September-09	Currency Future	727	732	0
09/01/2009	ZAAD On 14-September-09	Currency Future	844	837	0
09/01/2009	ZAAD On 14-September-09	Currency Future	292	295	0
09/01/2009	ZAAD On 14-September-09	Currency Future	783	776	0
09/01/2009	ZAAD On 14-September-09	Currency Future	783	776	0
09/01/2009	ZAAD On 14-September-09	Currency Future	331	334	0
09/01/2009	ZAAD On 14-September-09	Currency Future	331	334	0
09/01/2009	ZAAD On 14-September-09	Currency Future	652	645	0
09/01/2009	ZAAD On 14-September-09	Currency Future	499	503	0
09/01/2009	ZAAD On 14-September-09	Currency Future	578	573	0
09/01/2009	ZAAD On 14-September-09	Currency Future	626	631	0
09/01/2009	ZAAD On 14-September-09	Currency Future	545	540	0
09/01/2009	ZAAD On 14-September-09	Currency Future	693	698	0
Total					1,563,480