



# Currency Futures & Options Weekly Statistics

From: 25/01/2010 To: 29/01/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.04020	8.11520	493
25/01/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.99000	5.06500	0
25/01/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.23500	4.30800	0
25/01/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.18500	4.25800	0
25/01/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.26900	4.34400	0
25/01/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.08500	4.15800	0
25/01/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.16900	4.24400	0
25/01/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.11900	4.19400	0
25/01/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.20400	4.27900	0
25/01/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.15400	4.23000	0
25/01/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
25/01/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.10500	4.18000	0
25/01/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.19100	4.26600	0
25/01/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.14100	4.21600	0
25/01/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.09100	4.16600	0
25/01/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.04100	4.11600	0
25/01/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.99200	4.06600	0
25/01/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00200	0.00100	0
25/01/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.94200	4.01700	0
25/01/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.89200	3.96700	0
25/01/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.84200	3.91700	0
25/01/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.79200	3.86700	0
25/01/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.74200	3.81700	0
25/01/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.69300	3.76700	0
25/01/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00300	0.00200	0
25/01/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.64300	3.71800	0
25/01/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.59300	3.66800	0
25/01/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.54300	3.61800	0
25/01/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.21900	3.29400	0
25/01/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.16900	3.24400	0
25/01/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.12000	3.19400	0
25/01/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00000	0
25/01/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.20600	3.28100	0
25/01/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.15600	3.23100	0
25/01/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.10600	3.18100	0
25/01/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.19500	3.27000	0
25/01/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00500	0.00500	0
25/01/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.14600	3.22000	0
25/01/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00600	0.00500	0
25/01/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.09600	3.17100	0
25/01/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00600	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.04700	3.12100	0
25/01/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00700	0.00600	0
25/01/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.99700	3.07200	0
25/01/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00700	0.00700	0
25/01/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.94700	3.02200	0
25/01/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00700	0.00700	0
25/01/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.89800	2.97200	0
25/01/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00800	0.00700	0
25/01/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.84800	2.92300	0
25/01/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00800	0.00800	0
25/01/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.79900	2.87300	0
25/01/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00900	0.00800	0
25/01/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.74900	2.82400	0
25/01/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00900	0.00900	0
25/01/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.70000	2.77400	0
25/01/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.01000	0.00900	0
25/01/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.65000	2.72500	0
25/01/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.01000	0.01000	0
25/01/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.60100	2.67500	0
25/01/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.01100	0.01000	0
25/01/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.55100	2.62600	0
25/01/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.01100	0.01100	0
25/01/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.22200	2.29600	0
25/01/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00300	0.00200	0
25/01/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.17200	2.24700	0
25/01/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.12300	2.19700	0
25/01/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00400	0.00300	0
25/01/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.21200	2.28700	0
25/01/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00800	0.00800	0
25/01/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.16300	2.23700	0
25/01/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00900	0.00800	0
25/01/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.11400	2.18800	0
25/01/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.01000	0.00900	0
25/01/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.20600	2.28000	0
25/01/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01600	0.01500	0
25/01/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.15700	2.23100	0
25/01/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01700	0.01600	0
25/01/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.10800	2.18200	0
25/01/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01800	0.01700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.05800	2.13300	0
25/01/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01800	0.01800	0
25/01/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.00900	2.08400	0
25/01/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01900	0.01900	0
25/01/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.96200	2.03500	0
25/01/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.02200	0.02000	0
25/01/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.91400	1.98700	0
25/01/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02400	0.02200	0
25/01/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.86700	1.94000	0
25/01/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02700	0.02500	0
25/01/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.82100	1.89300	0
25/01/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.03100	0.02800	0
25/01/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.77400	1.84600	0
25/01/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.03400	0.03100	0
25/01/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.72800	1.79900	0
25/01/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.03800	0.03400	0
25/01/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.68200	1.75300	0
25/01/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.04200	0.03800	0
25/01/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.63700	1.70700	0
25/01/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.04700	0.04200	0
25/01/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.59200	1.66200	0
25/01/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.05200	0.04700	0
25/01/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.24000	1.31300	0
25/01/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.02100	0.01900	0
25/01/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.19200	1.26500	0
25/01/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.02300	0.02100	0
25/01/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.14500	1.21800	0
25/01/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.02600	0.02400	0
25/01/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.26100	1.33000	0
25/01/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.05700	0.05100	0
25/01/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.21700	1.28500	0
25/01/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.06300	0.05600	0
25/01/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.17200	1.24000	0
25/01/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.06800	0.06100	0
25/01/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.28900	1.35500	0
25/01/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.09900	0.09000	0
25/01/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.24800	1.31300	0
25/01/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.10800	0.09800	0
25/01/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.20800	1.27100	0
25/01/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.11800	0.10600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.16800	1.23100	0
25/01/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.12800	0.11600	0
25/01/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.12800	1.19000	0
25/01/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.13800	0.12500	0
25/01/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.09200	1.15100	0
25/01/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.15200	0.13600	0
25/01/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.05700	1.11400	0
25/01/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.16700	0.14900	0
25/01/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	1.02200	1.07800	0
25/01/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.18200	0.16300	0
25/01/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.98800	1.04300	0
25/01/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.19800	0.17800	0
25/01/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.95500	1.00900	0
25/01/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.21500	0.19400	0
25/01/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.92300	0.97600	0
25/01/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.23300	0.21100	0
25/01/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.89200	0.94300	0
25/01/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.25200	0.22800	0
25/01/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.86200	0.91200	0
25/01/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.27200	0.24700	0
25/01/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.83200	0.88100	0
25/01/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.29200	0.26600	0
25/01/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.46000	0.50700	0
25/01/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.24100	0.21300	0
25/01/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.43300	0.47800	390
25/01/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.26400	0.23400	130
25/01/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.40700	0.45100	100
25/01/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.28800	0.25700	0
25/01/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.56100	0.60300	0
25/01/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.35700	0.32400	0
25/01/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.53600	0.57700	0
25/01/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.38200	0.34800	0
25/01/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.51200	0.55200	0
25/01/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.40800	0.37300	0
25/01/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.64900	0.68900	0
25/01/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.45900	0.42400	0
25/01/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.62700	0.66500	0
25/01/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.48700	0.45000	0
25/01/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.60400	0.64200	0
25/01/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.51400	0.47700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.58300	0.61900	0
25/01/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.54300	0.50400	0
25/01/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.56200	0.59700	0
25/01/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.57200	0.53200	0
25/01/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.54400	0.57600	0
25/01/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.60400	0.56100	0
25/01/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.52600	0.55700	4,400
25/01/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.63600	0.59200	0
25/01/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.50800	0.53900	0
25/01/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.66800	0.62400	0
25/01/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.49100	0.52100	0
25/01/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.70100	0.65600	0
25/01/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.47500	0.50400	0
25/01/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.73500	0.68900	0
25/01/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.46000	0.48800	0
25/01/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.77000	0.72300	0
25/01/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.44500	0.47200	0
25/01/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.80500	0.75700	0
25/01/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.43100	0.45700	0
25/01/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.84100	0.79200	0
25/01/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.41700	0.44200	0
25/01/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.87700	0.82700	0
25/01/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.40400	0.42800	0
25/01/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.91400	0.86300	0
25/01/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.39100	0.41500	117
25/01/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.95100	0.90000	0
25/01/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.13200	0.14600	0
25/01/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.01300	0.95200	0
25/01/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.24500	0.26300	3,000
25/01/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.04100	0.98400	0
25/01/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.11900	0.13200	0
25/01/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.10000	1.03800	0
25/01/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.11300	0.12500	0
25/01/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.14400	1.08100	0
25/01/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.10700	0.11900	0
25/01/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.18800	1.12500	0
25/01/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.10200	0.11300	0
25/01/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.23300	1.16900	0
25/01/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.09700	0.10800	0
25/01/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.27800	1.21400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.09300	0.10300	0
25/01/2010	\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	1.32400	1.25900	0
25/01/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.29700	0.31500	0
25/01/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.30700	1.25000	0
25/01/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.28800	0.30600	330
25/01/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.34800	1.29100	0
25/01/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.17600	0.19000	0
25/01/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.42200	1.36100	0
25/01/2010	\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.07700	0.08500	21,795
25/01/2010	\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	1.50800	1.44100	0
25/01/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.07400	0.08200	0
25/01/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.55500	1.48800	0
25/01/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.15900	0.17100	0
25/01/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.55500	1.49200	0
25/01/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.06800	0.07500	0
25/01/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.64900	1.58100	0
25/01/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.06500	0.07200	26,596
25/01/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.69600	1.62800	0
25/01/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.06200	0.06900	0
25/01/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.74300	1.67500	0
25/01/2010	\$ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.06000	0.06600	0
25/01/2010	\$ / R On 14-June-10	9.50	P	Foreign Exchange Future	1.79100	1.72200	0
25/01/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.05700	0.06300	0
25/01/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	1.83800	1.76900	0
25/01/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.05500	0.06100	0
25/01/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.88600	1.81700	0
25/01/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.05300	0.05800	0
25/01/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.93400	1.86400	0
25/01/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.12400	0.13300	0
25/01/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.92000	1.85400	0
25/01/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.12000	0.12900	0
25/01/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.96600	1.90000	0
25/01/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.11700	0.12500	0
25/01/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.01300	1.94600	0
25/01/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.19300	0.20400	0
25/01/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.00300	1.93900	0
25/01/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.18800	0.19900	0
25/01/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.04800	1.98400	0
25/01/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.18400	0.19400	0
25/01/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.09400	2.02900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.18000	0.19000	300
25/01/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.14000	2.07500	0
25/01/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.17500	0.18500	0
25/01/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.18500	2.12000	0
25/01/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.17100	0.18100	0
25/01/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.23100	2.16600	0
25/01/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.16700	0.17700	0
25/01/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.27700	2.21200	0
25/01/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.16200	0.17200	0
25/01/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.32200	2.25700	0
25/01/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.15800	0.16800	0
25/01/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.36800	2.30300	0
25/01/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.15400	0.16300	0
25/01/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.41400	2.34800	0
25/01/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.15000	0.15900	0
25/01/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.46000	2.39400	0
25/01/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.14700	0.15600	0
25/01/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.50700	2.44100	0
25/01/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.14300	0.15200	0
25/01/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.55300	2.48700	0
25/01/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.14000	0.14800	0
25/01/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.60000	2.53300	0
25/01/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.02300	0.02600	0
25/01/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.80400	2.73200	0
25/01/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.02200	0.02500	0
25/01/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.85300	2.78100	0
25/01/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.02100	0.02400	0
25/01/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.90200	2.83000	0
25/01/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.02000	0.02300	0
25/01/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.95100	2.87900	0
25/01/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.01900	0.02200	0
25/01/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.00000	2.92800	0
25/01/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01800	0.02100	0
25/01/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.04900	2.97700	0
25/01/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.21500	3.14200	0
25/01/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.26500	3.19200	0
25/01/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.31500	3.24200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.01500	0.01800	0
25/01/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.24600	3.17400	0
25/01/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.10900	0.11500	0
25/01/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.11900	3.05000	0
25/01/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.01400	0.01600	0
25/01/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.34500	3.27200	0
25/01/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.01400	0.01600	0
25/01/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.39500	3.32200	0
25/01/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.01300	0.01500	0
25/01/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.44400	3.37100	0
25/01/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.01300	0.01400	0
25/01/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.49400	3.42000	0
25/01/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.01200	0.01400	0
25/01/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.54300	3.47000	0
25/01/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.01200	0.01300	0
25/01/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.59300	3.51900	0
25/01/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.01100	0.01300	0
25/01/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.64200	3.56900	0
25/01/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.80500	3.73200	0
25/01/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.01100	0.01200	0
25/01/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.69200	3.61800	0
25/01/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.01000	0.01200	0
25/01/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.74100	3.66800	0
25/01/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.01000	0.01100	0
25/01/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.79100	3.71700	0
25/01/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.01000	0.01100	0
25/01/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.84100	3.76700	0
25/01/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00900	0.01100	0
25/01/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.89000	3.81700	0
25/01/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.04000	0.04400	0
25/01/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.83600	3.76500	0
25/01/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.04000	0.04300	0
25/01/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.88600	3.81400	0
25/01/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.03900	0.04200	0
25/01/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.93500	3.86300	0
25/01/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.08000	0.08400	0
25/01/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.89000	3.81900	0
25/01/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.07800	0.08300	0
25/01/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.93800	3.86800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07700	0.08100	0
25/01/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.98700	3.91600	0
25/01/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07600	0.08000	0
25/01/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.03600	3.96500	0
25/01/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07400	0.07900	0
25/01/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.08400	4.01400	0
25/01/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07300	0.07700	0
25/01/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.13300	4.06200	0
25/01/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.07100	0.07600	0
25/01/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.18100	4.11100	0
25/01/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.07000	0.07400	0
25/01/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.23000	4.15900	0
25/01/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06800	0.07300	0
25/01/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.27800	4.20800	0
25/01/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.06700	0.07100	0
25/01/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.32700	4.25600	0
25/01/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.06600	0.07000	0
25/01/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.37600	4.30500	0
25/01/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06400	0.06800	0
25/01/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.42400	4.35300	0
25/01/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.06300	0.06700	0
25/01/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.47300	4.40200	0
25/01/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.06200	0.06600	0
25/01/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.52200	4.45100	0
25/01/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00300	0.00400	0
25/01/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.78400	4.71000	0
25/01/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.83400	4.75900	0
25/01/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.88400	4.80900	0
25/01/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00200	0.00300	0
25/01/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.93300	4.85900	0
25/01/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00200	0.00300	0
25/01/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.98300	4.90900	0
25/01/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00200	0.00300	0
25/01/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.03300	4.95900	0
25/01/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.21500	5.14200	0
25/01/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.26500	5.19200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.31500	5.24200	0
25/01/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.23300	5.15800	0
25/01/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.05000	0.05300	0
25/01/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.06000	4.98800	0
25/01/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00200	0
25/01/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.33200	5.25800	0
25/01/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00200	0
25/01/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.38200	5.30800	0
25/01/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00200	0
25/01/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.43200	5.35800	0
25/01/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.61500	5.54200	0
25/01/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.53200	5.45700	0
25/01/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.58200	5.50700	0
25/01/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.63200	5.55700	0
25/01/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.68200	5.60700	0
25/01/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.73200	5.65700	0
25/01/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.91500	5.84200	0
25/01/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.83200	5.75700	0
25/01/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.88200	5.80700	0
25/01/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01400	0.01600	0
25/01/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.81000	5.73700	0
25/01/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.01400	0.01500	0
25/01/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.86000	5.78600	0
25/01/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.01300	0.01500	0
25/01/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.90900	5.83600	0
25/01/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03800	0.04100	0
25/01/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.84800	5.77600	0
25/01/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03800	0.04000	0
25/01/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.89800	5.82500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03700	0.04000	0
25/01/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.94700	5.87500	0
25/01/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03600	0.03900	0
25/01/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.99600	5.92400	0
25/01/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03600	0.03800	0
25/01/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.04600	5.97300	0
25/01/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03500	0.03800	0
25/01/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.09500	6.02300	0
25/01/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.03500	0.03700	0
25/01/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.14500	6.07200	0
25/01/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03400	0.03600	0
25/01/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.19400	6.12100	0
25/01/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03300	0.03600	0
25/01/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.24300	6.17100	0
25/01/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.03300	0.03500	0
25/01/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.29300	6.22000	0
25/01/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.03200	0.03400	0
25/01/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.34200	6.26900	0
25/01/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.03100	0.03400	0
25/01/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.39100	6.31900	0
25/01/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.03100	0.03300	0
25/01/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.44100	6.36800	0
25/01/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.03000	0.03200	0
25/01/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.49000	6.41700	0
25/01/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.78100	6.70600	0
25/01/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.83100	6.75600	0
25/01/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	7.01500	6.94200	0
25/01/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.93100	6.85600	0
25/01/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.98100	6.90600	0
25/01/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.03100	6.95600	0
25/01/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02400	0.02600	0
25/01/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.03400	6.96100	0
25/01/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.76500	7.69200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.81500	7.74200	0
25/01/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.73100	7.65600	0
25/01/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.91500	7.84200	0
25/01/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.83100	7.75600	0
25/01/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.88100	7.80600	0
25/01/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.79800	7.72300	0
25/01/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00200	0
25/01/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.84700	7.77300	0
25/01/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00200	0
25/01/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.89700	7.82300	0
25/01/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01900	0.02000	0
25/01/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.82900	7.75500	0
25/01/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01800	0.02000	0
25/01/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.87800	7.80500	0
25/01/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01800	0.02000	0
25/01/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.92800	7.85500	0
25/01/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01800	0.01900	0
25/01/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.97800	7.90400	0
25/01/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01700	0.01900	0
25/01/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.02700	7.95400	0
25/01/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01700	0.01900	0
25/01/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.07700	8.00400	0
25/01/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01600	0.01800	0
25/01/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.12600	8.05300	0
25/01/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01600	0.01800	0
25/01/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.17600	8.10300	0
25/01/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01600	0.01700	0
25/01/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.22600	8.15200	0
25/01/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01500	0.01700	0
25/01/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.27500	8.20200	0
25/01/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01500	0.01600	0
25/01/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.32500	8.25100	0
25/01/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01400	0.01600	0
25/01/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.37400	8.30100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01400	0.01600	0
25/01/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.42400	8.35100	0
25/01/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01400	0.01500	0
25/01/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.47400	8.40000	0
25/01/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.78100	8.70600	0
25/01/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.83100	8.75600	0
25/01/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	9.01500	8.94200	0
25/01/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.93100	8.85600	0
25/01/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.98100	8.90600	0
25/01/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.03100	8.95600	0
25/01/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.73100	9.65600	0
25/01/2010	£ / R On 13-September-10			Foreign Exchange Future	12.77370	12.82760	1,086
25/01/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.50600	4.55800	0
25/01/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.66500	4.71900	0
25/01/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.40600	4.45800	0
25/01/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.35600	4.40800	0
25/01/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.51500	4.56900	0
25/01/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.41500	4.46900	0
25/01/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.36500	4.41900	0
25/01/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	4.31500	4.36900	0
25/01/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	4.21600	4.27000	0
25/01/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	4.16600	4.22000	0
25/01/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.90600	3.95800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.85600	3.90800	0
25/01/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	4.01700	4.07000	0
25/01/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00300	0.00200	0
25/01/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.96700	4.02100	0
25/01/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.91700	3.97100	0
25/01/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.86700	3.92100	0
25/01/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.81700	3.87100	0
25/01/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.76700	3.82100	0
25/01/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.71800	3.77200	0
25/01/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00400	0.00400	0
25/01/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.66800	3.72200	0
25/01/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00400	0.00400	0
25/01/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.61800	3.67200	0
25/01/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00400	0.00400	0
25/01/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.56800	3.62200	0
25/01/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00400	0.00400	0
25/01/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.51900	3.57300	0
25/01/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00500	0.00500	0
25/01/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.46900	3.52300	0
25/01/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00500	0.00500	0
25/01/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.41900	3.47300	0
25/01/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00500	0.00500	0
25/01/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.36900	3.42300	0
25/01/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00500	0.00500	0
25/01/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	3.32000	3.37400	0
25/01/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00600	0.00600	0
25/01/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	3.27000	3.32400	0
25/01/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00600	0.00600	0
25/01/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	3.22000	3.27400	0
25/01/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00600	0.00600	0
25/01/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	3.17100	3.22500	0
25/01/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00700	0.00700	0
25/01/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	3.12100	3.17500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00700	0.00700	0
25/01/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	3.07200	3.12600	0
25/01/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00800	0.00800	0
25/01/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	3.02200	3.07600	0
25/01/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00800	0.00800	0
25/01/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.97300	3.02700	0
25/01/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00900	0.00900	0
25/01/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.92300	2.97700	0
25/01/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00900	0.00900	0
25/01/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.87400	2.92800	0
25/01/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.01000	0.01000	0
25/01/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.82400	2.87800	0
25/01/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.01000	0.01000	0
25/01/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.77400	2.82800	0
25/01/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.01000	0.01000	0
25/01/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.72500	2.77900	0
25/01/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01100	0.01100	0
25/01/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.67600	2.72900	0
25/01/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01200	0.01100	0
25/01/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.62600	2.68000	0
25/01/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01200	0.01200	0
25/01/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.57700	2.63100	0
25/01/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01300	0.01300	0
25/01/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.52700	2.58100	0
25/01/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01300	0.01300	0
25/01/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.47800	2.53200	0
25/01/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01400	0.01400	0
25/01/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.42900	2.48200	0
25/01/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01500	0.01400	0
25/01/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.37900	2.43300	0
25/01/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01500	0.01500	0
25/01/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	2.33000	2.38400	0
25/01/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01600	0.01600	0
25/01/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	2.28100	2.33500	0
25/01/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01700	0.01700	0
25/01/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	2.23200	2.28500	0
25/01/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01800	0.01700	0
25/01/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	2.18300	2.23600	0
25/01/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01900	0.01800	0
25/01/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	2.13400	2.18700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02000	0.01900	0
25/01/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	2.08500	2.13800	0
25/01/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02100	0.02000	0
25/01/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	2.03600	2.08900	0
25/01/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02200	0.02100	0
25/01/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.98800	2.04000	0
25/01/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02400	0.02200	0
25/01/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.94000	1.99200	0
25/01/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.02600	0.02400	0
25/01/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.89300	1.94500	0
25/01/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.02900	0.02700	0
25/01/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.84500	1.89700	0
25/01/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.03100	0.02900	0
25/01/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.79800	1.85000	0
25/01/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.03400	0.03200	0
25/01/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.75100	1.80200	0
25/01/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.03700	0.03400	0
25/01/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.70400	1.75600	0
25/01/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.04000	0.03800	0
25/01/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.65700	1.70900	0
25/01/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.04300	0.04100	0
25/01/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.61100	1.66200	0
25/01/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.04700	0.04400	0
25/01/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.56500	1.61600	0
25/01/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.05100	0.04800	0
25/01/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.51900	1.57000	0
25/01/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.05500	0.05200	0
25/01/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.47400	1.52500	0
25/01/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.06000	0.05700	0
25/01/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.42900	1.47900	0
25/01/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.06500	0.06100	0
25/01/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.38400	1.43400	0
25/01/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.07000	0.06600	0
25/01/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.34000	1.39000	0
25/01/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.07600	0.07200	0
25/01/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.29600	1.34600	0
25/01/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.08200	0.07800	0
25/01/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	1.25200	1.30200	0
25/01/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.08800	0.08400	0
25/01/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	1.20900	1.25800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.09500	0.09000	0
25/01/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	1.16700	1.21600	0
25/01/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.10300	0.09800	0
25/01/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	1.12500	1.17300	0
25/01/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.11100	0.10500	0
25/01/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	1.08600	1.13100	0
25/01/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.12200	0.11300	0
25/01/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	1.04700	1.09200	0
25/01/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.13300	0.12400	0
25/01/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	1.01000	1.05400	0
25/01/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.14600	0.13600	0
25/01/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.97300	1.01700	0
25/01/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.15900	0.14900	0
25/01/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.93800	0.98100	0
25/01/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.17400	0.16300	0
25/01/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.90300	0.94500	0
25/01/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.18900	0.17700	0
25/01/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.86800	0.91000	0
25/01/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.20400	0.19200	0
25/01/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.83500	0.87600	0
25/01/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.22100	0.20800	0
25/01/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.80300	0.84300	0
25/01/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.23900	0.22500	0
25/01/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.77100	0.81100	28
25/01/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.25700	0.24300	0
25/01/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.74000	0.77900	0
25/01/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.27600	0.26100	0
25/01/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.71000	0.74900	0
25/01/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.29600	0.28100	0
25/01/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.68100	0.71900	0
25/01/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.31700	0.30100	0
25/01/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.65300	0.69000	0
25/01/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.33900	0.32200	0
25/01/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.62600	0.66200	0
25/01/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.36200	0.34400	0
25/01/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.60000	0.63500	0
25/01/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.38600	0.36700	0
25/01/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.57400	0.60900	0
25/01/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.41000	0.39100	0
25/01/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.54900	0.58300	8,032

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.43500	0.41500	0
25/01/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.52500	0.55900	0
25/01/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.46100	0.44100	0
25/01/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.50200	0.53500	0
25/01/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.48800	0.46700	0
25/01/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.48300	0.51200	0
25/01/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.51900	0.49400	0
25/01/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.46400	0.49200	0
25/01/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.55000	0.52400	0
25/01/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.73400	0.76800	0
25/01/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.64000	0.62000	0
25/01/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.44600	0.47300	0
25/01/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.58200	0.55500	0
25/01/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.71000	0.74300	0
25/01/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.66600	0.64500	0
25/01/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.42900	0.45500	0
25/01/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.61500	0.58700	0
25/01/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.68600	0.71900	0
25/01/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.69200	0.67100	0
25/01/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.41200	0.43800	0
25/01/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.64800	0.62000	0
25/01/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.39600	0.42100	0
25/01/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.68200	0.65300	0
25/01/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.38100	0.40500	0
25/01/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.71700	0.68700	0
25/01/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.36700	0.39000	0
25/01/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.75300	0.72200	0
25/01/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.35300	0.37600	0
25/01/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.78900	0.75800	0
25/01/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.34000	0.36200	0
25/01/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	0.82600	0.79400	0
25/01/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.32700	0.34800	0
25/01/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	0.86300	0.83000	0
25/01/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.31500	0.33500	0
25/01/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	0.90100	0.86700	0
25/01/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.30300	0.32300	0
25/01/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	0.93900	0.90500	0
25/01/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.29200	0.31100	0
25/01/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	0.97800	0.94300	0
25/01/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.28100	0.30000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.01700	0.98200	0
25/01/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.27100	0.28900	0
25/01/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.05700	1.02100	0
25/01/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.26100	0.27900	11,194
25/01/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.09700	1.06100	0
25/01/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.25200	0.26900	0
25/01/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.13800	1.10100	0
25/01/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.24300	0.26000	0
25/01/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.17900	1.14200	0
25/01/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.23500	0.25100	0
25/01/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.22100	1.18300	0
25/01/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.22600	0.24200	0
25/01/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.26200	1.22400	0
25/01/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.21900	0.23400	0
25/01/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.30500	1.26600	0
25/01/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.21100	0.22600	0
25/01/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.34700	1.30800	0
25/01/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.20400	0.21800	0
25/01/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.39000	1.35000	0
25/01/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.19700	0.21100	0
25/01/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.43300	1.39300	0
25/01/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.19100	0.20400	0
25/01/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.47700	1.43600	0
25/01/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.18400	0.19700	0
25/01/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.52000	1.47900	0
25/01/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.17800	0.19100	0
25/01/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.56400	1.52300	0
25/01/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.17200	0.18500	0
25/01/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.60800	1.56700	0
25/01/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.16700	0.17900	0
25/01/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.65300	1.61100	0
25/01/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.16200	0.17300	0
25/01/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.69800	1.65500	0
25/01/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.15700	0.16800	0
25/01/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	1.74300	1.70000	0
25/01/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.15200	0.16300	0
25/01/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	1.78800	1.74500	0
25/01/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.14700	0.15800	0
25/01/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	1.83300	1.79000	0
25/01/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.14300	0.15300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	1.87900	1.83500	0
25/01/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.13800	0.14800	0
25/01/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	1.92400	1.88000	0
25/01/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.13400	0.14400	8,032
25/01/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	1.97000	1.92600	0
25/01/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.01400	0.01700	0
25/01/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.10800	2.05900	0
25/01/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.12700	0.13600	0
25/01/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.06300	2.01800	0
25/01/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.12300	0.13200	0
25/01/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.10900	2.06400	0
25/01/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.11900	0.12800	0
25/01/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.15500	2.11000	0
25/01/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.11500	0.12400	0
25/01/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.20100	2.15600	0
25/01/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.11100	0.12000	0
25/01/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.24700	2.20200	0
25/01/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.10700	0.11600	0
25/01/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.29300	2.24800	0
25/01/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.10400	0.11200	0
25/01/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.34000	2.29400	0
25/01/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.10000	0.10800	0
25/01/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.38600	2.34000	0
25/01/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.09700	0.10500	0
25/01/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.43300	2.38700	0
25/01/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.09400	0.10100	0
25/01/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.48000	2.43300	0
25/01/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.09100	0.09800	0
25/01/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.52700	2.48000	0
25/01/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.08800	0.09500	0
25/01/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.57400	2.52700	0
25/01/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.08500	0.09200	0
25/01/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.62100	2.57400	0
25/01/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.08200	0.08900	0
25/01/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.66800	2.62100	0
25/01/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.08000	0.08600	0
25/01/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	2.71600	2.66800	0
25/01/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.07700	0.08400	0
25/01/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	2.76300	2.71600	0
25/01/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.07500	0.08100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	2.81100	2.76300	0
25/01/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.07200	0.07900	0
25/01/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	2.85800	2.81100	0
25/01/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.07000	0.07600	0
25/01/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	2.90600	2.85800	0
25/01/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.06800	0.07400	0
25/01/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	2.95400	2.90600	0
25/01/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.06600	0.07200	0
25/01/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.00200	2.95400	0
25/01/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.06400	0.07000	0
25/01/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.05000	3.00200	0
25/01/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.06200	0.06800	0
25/01/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.09800	3.05000	0
25/01/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.06000	0.06600	0
25/01/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.14600	3.09800	0
25/01/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.05900	0.06400	0
25/01/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.19500	3.14600	0
25/01/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.05700	0.06200	0
25/01/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.24300	3.19400	0
25/01/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.05500	0.06000	0
25/01/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.29100	3.24200	0
25/01/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.05400	0.05800	0
25/01/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.34000	3.29000	0
25/01/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.05200	0.05700	0
25/01/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.38800	3.33900	0
25/01/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.05100	0.05500	0
25/01/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.43700	3.38700	0
25/01/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.04900	0.05400	0
25/01/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.48500	3.43600	0
25/01/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.04800	0.05200	0
25/01/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.53400	3.48400	0
25/01/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.04700	0.05100	0
25/01/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.58300	3.53300	0
25/01/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.04500	0.04900	0
25/01/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.63100	3.58100	0
25/01/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.04400	0.04800	0
25/01/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.68000	3.63000	0
25/01/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.04300	0.04700	0
25/01/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	3.72900	3.67900	0
25/01/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.04200	0.04600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	3.77800	3.72800	0
25/01/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.04100	0.04400	0
25/01/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	3.82700	3.77600	0
25/01/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.04000	0.04300	0
25/01/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	3.87600	3.82500	0
25/01/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.03900	0.04200	0
25/01/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	3.92500	3.87400	0
25/01/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.03800	0.04100	0
25/01/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	3.97400	3.92300	0
25/01/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.03700	0.04000	0
25/01/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.02300	3.97200	0
25/01/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.03500	0.03900	0
25/01/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.07100	4.02100	0
25/01/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.03300	0.03700	0
25/01/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.11900	4.06900	0
25/01/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.03200	0.03600	0
25/01/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.16800	4.11800	0
25/01/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.03000	0.03400	0
25/01/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.21600	4.16600	0
25/01/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.02900	0.03200	0
25/01/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.26500	4.21400	0
25/01/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.02700	0.03100	0
25/01/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.31300	4.26300	0
25/01/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.02600	0.02900	0
25/01/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.36200	4.31100	0
25/01/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.02500	0.02800	0
25/01/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.41100	4.36000	0
25/01/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.02400	0.02700	0
25/01/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.46000	4.40900	0
25/01/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.02200	0.02500	0
25/01/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.50800	4.45700	0
25/01/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.02100	0.02400	0
25/01/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.55700	4.50600	0
25/01/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.02000	0.02300	0
25/01/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.60600	4.55500	0
25/01/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.01900	0.02200	0
25/01/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.65500	4.60400	0
25/01/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.01800	0.02100	0
25/01/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	4.70400	4.65300	0
25/01/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.01700	0.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	4.75300	4.70200	0
25/01/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.01700	0.01900	0
25/01/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	4.80300	4.75100	0
25/01/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.01600	0.01800	0
25/01/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	4.85200	4.80000	0
25/01/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.01500	0.01700	0
25/01/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	4.90100	4.84900	0
25/01/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.01400	0.01600	11,194
25/01/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	4.95000	4.89800	0
25/01/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.01300	0.01500	0
25/01/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	4.99900	4.94700	0
25/01/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.01300	0.01400	0
25/01/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.04900	4.99600	0
25/01/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.01200	0.01400	0
25/01/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.09800	5.04600	0
25/01/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.01100	0.01300	0
25/01/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.14700	5.09500	0
25/01/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.01100	0.01200	0
25/01/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.19700	5.14400	0
25/01/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.01000	0.01200	0
25/01/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.24600	5.19400	0
25/01/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.01000	0.01100	0
25/01/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.29600	5.24300	0
25/01/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00900	0.01000	0
25/01/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.34500	5.29200	0
25/01/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00900	0.01000	0
25/01/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.39500	5.34200	0
25/01/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00800	0.00900	0
25/01/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.44400	5.39100	0
25/01/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00800	0.00900	0
25/01/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.49400	5.44100	0
25/01/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00700	0.00800	0
25/01/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.54300	5.49000	0
25/01/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00700	0.00800	0
25/01/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.59300	5.54000	0
25/01/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00700	0.00800	0
25/01/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.64300	5.59000	0
25/01/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00600	0.00700	0
25/01/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	5.69200	5.63900	0
25/01/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00600	0.00700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	5.74200	5.68900	0
25/01/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00600	0.00600	0
25/01/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	5.79200	5.73800	0
25/01/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00500	0.00600	0
25/01/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	5.84100	5.78800	0
25/01/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00500	0.00600	0
25/01/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	5.89100	5.83800	0
25/01/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00500	0.00500	0
25/01/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	5.94100	5.88700	0
25/01/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00500	0.00500	0
25/01/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	5.99100	5.93700	0
25/01/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00400	0.00500	0
25/01/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.04000	5.98700	0
25/01/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00400	0.00500	0
25/01/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.09000	6.03700	0
25/01/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00400	0.00500	0
25/01/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.14000	6.08700	0
25/01/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00400	0.00400	0
25/01/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.19000	6.13600	0
25/01/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00400	0.00400	0
25/01/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.24000	6.18600	0
25/01/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00400	0.00400	0
25/01/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.29000	6.23600	0
25/01/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00400	0.00400	0
25/01/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.34000	6.28600	0
25/01/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00400	0.00400	0
25/01/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.39000	6.33600	0
25/01/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00400	0.00400	0
25/01/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.44000	6.38600	0
25/01/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00300	0.00400	0
25/01/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.48900	6.43600	0
25/01/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00300	0.00400	0
25/01/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.53900	6.48600	0
25/01/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00300	0.00400	0
25/01/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.58900	6.53600	0
25/01/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00300	0.00400	0
25/01/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.63900	6.58600	0
25/01/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	6.68900	6.63500	0
25/01/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	6.73900	6.68500	0
25/01/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	6.78900	6.73500	0
25/01/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	6.83900	6.78500	0
25/01/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	6.88900	6.83500	0
25/01/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	6.93900	6.88500	0
25/01/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	6.98900	6.93500	0
25/01/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.03900	6.98500	0
25/01/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.08900	7.03500	0
25/01/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.13900	7.08500	0
25/01/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00200	0.00300	0
25/01/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.18800	7.13500	0
25/01/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00200	0.00300	0
25/01/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.23800	7.18500	0
25/01/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00200	0.00300	0
25/01/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.28800	7.23500	0
25/01/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00200	0.00300	0
25/01/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.33800	7.28500	0
25/01/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00200	0.00300	0
25/01/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.38800	7.33500	0
25/01/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.43800	7.38400	0
25/01/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.48800	7.43400	0
25/01/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.53800	7.48400	0
25/01/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.58800	7.53400	0
25/01/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.63800	7.58400	0
25/01/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	7.68800	7.63400	0
25/01/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	7.73800	7.68400	0
25/01/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	7.78800	7.73400	0
25/01/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	7.83800	7.78400	0
25/01/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.09400	8.04200	0
25/01/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.14400	8.09200	0
25/01/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	7.98800	7.93400	0
25/01/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.03800	7.98400	0
25/01/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.08800	8.03400	0
25/01/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.13800	8.08400	0
25/01/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00100	0.00200	0
25/01/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.18700	8.13400	0
25/01/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00100	0.00200	0
25/01/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.23700	8.18400	0
25/01/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00100	0.00200	0
25/01/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.28700	8.23400	0
25/01/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.33700	8.28300	0
25/01/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.38700	8.33300	0
25/01/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.43700	8.38300	0
25/01/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.48700	8.43300	0
25/01/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.53700	8.48300	0
25/01/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.58700	8.53300	0
25/01/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.63700	8.58300	0
25/01/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	8.68700	8.63300	0
25/01/2010	£ / R On 14-June-10	21.30	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
25/01/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	8.73700	8.68300	0
25/01/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	8.78700	8.73300	0
25/01/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	8.83700	8.78300	0
25/01/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	8.88700	8.83300	0
25/01/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	8.93700	8.88300	0
25/01/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	8.98700	8.93300	0
25/01/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.03700	8.98300	0
25/01/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.08700	9.03300	0
25/01/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.13700	9.08300	0
25/01/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.18700	9.13300	0
25/01/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.23700	9.18300	0
25/01/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.28700	9.23300	0
25/01/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00100	0
25/01/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.33600	9.28300	0
25/01/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00100	0
25/01/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.38600	9.33300	0
25/01/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00100	0
25/01/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.43600	9.38300	0
25/01/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.48600	9.43200	0
25/01/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.53600	9.48200	0
25/01/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.58600	9.53200	0
25/01/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.63600	9.58200	0
25/01/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	9.68600	9.63200	0
25/01/2010	£ / 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
25/01/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	9.73600	9.68200	0
25/01/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	9.78600	9.73200	0
25/01/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08630	0.08700	0
25/01/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01648	0.01721	0
25/01/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00018	0.00021	0
25/01/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00852	0.00908	0
25/01/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00222	0.00208	0
25/01/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00421	0.00458	0
25/01/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00791	0.00758	0
25/01/2010	€ / R On 13-December-10			Foreign Exchange Future	11.35980	11.43690	150
25/01/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.70600	3.78100	0
25/01/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.65600	3.73100	0
25/01/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.60600	3.68100	0
25/01/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.55600	3.63100	0
25/01/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.69300	3.77000	0
25/01/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.64300	3.72000	0
25/01/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.59400	3.67000	0
25/01/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00200	0.00100	0
25/01/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.54400	3.62100	0
25/01/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.49400	3.57100	0
25/01/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.44400	3.52100	0
25/01/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.39400	3.47100	0
25/01/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	3.15600	3.23100	0
25/01/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.29400	3.37100	0
25/01/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	3.24400	3.32100	0
25/01/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	3.19400	3.27100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.52300	3.60000	0
25/01/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01300	0.01300	0
25/01/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.47300	3.55000	0
25/01/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01300	0.01300	0
25/01/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.42400	3.50100	0
25/01/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01400	0.01400	0
25/01/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.37400	3.45100	0
25/01/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01400	0.01400	0
25/01/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.75600	2.83100	0
25/01/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.27600	3.35200	0
25/01/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01600	0.01500	0
25/01/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.84600	2.92200	0
25/01/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00400	0.00300	0
25/01/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	3.17700	3.25400	0
25/01/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01700	0.01700	0
25/01/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	3.12800	3.20400	0
25/01/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01800	0.01700	0
25/01/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.69600	2.77300	0
25/01/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00400	0.00400	0
25/01/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.64700	2.72300	0
25/01/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00500	0.00400	0
25/01/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.98000	3.05600	0
25/01/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02000	0.01900	0
25/01/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.54700	2.62400	0
25/01/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00500	0.00500	0
25/01/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.49800	2.57400	0
25/01/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00600	0.00500	0
25/01/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.83300	2.90900	0
25/01/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02300	0.02200	0
25/01/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.39800	2.47500	0
25/01/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00600	0.00600	0
25/01/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	2.15600	2.23100	0
25/01/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.29900	2.37600	0
25/01/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00700	0.00700	0
25/01/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.25000	2.32600	0
25/01/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00800	0.00700	0
25/01/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.20000	2.27700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00800	0.00800	0
25/01/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.54200	2.61800	0
25/01/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03200	0.03100	0
25/01/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.49400	2.57000	0
25/01/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03400	0.03300	0
25/01/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.44600	2.52100	0
25/01/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03600	0.03400	0
25/01/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.39700	2.47300	0
25/01/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.03700	0.03600	0
25/01/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.75700	1.83200	0
25/01/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.30100	2.37700	0
25/01/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04100	0.04000	0
25/01/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.85600	1.93200	0
25/01/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01400	0.01300	0
25/01/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	2.20600	2.28200	0
25/01/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.04600	0.04500	0
25/01/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	2.15800	2.23500	0
25/01/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.04800	0.04800	0
25/01/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.71100	1.78600	0
25/01/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01900	0.01700	0
25/01/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.66200	1.73800	0
25/01/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02000	0.01900	0
25/01/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	2.01800	2.09300	0
25/01/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.05800	0.05600	0
25/01/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.56600	1.64100	0
25/01/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02400	0.02200	0
25/01/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.51900	1.59400	0
25/01/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.02700	0.02500	0
25/01/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.88400	1.95600	0
25/01/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.07400	0.06900	0
25/01/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.42400	1.49800	0
25/01/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.03200	0.02900	0
25/01/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	1.16200	1.23600	0
25/01/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00600	0.00500	0
25/01/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.33000	1.40400	0
25/01/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.03800	0.03500	0
25/01/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.28300	1.35700	0
25/01/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.04100	0.03800	0
25/01/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.23700	1.31100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.04500	0.04200	0
25/01/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.62700	1.69600	0
25/01/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.11700	0.10900	0
25/01/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.58500	1.65400	0
25/01/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.12500	0.11700	0
25/01/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.54400	1.61300	0
25/01/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.13400	0.12600	0
25/01/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.50400	1.57200	0
25/01/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.14400	0.13500	0
25/01/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.78000	0.84900	0
25/01/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.02400	0.01800	0
25/01/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.42400	1.49100	0
25/01/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.16400	0.15400	0
25/01/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.93400	1.00100	0
25/01/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.09200	0.08200	0
25/01/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.34700	1.41300	0
25/01/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.18700	0.17600	0
25/01/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.30900	1.37400	0
25/01/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.19900	0.18700	0
25/01/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.82100	0.88500	20
25/01/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.12900	0.11600	271
25/01/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.78600	0.84800	0
25/01/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.14400	0.12900	0
25/01/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	1.20100	1.26200	0
25/01/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.24100	0.22500	0
25/01/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.71700	0.77700	0
25/01/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.17500	0.15800	0
25/01/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.68500	0.74300	0
25/01/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.19300	0.17400	0
25/01/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	1.10500	1.16100	0
25/01/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.29500	0.27400	0
25/01/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.62200	0.67900	0
25/01/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.23000	0.21000	0
25/01/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.31700	0.37100	0
25/01/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.16100	0.14000	0
25/01/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.56400	0.61800	0
25/01/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.27200	0.24900	0
25/01/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.53700	0.58900	0
25/01/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.29500	0.27000	0
25/01/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.51100	0.56100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.31900	0.29200	0
25/01/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.93200	0.98400	0
25/01/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.42200	0.39700	0
25/01/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.90600	0.95700	0
25/01/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.44600	0.42000	0
25/01/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.88000	0.93000	0
25/01/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.47000	0.44300	0
25/01/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.85500	0.90500	0
25/01/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.49500	0.46800	0
25/01/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.14500	0.17800	0
25/01/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.38900	0.34700	0
25/01/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.80700	0.85500	0
25/01/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.54700	0.51800	0
25/01/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.36000	0.39800	0
25/01/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.51800	0.47900	0
25/01/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.76200	0.80800	0
25/01/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.60200	0.57100	0
25/01/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.74000	0.78600	0
25/01/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.63000	0.59900	0
25/01/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.31200	0.34700	25
25/01/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.62000	0.57800	0
25/01/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.29800	0.33100	0
25/01/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.65600	0.61200	0
25/01/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.67900	0.72200	0
25/01/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.71900	0.68500	0
25/01/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.27100	0.30200	0
25/01/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.72900	0.68300	0
25/01/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.25900	0.28900	0
25/01/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.76700	0.72000	0
25/01/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.62600	0.66600	0
25/01/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.81600	0.77900	0
25/01/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.23600	0.26400	0
25/01/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.84400	0.79500	0
25/01/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.04400	0.05700	0
25/01/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	0.88800	0.82600	0
25/01/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.40400	0.43200	0
25/01/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	0.89200	0.84400	0
25/01/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.21600	0.24100	0
25/01/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.92400	0.87200	0
25/01/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.20700	0.23100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.96500	0.91200	0
25/01/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.19800	0.22100	0
25/01/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.00600	0.95200	0
25/01/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.53400	0.56900	0
25/01/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.02400	0.98200	0
25/01/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.52000	0.55400	0
25/01/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.06000	1.01700	0
25/01/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.50700	0.54000	0
25/01/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.09700	1.05300	0
25/01/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.49400	0.52700	0
25/01/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.13400	1.09000	0
25/01/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.48100	0.51300	0
25/01/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.17100	1.12600	0
25/01/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.46900	0.50100	0
25/01/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.20900	1.16400	0
25/01/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.14700	0.16500	0
25/01/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.30500	1.24600	0
25/01/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.44600	0.47600	0
25/01/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.28600	1.23900	0
25/01/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.43500	0.46500	0
25/01/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.32500	1.27800	0
25/01/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.01200	0.01600	0
25/01/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.55600	1.48500	0
25/01/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.40400	0.43200	0
25/01/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.44400	1.39500	0
25/01/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00900	0.01200	0
25/01/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.70300	1.63100	0
25/01/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.37600	0.40200	0
25/01/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.56600	1.51500	0
25/01/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00800	0.01000	13,636
25/01/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	1.80200	1.72900	0
25/01/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00600	0.00900	0
25/01/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	1.90000	1.82800	0
25/01/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00600	0.00800	0
25/01/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	1.95000	1.87700	0
25/01/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00500	0.00700	0
25/01/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	1.99900	1.92600	0
25/01/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.32800	0.35100	0
25/01/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	1.81800	1.76400	0
25/01/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00400	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.09800	2.02500	0
25/01/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.31400	0.33500	0
25/01/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	1.90400	1.84800	0
25/01/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00400	0.00500	0
25/01/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.19800	2.12400	0
25/01/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00300	0.00500	0
25/01/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.24700	2.17400	0
25/01/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00300	0.00400	0
25/01/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.29700	2.22300	0
25/01/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00300	0.00400	0
25/01/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.34700	2.27300	0
25/01/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00300	0.00400	0
25/01/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.39700	2.32300	0
25/01/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00200	0.00300	0
25/01/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.44600	2.37200	0
25/01/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.06000	0.06900	0
25/01/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.36800	2.30000	0
25/01/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.05700	0.06600	0
25/01/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.41500	2.34700	0
25/01/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.05500	0.06300	0
25/01/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.46300	2.39400	0
25/01/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.05300	0.06100	0
25/01/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.51100	2.44200	0
25/01/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.05100	0.05800	0
25/01/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.55900	2.48900	0
25/01/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.04900	0.05600	0
25/01/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.60700	2.53700	0
25/01/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.04700	0.05400	0
25/01/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.65500	2.58500	0
25/01/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00100	0.00200	0
25/01/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	2.84500	2.77100	0
25/01/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.04300	0.05000	0
25/01/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.75100	2.68100	0
25/01/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.04100	0.04800	0
25/01/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.79900	2.72900	0
25/01/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.04000	0.04600	0
25/01/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.84800	2.77700	0
25/01/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.21300	0.22900	0
25/01/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.70300	2.64200	0
25/01/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.20900	0.22500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.74900	2.68800	0
25/01/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.20500	0.22000	0
25/01/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	2.79500	2.73300	0
25/01/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.20100	0.21600	0
25/01/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	2.84100	2.77900	0
25/01/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.24500	3.17000	0
25/01/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.19300	0.20700	0
25/01/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	2.93300	2.87000	0
25/01/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.03000	0.03500	0
25/01/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.18800	3.11600	0
25/01/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.18500	0.19900	0
25/01/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.02500	2.96200	0
25/01/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.18200	0.19600	0
25/01/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.07200	3.00900	0
25/01/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00100	0
25/01/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.54400	3.47000	0
25/01/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.17200	0.18500	0
25/01/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.21200	3.14800	0
25/01/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.69400	3.61900	0
25/01/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.16200	0.17500	0
25/01/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.35200	3.28800	0
25/01/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	3.89400	3.81900	0
25/01/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	3.94400	3.86900	0
25/01/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	3.99400	3.91900	0
25/01/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.14600	0.15700	0
25/01/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.63600	3.57000	0
25/01/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.09400	4.01900	0
25/01/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.14100	0.15200	0
25/01/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.73100	3.66500	0
25/01/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.19400	4.11900	0
25/01/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.24400	4.16900	0
25/01/2010	€ / 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
25/01/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.29400	4.21900	0
25/01/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.34400	4.26900	0
25/01/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.39400	4.31900	0
25/01/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.44400	4.36900	0
25/01/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.01200	0.01400	0
25/01/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.32000	4.24500	0
25/01/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.01100	0.01400	0
25/01/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.36900	4.29500	0
25/01/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.01100	0.01300	0
25/01/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.41900	4.34400	0
25/01/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.01000	0.01200	0
25/01/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.46800	4.39300	0
25/01/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00900	0.01200	0
25/01/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.51700	4.44300	0
25/01/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00900	0.01100	0
25/01/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.56700	4.49200	0
25/01/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00800	0.01000	0
25/01/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.61600	4.54100	0
25/01/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	4.84400	4.76900	0
25/01/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00700	0.00900	0
25/01/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.71500	4.64000	0
25/01/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00700	0.00900	0
25/01/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.76500	4.69000	0
25/01/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00700	0.00800	0
25/01/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.81500	4.73900	0
25/01/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.10400	0.11200	0
25/01/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.59400	4.52500	0
25/01/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.10200	0.11000	0
25/01/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.64200	4.57300	0
25/01/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.10000	0.10800	0
25/01/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.69000	4.62100	0
25/01/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.09800	0.10600	0
25/01/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.73800	4.66900	0
25/01/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.24400	5.16900	0
25/01/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.09500	0.10300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	4.83500	4.76600	0
25/01/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00400	0.00500	0
25/01/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.16200	5.08600	0
25/01/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.09200	0.09900	0
25/01/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	4.93200	4.86200	0
25/01/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.09000	0.09800	0
25/01/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	4.98000	4.91100	0
25/01/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.08600	0.09300	0
25/01/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.12600	5.05600	0
25/01/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.08200	0.08900	0
25/01/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.27200	5.20200	0
25/01/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.07500	0.08100	0
25/01/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.56500	5.49400	0
25/01/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.07300	0.07900	0
25/01/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.66300	5.59200	0
25/01/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.29400	6.21900	0
25/01/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.34400	6.26900	0
25/01/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.39400	6.31900	0
25/01/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.44400	6.36900	0
25/01/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00200	0
25/01/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.30900	6.23300	0
25/01/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00200	0
25/01/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.35900	6.28300	0
25/01/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00200	0
25/01/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.40900	6.33300	0
25/01/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.45900	6.38200	0
25/01/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.50900	6.43200	0
25/01/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.55900	6.48200	0
25/01/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.60900	6.53200	0
25/01/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	6.84400	6.76900	0
25/01/2010	€ / R On 14-June-10	17.70	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
25/01/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.70900	6.63200	0
25/01/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.75900	6.68200	0
25/01/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.80900	6.73200	0
25/01/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.05500	0.06000	0
25/01/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.54500	6.47300	0
25/01/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.05400	0.05900	0
25/01/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.59400	6.52200	0
25/01/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.05300	0.05800	0
25/01/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.64300	6.57100	0
25/01/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.05200	0.05700	0
25/01/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.69200	6.62000	0
25/01/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.24400	7.16900	0
25/01/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.05000	0.05500	0
25/01/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	6.79000	6.71800	0
25/01/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.15900	7.08200	0
25/01/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.04900	0.05300	0
25/01/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	6.88900	6.81600	0
25/01/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.04800	0.05200	0
25/01/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	6.93800	6.86500	0
25/01/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.04500	0.05000	0
25/01/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.08500	7.01300	0
25/01/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.04300	0.04700	0
25/01/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.23300	7.16000	0
25/01/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.03900	0.04300	0
25/01/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.52900	7.45600	0
25/01/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.03800	0.04200	0
25/01/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.62800	7.55500	0
25/01/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.29400	8.21900	0
25/01/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.34400	8.26900	0
25/01/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.39400	8.31900	0
25/01/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.44400	8.36900	0
25/01/2010	€ / 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
25/01/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.30800	8.23100	0
25/01/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.35800	8.28100	0
25/01/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.40800	8.33100	0
25/01/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.45800	8.38100	0
25/01/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.50800	8.43100	0
25/01/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.55800	8.48100	0
25/01/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.60800	8.53100	0
25/01/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	8.84400	8.76900	0
25/01/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.70800	8.63100	0
25/01/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.75800	8.68100	0
25/01/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.80800	8.73100	0
25/01/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.02600	0.03000	0
25/01/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.51600	8.44300	0
25/01/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.02600	0.02900	0
25/01/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.56600	8.49200	0
25/01/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.02500	0.02800	0
25/01/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.61500	8.54100	0
25/01/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.02500	0.02800	0
25/01/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.66500	8.59100	0
25/01/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.24400	9.16900	0
25/01/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.02300	0.02600	0
25/01/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	8.76300	8.68900	0
25/01/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.15800	9.08100	0
25/01/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.02200	0.02500	0
25/01/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	8.86200	8.78800	0
25/01/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.02200	0.02500	0
25/01/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	8.91200	8.83800	0
25/01/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.02000	0.02300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.06000	8.98600	0
25/01/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01900	0.02100	0
25/01/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.20900	9.13400	0
25/01/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.01600	0.01800	0
25/01/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.50600	9.43100	0
25/01/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.01500	0.01700	0
25/01/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.60500	9.53000	0
25/01/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.96900	7.02830	60
25/01/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.47900	4.53600	0
25/01/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.42900	4.48600	0
25/01/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.42700	4.48600	0
25/01/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.37700	4.43600	0
25/01/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.32700	4.38600	0
25/01/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.27700	4.33600	0
25/01/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.17900	4.23600	0
25/01/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.17700	4.23600	0
25/01/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.12700	4.18600	0
25/01/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.07700	4.13600	0
25/01/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	4.02700	4.08600	0
25/01/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.97700	4.03600	0
25/01/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.92700	3.98600	0
25/01/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.87700	3.93600	0
25/01/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.82700	3.88600	0
25/01/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.77700	3.83600	0
25/01/2010	AU\$ / R On 14-June-10	3.15	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
25/01/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.72700	3.78600	0
25/01/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.67700	3.73600	0
25/01/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.47900	3.53600	0
25/01/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.42900	3.48600	0
25/01/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.42700	3.48600	0
25/01/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.37700	3.43600	0
25/01/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.32700	3.38600	0
25/01/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.27700	3.33600	0
25/01/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.17900	3.23600	0
25/01/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.17700	3.23600	0
25/01/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.12700	3.18600	0
25/01/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.07700	3.13600	0
25/01/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	3.02700	3.08600	0
25/01/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.97700	3.03700	0
25/01/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
25/01/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.92700	2.98700	0
25/01/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
25/01/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.87700	2.93700	0
25/01/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
25/01/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.82700	2.88700	0
25/01/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
25/01/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.77700	2.83700	0
25/01/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
25/01/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.72700	2.78700	0
25/01/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
25/01/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.67800	2.73700	0
25/01/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.47900	2.53600	0
25/01/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.42900	2.48600	0
25/01/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.42800	2.48700	0
25/01/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.37800	2.43700	0
25/01/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.32800	2.38700	0
25/01/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.27800	2.33700	0
25/01/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.17900	2.23600	0
25/01/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.17900	2.23800	0
25/01/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.12900	2.18800	0
25/01/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.07900	2.13800	0
25/01/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	2.02900	2.08800	0
25/01/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.97900	2.03900	0
25/01/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00200	0.00300	0
25/01/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.93000	1.98900	0
25/01/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.88000	1.93900	0
25/01/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.83000	1.88900	0
25/01/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.78000	1.84000	0
25/01/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00300	0.00400	0
25/01/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.73100	1.79000	0
25/01/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00400	0.00400	0
25/01/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.68100	1.74000	0
25/01/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00400	0.00400	0
25/01/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.48000	1.53600	0
25/01/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00100	0.00000	0
25/01/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.43000	1.48700	0
25/01/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.43400	1.49200	0
25/01/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00700	0.00600	0
25/01/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.38400	1.44300	0
25/01/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00700	0.00700	0
25/01/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.33500	1.39300	0
25/01/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00800	0.00700	0
25/01/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.28600	1.34400	0
25/01/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00900	0.00800	0
25/01/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.18100	1.23700	0
25/01/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00200	0.00100	0
25/01/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.18800	1.24600	0
25/01/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.01100	0.01000	0
25/01/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.13900	1.19600	0
25/01/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01200	0.01000	0
25/01/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.09000	1.14700	0
25/01/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.01300	0.01100	0
25/01/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	1.04100	1.09900	0
25/01/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.01400	0.01300	0
25/01/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.99400	1.05000	0
25/01/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.01700	0.01400	0
25/01/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.94800	1.00100	0
25/01/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.02100	0.01500	0
25/01/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.90300	0.95500	0
25/01/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.02600	0.01900	0
25/01/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.85800	0.91000	0
25/01/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.03100	0.02400	0
25/01/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.81500	0.86500	0
25/01/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.03800	0.02900	0
25/01/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.77200	0.82100	0
25/01/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.04500	0.03500	0
25/01/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.73000	0.77800	0
25/01/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.05300	0.04200	0
25/01/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.60000	0.65500	0
25/01/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.02100	0.01900	0
25/01/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.55500	0.60900	0
25/01/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.02600	0.02300	0
25/01/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.51100	0.56400	0
25/01/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.03200	0.02800	0
25/01/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.46700	0.52000	0
25/01/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.03800	0.03400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.53700	0.58100	0
25/01/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.11000	0.09500	0
25/01/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.50200	0.54500	0
25/01/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.12500	0.10900	0
25/01/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.46900	0.51100	0
25/01/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.14200	0.12500	0
25/01/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.43700	0.47800	0
25/01/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.16000	0.14200	0
25/01/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.40700	0.44700	0
25/01/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.18000	0.16100	0
25/01/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.37700	0.41700	0
25/01/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.20000	0.18100	0
25/01/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.35000	0.38800	0
25/01/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.22300	0.20200	0
25/01/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.32300	0.36100	0
25/01/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.24600	0.22500	0
25/01/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.29900	0.33600	0
25/01/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.27200	0.25000	0
25/01/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.40400	0.44100	0
25/01/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.34200	0.32000	0
25/01/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.27800	0.31200	0
25/01/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.30100	0.27600	0
25/01/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.25900	0.28900	0
25/01/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.33200	0.30300	0
25/01/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.24200	0.26900	0
25/01/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.36500	0.33300	0
25/01/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.22500	0.25200	0
25/01/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.39800	0.36600	0
25/01/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.21000	0.23500	0
25/01/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.43300	0.39900	0
25/01/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.19600	0.21900	0
25/01/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.46900	0.43300	0
25/01/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.18300	0.20500	0
25/01/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.50600	0.46900	0
25/01/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00300	0.00400	0
25/01/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.52400	1.46800	0
25/01/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00200	0.00300	0
25/01/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.57300	1.51700	0
25/01/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.04100	0.04600	0
25/01/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.61400	1.56000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.03900	0.04400	0
25/01/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.66200	1.60800	0
25/01/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.03700	0.04200	0
25/01/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.71000	1.65600	0
25/01/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.03600	0.04000	0
25/01/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.75900	1.70400	0
25/01/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00100	0.00200	0
25/01/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.82200	1.76600	0
25/01/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.03300	0.03700	0
25/01/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.85600	1.80100	0
25/01/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.03100	0.03500	0
25/01/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.90400	1.84900	0
25/01/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.03000	0.03400	0
25/01/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.95300	1.89800	0
25/01/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.02900	0.03200	0
25/01/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.00200	1.94600	0
25/01/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.02700	0.03100	0
25/01/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.05000	1.99500	0
25/01/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.02500	0.03000	0
25/01/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.09800	2.04400	0
25/01/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.02300	0.02800	0
25/01/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.14600	2.09200	0
25/01/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.02200	0.02600	0
25/01/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.19500	2.14000	0
25/01/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.02000	0.02400	0
25/01/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.24300	2.18800	0
25/01/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.01900	0.02200	0
25/01/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.29200	2.23600	0
25/01/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01700	0.02100	0
25/01/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.34000	2.28500	0
25/01/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.52100	3.46400	0
25/01/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.57100	3.51400	0
25/01/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00300	0.00400	0
25/01/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.57600	3.51800	0
25/01/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00300	0.00300	0
25/01/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.62600	3.56700	0
25/01/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00200	0.00300	0
25/01/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.67500	3.61700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00200	0.00300	0
25/01/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.72500	3.66700	0
25/01/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.82100	3.76400	0
25/01/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.82500	3.76600	0
25/01/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.87500	3.81600	0
25/01/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.92500	3.86600	0
25/01/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	3.97500	3.91600	0
25/01/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00200	0.00200	0
25/01/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.02500	3.96600	0
25/01/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00200	0
25/01/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.07400	4.01600	0
25/01/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00200	0
25/01/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.12400	4.06600	0
25/01/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00200	0
25/01/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.17400	4.11600	0
25/01/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00200	0
25/01/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.22400	4.16600	0
25/01/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.27400	4.21500	0
25/01/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
25/01/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.32400	4.26500	0
25/01/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.52100	5.46400	0
25/01/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.57100	5.51400	0
25/01/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00100	0
25/01/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.57300	5.51500	0
25/01/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00100	0
25/01/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.62300	5.56500	0
25/01/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00100	0
25/01/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.67300	5.61500	0
25/01/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.72300	5.66400	0
25/01/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.82100	5.76400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.82300	5.76400	0
25/01/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.87300	5.81400	0
25/01/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.92300	5.86400	0
25/01/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	5.97300	5.91400	0
25/01/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.02300	5.96400	0
25/01/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.07300	6.01400	0
25/01/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.12300	6.06400	0
25/01/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.17300	6.11400	0
25/01/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.22300	6.16400	0
25/01/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.27300	6.21400	0
25/01/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.32300	6.26400	0
25/01/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.52100	7.46400	0
25/01/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.57100	7.51400	0
25/01/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.57300	7.51400	0
25/01/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.62300	7.56400	0
25/01/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.67300	7.61400	0
25/01/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.72300	7.66400	0
25/01/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.82100	7.76400	0
25/01/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.82300	7.76400	0
25/01/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.87300	7.81400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.92300	7.86400	0
25/01/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	7.97300	7.91400	0
25/01/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.02300	7.96400	0
25/01/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.07300	8.01400	0
25/01/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.12300	8.06400	0
25/01/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.17300	8.11400	0
25/01/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.22300	8.16400	0
25/01/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.27300	8.21400	0
25/01/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
25/01/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.32300	8.26400	0
26/01/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.09150	8.04020	493
26/01/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.04200	4.99000	0
26/01/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
26/01/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.28500	4.23500	0
26/01/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.23500	4.18500	0
26/01/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.32000	4.26900	0
26/01/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.13500	4.08500	0
26/01/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.22000	4.16900	0
26/01/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.17000	4.11900	0
26/01/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.25600	4.20400	0
26/01/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.20600	4.15400	0
26/01/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.15600	4.10500	0
26/01/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
26/01/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.24200	4.19100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.19200	4.14100	0
26/01/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.14200	4.09100	0
26/01/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.09300	4.04100	0
26/01/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00200	0.00100	0
26/01/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.04300	3.99200	0
26/01/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.99300	3.94200	0
26/01/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.94300	3.89200	0
26/01/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.89300	3.84200	0
26/01/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.84300	3.79200	0
26/01/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.79400	3.74200	0
26/01/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00300	0.00200	0
26/01/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.74400	3.69300	0
26/01/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.69400	3.64300	0
26/01/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.64400	3.59300	0
26/01/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.59400	3.54300	0
26/01/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.27000	3.21900	0
26/01/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.22000	3.16900	0
26/01/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.17000	3.12000	0
26/01/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
26/01/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.25700	3.20600	0
26/01/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00200	0
26/01/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.20700	3.15600	0
26/01/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00200	0
26/01/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.15800	3.10600	0
26/01/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.24600	3.19500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00500	0.00500	0
26/01/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.19600	3.14600	0
26/01/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00500	0.00600	0
26/01/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.14700	3.09600	0
26/01/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00600	0.00600	0
26/01/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.09700	3.04700	0
26/01/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00600	0.00700	0
26/01/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.04800	2.99700	0
26/01/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00700	0.00700	0
26/01/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.99800	2.94700	0
26/01/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00700	0.00700	0
26/01/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.94800	2.89800	0
26/01/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00700	0.00800	0
26/01/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.89900	2.84800	0
26/01/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00800	0.00800	0
26/01/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.84900	2.79900	0
26/01/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00800	0.00900	0
26/01/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.80000	2.74900	0
26/01/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00900	0.00900	0
26/01/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.75000	2.70000	0
26/01/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00900	0.01000	0
26/01/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.70100	2.65000	0
26/01/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.01000	0.01000	0
26/01/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.65100	2.60100	0
26/01/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.01000	0.01100	0
26/01/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.60200	2.55100	0
26/01/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.01100	0.01100	0
26/01/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.27200	2.22200	0
26/01/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00200	0.00300	0
26/01/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.22300	2.17200	0
26/01/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.17300	2.12300	0
26/01/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00300	0.00400	0
26/01/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.26300	2.21200	0
26/01/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00700	0.00800	0
26/01/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.21300	2.16300	0
26/01/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00700	0.00900	0
26/01/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.16400	2.11400	0
26/01/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00800	0.01000	0
26/01/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.25700	2.20600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01600	0.01600	0
26/01/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.20800	2.15700	0
26/01/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01700	0.01700	0
26/01/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.15800	2.10800	0
26/01/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01700	0.01800	0
26/01/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.10900	2.05800	0
26/01/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01800	0.01800	0
26/01/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.06000	2.00900	0
26/01/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01900	0.01900	0
26/01/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	2.01100	1.96200	0
26/01/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.02000	0.02200	0
26/01/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.96400	1.91400	0
26/01/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02300	0.02400	0
26/01/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.91700	1.86700	0
26/01/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02600	0.02700	0
26/01/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.87000	1.82100	0
26/01/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02900	0.03100	0
26/01/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.82300	1.77400	0
26/01/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.03200	0.03400	0
26/01/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.77700	1.72800	0
26/01/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.03600	0.03800	0
26/01/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.73100	1.68200	0
26/01/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.04000	0.04200	0
26/01/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.68500	1.63700	0
26/01/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.04400	0.04700	0
26/01/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.63900	1.59200	0
26/01/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.04800	0.05200	0
26/01/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.28900	1.24000	0
26/01/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.01900	0.02100	0
26/01/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.24100	1.19200	0
26/01/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.02100	0.02300	0
26/01/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.19300	1.14500	0
26/01/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.02300	0.02600	0
26/01/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.30700	1.26100	0
26/01/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.05100	0.05700	0
26/01/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.26200	1.21700	0
26/01/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.05600	0.06300	0
26/01/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.21800	1.17200	0
26/01/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.06200	0.06800	0
26/01/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.33400	1.28900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.09300	0.09900	0
26/01/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.29200	1.24800	0
26/01/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.10100	0.10800	0
26/01/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.25100	1.20800	0
26/01/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.11000	0.11800	0
26/01/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.21000	1.16800	0
26/01/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.11900	0.12800	0
26/01/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.17100	1.12800	0
26/01/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.13000	0.13800	0
26/01/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.13100	1.09200	0
26/01/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.14000	0.15200	0
26/01/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.09500	1.05700	0
26/01/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.15400	0.16700	0
26/01/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	1.06000	1.02200	0
26/01/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.16900	0.18200	0
26/01/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	1.02500	0.98800	0
26/01/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.18400	0.19800	0
26/01/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.99200	0.95500	0
26/01/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.20100	0.21500	0
26/01/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.95900	0.92300	0
26/01/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.21800	0.23300	0
26/01/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.92700	0.89200	0
26/01/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.23600	0.25200	0
26/01/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.89600	0.86200	0
26/01/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.25500	0.27200	0
26/01/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.86600	0.83200	0
26/01/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.27500	0.29200	0
26/01/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.49200	0.46000	0
26/01/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.22200	0.24100	0
26/01/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.46400	0.43300	390
26/01/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.24400	0.26400	130
26/01/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.43700	0.40700	100
26/01/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.26700	0.28800	0
26/01/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.59100	0.56100	0
26/01/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.33500	0.35700	0
26/01/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.56600	0.53600	0
26/01/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.36000	0.38200	0
26/01/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.54200	0.51200	0
26/01/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.38600	0.40800	0
26/01/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.67800	0.64900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.43700	0.45900	0
26/01/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.65500	0.62700	0
26/01/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.46400	0.48700	0
26/01/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.63200	0.60400	0
26/01/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.49100	0.51400	0
26/01/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.61000	0.58300	0
26/01/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.51900	0.54300	0
26/01/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.58900	0.56200	0
26/01/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.54800	0.57200	0
26/01/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.56800	0.54400	0
26/01/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.57700	0.60400	0
26/01/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.55000	0.52600	4,400
26/01/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.60900	0.63600	0
26/01/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.53200	0.50800	0
26/01/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.64100	0.66800	0
26/01/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.51400	0.49100	0
26/01/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.67300	0.70100	0
26/01/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.49700	0.47500	0
26/01/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.70600	0.73500	0
26/01/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.48100	0.46000	0
26/01/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.74000	0.77000	0
26/01/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.46600	0.44500	0
26/01/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.77500	0.80500	0
26/01/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.45100	0.43100	0
26/01/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.81000	0.84100	0
26/01/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.43700	0.41700	0
26/01/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.84600	0.87700	0
26/01/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.42300	0.40400	0
26/01/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.88200	0.91400	0
26/01/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.41000	0.39100	117
26/01/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.91900	0.95100	0
26/01/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.14200	0.13200	0
26/01/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.97200	1.01300	0
26/01/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.25900	0.24500	3,000
26/01/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.00300	1.04100	0
26/01/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.12800	0.11900	0
26/01/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.05800	1.10000	0
26/01/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.12200	0.11300	0
26/01/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.10200	1.14400	0
26/01/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.11600	0.10700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.14600	1.18800	0
26/01/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.11000	0.10200	0
26/01/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.19000	1.23300	0
26/01/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.10500	0.09700	0
26/01/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.23500	1.27800	0
26/01/2010	\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.10000	0.09300	0
26/01/2010	\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	1.28000	1.32400	0
26/01/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.31100	0.29700	0
26/01/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.27000	1.30700	0
26/01/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.30200	0.28800	330
26/01/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.31100	1.34800	0
26/01/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.18700	0.17600	0
26/01/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.38100	1.42200	0
26/01/2010	\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.08300	0.07700	21,795
26/01/2010	\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	1.46300	1.50800	0
26/01/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.07900	0.07400	0
26/01/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.50900	1.55500	0
26/01/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.16900	0.15900	0
26/01/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.51300	1.55500	0
26/01/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.07300	0.06800	0
26/01/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.60300	1.64900	0
26/01/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.07000	0.06500	26,596
26/01/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.65000	1.69600	0
26/01/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.06700	0.06200	0
26/01/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.69700	1.74300	0
26/01/2010	\$ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.06400	0.06000	0
26/01/2010	\$ / R On 14-June-10	9.50	P	Foreign Exchange Future	1.74400	1.79100	0
26/01/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.06100	0.05700	0
26/01/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	1.79100	1.83800	0
26/01/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.05900	0.05500	0
26/01/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.83900	1.88600	0
26/01/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.05700	0.05300	0
26/01/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.88700	1.93400	0
26/01/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.13100	0.12400	0
26/01/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.87500	1.92000	0
26/01/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.12700	0.12000	0
26/01/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.92100	1.96600	0
26/01/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.12300	0.11700	0
26/01/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.96700	2.01300	0
26/01/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.20200	0.19300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.96100	2.00300	0
26/01/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.19700	0.18800	0
26/01/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.00600	2.04800	0
26/01/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.19200	0.18400	0
26/01/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.05100	2.09400	0
26/01/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.18800	0.18000	300
26/01/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.09700	2.14000	0
26/01/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.18300	0.17500	0
26/01/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.14200	2.18500	0
26/01/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.17900	0.17100	0
26/01/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.18800	2.23100	0
26/01/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.17400	0.16700	0
26/01/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.23300	2.27700	0
26/01/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.17000	0.16200	0
26/01/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.27900	2.32200	0
26/01/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.16600	0.15800	0
26/01/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.32500	2.36800	0
26/01/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.16100	0.15400	0
26/01/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.37000	2.41400	0
26/01/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.15700	0.15000	0
26/01/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.41600	2.46000	0
26/01/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.15400	0.14700	0
26/01/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.46300	2.50700	0
26/01/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.15000	0.14300	0
26/01/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.50900	2.55300	0
26/01/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.14600	0.14000	0
26/01/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.55500	2.60000	0
26/01/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.02400	0.02300	0
26/01/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.75400	2.80400	0
26/01/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.02300	0.02200	0
26/01/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.80300	2.85300	0
26/01/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.02200	0.02100	0
26/01/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.85200	2.90200	0
26/01/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.02100	0.02000	0
26/01/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.90100	2.95100	0
26/01/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.02000	0.01900	0
26/01/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.95000	3.00000	0
26/01/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01900	0.01800	0
26/01/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	2.99900	3.04900	0
26/01/2010	\$ / R On 15-March-10	10.85	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
26/01/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.16500	3.21500	0
26/01/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.21500	3.26500	0
26/01/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.26500	3.31500	0
26/01/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.01600	0.01500	0
26/01/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.19600	3.24600	0
26/01/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.11400	0.10900	0
26/01/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.07300	3.11900	0
26/01/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.01500	0.01400	0
26/01/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.29500	3.34500	0
26/01/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.01400	0.01400	0
26/01/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.34400	3.39500	0
26/01/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.01400	0.01300	0
26/01/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.39400	3.44400	0
26/01/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.01300	0.01300	0
26/01/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.44300	3.49400	0
26/01/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.01300	0.01200	0
26/01/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.49300	3.54300	0
26/01/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.01200	0.01200	0
26/01/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.54200	3.59300	0
26/01/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.01200	0.01100	0
26/01/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.59200	3.64200	0
26/01/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.75500	3.80500	0
26/01/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.01100	0.01100	0
26/01/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.64100	3.69200	0
26/01/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.01100	0.01000	0
26/01/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.69100	3.74100	0
26/01/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.01000	0.01000	0
26/01/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.74000	3.79100	0
26/01/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.01000	0.01000	0
26/01/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.79000	3.84100	0
26/01/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00900	0.00900	0
26/01/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.83900	3.89000	0
26/01/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.04300	0.04000	0
26/01/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.78700	3.83600	0
26/01/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.04200	0.04000	0
26/01/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.83600	3.88600	0
26/01/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.04100	0.03900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.88500	3.93500	0
26/01/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.08300	0.08000	0
26/01/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.84200	3.89000	0
26/01/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.08100	0.07800	0
26/01/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.89000	3.93800	0
26/01/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.08000	0.07700	0
26/01/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.93900	3.98700	0
26/01/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07900	0.07600	0
26/01/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	3.98800	4.03600	0
26/01/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07700	0.07400	0
26/01/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.03600	4.08400	0
26/01/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07600	0.07300	0
26/01/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.08500	4.13300	0
26/01/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.07400	0.07100	0
26/01/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.13300	4.18100	0
26/01/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.07300	0.07000	0
26/01/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.18200	4.23000	0
26/01/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.07100	0.06800	0
26/01/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.23000	4.27800	0
26/01/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.07000	0.06700	0
26/01/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.27900	4.32700	0
26/01/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.06800	0.06600	0
26/01/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.32700	4.37600	0
26/01/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06700	0.06400	0
26/01/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.37600	4.42400	0
26/01/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.06600	0.06300	0
26/01/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.42500	4.47300	0
26/01/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.06400	0.06200	0
26/01/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.47300	4.52200	0
26/01/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.73300	4.78400	0
26/01/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.78300	4.83400	0
26/01/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.83300	4.88400	0
26/01/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00300	0.00200	0
26/01/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.88300	4.93300	0
26/01/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.93200	4.98300	0
26/01/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	4.98200	5.03300	0
26/01/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.16500	5.21500	0
26/01/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.21500	5.26500	0
26/01/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.26500	5.31500	0
26/01/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.18200	5.23300	0
26/01/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.05200	0.05000	0
26/01/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.01100	5.06000	0
26/01/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00200	0.00100	0
26/01/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.28200	5.33200	0
26/01/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.33100	5.38200	0
26/01/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.38100	5.43200	0
26/01/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.56500	5.61500	0
26/01/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.48100	5.53200	0
26/01/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.53100	5.58200	0
26/01/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.58100	5.63200	0
26/01/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.63100	5.68200	0
26/01/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.68100	5.73200	0
26/01/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.86500	5.91500	0
26/01/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.78100	5.83200	0
26/01/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.83100	5.88200	0
26/01/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01400	0.01400	0
26/01/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.75800	5.81000	0
26/01/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.01400	0.01400	0
26/01/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.80800	5.86000	0
26/01/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.01400	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.85800	5.90900	0
26/01/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.04000	0.03800	0
26/01/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.79900	5.84800	0
26/01/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03900	0.03800	0
26/01/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.84800	5.89800	0
26/01/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03800	0.03700	0
26/01/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.89700	5.94700	0
26/01/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03800	0.03600	0
26/01/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.94700	5.99600	0
26/01/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03700	0.03600	0
26/01/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	5.99600	6.04600	0
26/01/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03700	0.03500	0
26/01/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.04600	6.09500	0
26/01/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.03600	0.03500	0
26/01/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.09500	6.14500	0
26/01/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03500	0.03400	0
26/01/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.14400	6.19400	0
26/01/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03400	0.03300	0
26/01/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.19300	6.24300	0
26/01/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.03400	0.03300	0
26/01/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.24300	6.29300	0
26/01/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.03300	0.03200	0
26/01/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.29200	6.34200	0
26/01/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.03200	0.03100	0
26/01/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.34100	6.39100	0
26/01/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.03200	0.03100	0
26/01/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.39100	6.44100	0
26/01/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.03100	0.03000	0
26/01/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.44000	6.49000	0
26/01/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.73000	6.78100	0
26/01/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.78000	6.83100	0
26/01/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	6.96500	7.01500	0
26/01/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.88000	6.93100	0
26/01/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.93000	6.98100	0
26/01/2010	\$ / R On 14-June-10	14.80	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
26/01/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	6.98000	7.03100	0
26/01/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02500	0.02400	0
26/01/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	6.98400	7.03400	0
26/01/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.71500	7.76500	0
26/01/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.76500	7.81500	0
26/01/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.68000	7.73100	0
26/01/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.86500	7.91500	0
26/01/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.78000	7.83100	0
26/01/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.83000	7.88100	0
26/01/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.74600	7.79800	0
26/01/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00200	0.00100	0
26/01/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.79600	7.84700	0
26/01/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00200	0.00100	0
26/01/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.84600	7.89700	0
26/01/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01900	0.01900	0
26/01/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.77800	7.82900	0
26/01/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01900	0.01800	0
26/01/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.82800	7.87800	0
26/01/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01800	0.01800	0
26/01/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.87700	7.92800	0
26/01/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01800	0.01800	0
26/01/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.92700	7.97800	0
26/01/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01800	0.01700	0
26/01/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.97700	8.02700	0
26/01/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01800	0.01700	0
26/01/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.02700	8.07700	0
26/01/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01700	0.01600	0
26/01/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.07600	8.12600	0
26/01/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01700	0.01600	0
26/01/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.12600	8.17600	0
26/01/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01600	0.01600	0
26/01/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.17500	8.22600	0
26/01/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01600	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.22500	8.27500	0
26/01/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01500	0.01500	0
26/01/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.27400	8.32500	0
26/01/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01500	0.01400	0
26/01/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.32400	8.37400	0
26/01/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01500	0.01400	0
26/01/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.37400	8.42400	0
26/01/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01400	0.01400	0
26/01/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.42300	8.47400	0
26/01/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.73000	8.78100	0
26/01/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.78000	8.83100	0
26/01/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	8.96500	9.01500	0
26/01/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.88000	8.93100	0
26/01/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.93000	8.98100	0
26/01/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	8.98000	9.03100	0
26/01/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.68000	9.73100	0
26/01/2010	£ / R On 13-September-10			Foreign Exchange Future	12.81160	12.77370	1,186
26/01/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.54100	4.50600	0
26/01/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.70200	4.66500	0
26/01/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.44100	4.40600	0
26/01/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.39100	4.35600	0
26/01/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.55200	4.51500	0
26/01/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.45200	4.41500	0
26/01/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.40200	4.36500	0
26/01/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	4.35200	4.31500	0
26/01/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	4.25200	4.21600	0
26/01/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00200	0
26/01/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	4.20300	4.16600	0
26/01/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.94100	3.90600	0
26/01/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.89100	3.85600	0
26/01/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	4.05300	4.01700	0
26/01/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00300	0
26/01/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	4.00300	3.96700	0
26/01/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00300	0
26/01/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.95400	3.91700	0
26/01/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.90400	3.86700	0
26/01/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.85400	3.81700	0
26/01/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.80400	3.76700	0
26/01/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.75400	3.71800	0
26/01/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00300	0.00400	0
26/01/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.70400	3.66800	0
26/01/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00300	0.00400	0
26/01/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.65500	3.61800	0
26/01/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00400	0.00400	0
26/01/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.60500	3.56800	0
26/01/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00400	0.00400	0
26/01/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.55500	3.51900	0
26/01/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00400	0.00500	0
26/01/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.50500	3.46900	0
26/01/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00400	0.00500	0
26/01/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.45600	3.41900	0
26/01/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00500	0.00500	0
26/01/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.40600	3.36900	0
26/01/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00500	0.00500	0
26/01/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	3.35600	3.32000	0
26/01/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00500	0.00600	0
26/01/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	3.30700	3.27000	0
26/01/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00600	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	3.25700	3.22000	0
26/01/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00600	0.00600	0
26/01/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	3.20700	3.17100	0
26/01/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00600	0.00700	0
26/01/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	3.15800	3.12100	0
26/01/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00700	0.00700	0
26/01/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	3.10800	3.07200	0
26/01/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00700	0.00800	0
26/01/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	3.05900	3.02200	0
26/01/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00800	0.00800	0
26/01/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	3.00900	2.97300	0
26/01/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00800	0.00900	0
26/01/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.95900	2.92300	0
26/01/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00800	0.00900	0
26/01/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.91000	2.87400	0
26/01/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00900	0.01000	0
26/01/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.86000	2.82400	0
26/01/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00900	0.01000	0
26/01/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.81100	2.77400	0
26/01/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.01000	0.01000	0
26/01/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.76100	2.72500	0
26/01/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01000	0.01100	0
26/01/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.71100	2.67600	0
26/01/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01000	0.01200	0
26/01/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.66200	2.62600	0
26/01/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01100	0.01200	0
26/01/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.61200	2.57700	0
26/01/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01100	0.01300	0
26/01/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.56300	2.52700	0
26/01/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01200	0.01300	0
26/01/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.51400	2.47800	0
26/01/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01300	0.01400	0
26/01/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.46400	2.42900	0
26/01/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01300	0.01500	0
26/01/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.41500	2.37900	0
26/01/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01400	0.01500	0
26/01/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	2.36600	2.33000	0
26/01/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01500	0.01600	0
26/01/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	2.31600	2.28100	0
26/01/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01500	0.01700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	2.26700	2.23200	0
26/01/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01600	0.01800	0
26/01/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	2.21800	2.18300	0
26/01/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01700	0.01900	0
26/01/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	2.16900	2.13400	0
26/01/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.01800	0.02000	0
26/01/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	2.11900	2.08500	0
26/01/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.01800	0.02100	0
26/01/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	2.07000	2.03600	0
26/01/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.01900	0.02200	0
26/01/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	2.02100	1.98800	0
26/01/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02000	0.02400	0
26/01/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.97300	1.94000	0
26/01/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.02200	0.02600	0
26/01/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.92600	1.89300	0
26/01/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.02500	0.02900	0
26/01/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.87800	1.84500	0
26/01/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.02700	0.03100	0
26/01/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.83100	1.79800	0
26/01/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.03000	0.03400	0
26/01/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.78300	1.75100	0
26/01/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.03200	0.03700	0
26/01/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.73600	1.70400	0
26/01/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.03500	0.04000	0
26/01/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.69000	1.65700	0
26/01/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.03900	0.04300	0
26/01/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.64300	1.61100	0
26/01/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.04200	0.04700	0
26/01/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.59700	1.56500	0
26/01/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.04600	0.05100	0
26/01/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.55100	1.51900	0
26/01/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.05000	0.05500	0
26/01/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.50600	1.47400	0
26/01/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.05500	0.06000	0
26/01/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.46100	1.42900	0
26/01/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.06000	0.06500	0
26/01/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.41600	1.38400	0
26/01/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.06500	0.07000	0
26/01/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.37100	1.34000	0
26/01/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.07000	0.07600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.32700	1.29600	0
26/01/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.07600	0.08200	0
26/01/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	1.28400	1.25200	0
26/01/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.08300	0.08800	0
26/01/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	1.24100	1.20900	0
26/01/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.09000	0.09500	0
26/01/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	1.19800	1.16700	0
26/01/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.09700	0.10300	0
26/01/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	1.15600	1.12500	0
26/01/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.10500	0.11100	0
26/01/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	1.11400	1.08600	0
26/01/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.11300	0.12200	0
26/01/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	1.07600	1.04700	0
26/01/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.12500	0.13300	0
26/01/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	1.03800	1.01000	0
26/01/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.13700	0.14600	0
26/01/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	1.00100	0.97300	0
26/01/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.15000	0.15900	0
26/01/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.96500	0.93800	0
26/01/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.16400	0.17400	0
26/01/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.93000	0.90300	0
26/01/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.17900	0.18900	0
26/01/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.89500	0.86800	0
26/01/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.19400	0.20400	0
26/01/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.86200	0.83500	0
26/01/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.21100	0.22100	0
26/01/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.82900	0.80300	0
26/01/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.22800	0.23900	0
26/01/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.79700	0.77100	28
26/01/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.24600	0.25700	0
26/01/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.76600	0.74000	0
26/01/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.26500	0.27600	0
26/01/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.73600	0.71000	0
26/01/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.28500	0.29600	0
26/01/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.70700	0.68100	0
26/01/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.30600	0.31700	0
26/01/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.67800	0.65300	0
26/01/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.32700	0.33900	0
26/01/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.65100	0.62600	0
26/01/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.35000	0.36200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.62400	0.60000	0
26/01/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.37300	0.38600	0
26/01/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.59800	0.57400	0
26/01/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.39700	0.41000	0
26/01/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.57300	0.54900	8,032
26/01/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.42200	0.43500	0
26/01/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.54900	0.52500	0
26/01/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.44800	0.46100	0
26/01/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.52600	0.50200	0
26/01/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.47500	0.48800	0
26/01/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.50300	0.48300	0
26/01/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.50200	0.51900	0
26/01/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.48400	0.46400	0
26/01/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.53300	0.55000	0
26/01/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.75300	0.73400	0
26/01/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.62100	0.64000	0
26/01/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.46600	0.44600	0
26/01/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.56500	0.58200	0
26/01/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.72900	0.71000	0
26/01/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.64700	0.66600	0
26/01/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.44800	0.42900	0
26/01/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.59700	0.61500	0
26/01/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.70400	0.68600	0
26/01/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.67200	0.69200	0
26/01/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.43100	0.41200	0
26/01/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.63000	0.64800	0
26/01/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.41400	0.39600	0
26/01/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.66300	0.68200	0
26/01/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.39900	0.38100	0
26/01/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.69800	0.71700	0
26/01/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.38400	0.36700	0
26/01/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.73300	0.75300	0
26/01/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.36900	0.35300	0
26/01/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.76800	0.78900	0
26/01/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.35600	0.34000	0
26/01/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	0.80500	0.82600	0
26/01/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.34200	0.32700	0
26/01/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	0.84100	0.86300	0
26/01/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.33000	0.31500	0
26/01/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	0.87900	0.90100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.31800	0.30300	0
26/01/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	0.91700	0.93900	0
26/01/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.30600	0.29200	0
26/01/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	0.95500	0.97800	0
26/01/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.29500	0.28100	0
26/01/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	0.99400	1.01700	0
26/01/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.28400	0.27100	0
26/01/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.03300	1.05700	0
26/01/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.27400	0.26100	11,194
26/01/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.07300	1.09700	0
26/01/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.26400	0.25200	0
26/01/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.11300	1.13800	0
26/01/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.25500	0.24300	0
26/01/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.15400	1.17900	0
26/01/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.24600	0.23500	0
26/01/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.19500	1.22100	0
26/01/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.23800	0.22600	0
26/01/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.23700	1.26200	0
26/01/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.23000	0.21900	0
26/01/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.27900	1.30500	0
26/01/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.22200	0.21100	0
26/01/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.32100	1.34700	0
26/01/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.21400	0.20400	0
26/01/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.36300	1.39000	0
26/01/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.20700	0.19700	0
26/01/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.40600	1.43300	0
26/01/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.20000	0.19100	0
26/01/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.44900	1.47700	0
26/01/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.19400	0.18400	0
26/01/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.49300	1.52000	0
26/01/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.18700	0.17800	0
26/01/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.53600	1.56400	0
26/01/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.18100	0.17200	0
26/01/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.58000	1.60800	0
26/01/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.17600	0.16700	0
26/01/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.62500	1.65300	0
26/01/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.17000	0.16200	0
26/01/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.66900	1.69800	0
26/01/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.16500	0.15700	0
26/01/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	1.71400	1.74300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.16000	0.15200	0
26/01/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	1.75900	1.78800	0
26/01/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.15500	0.14700	0
26/01/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	1.80400	1.83300	0
26/01/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.15000	0.14300	0
26/01/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	1.84900	1.87900	0
26/01/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.14600	0.13800	0
26/01/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	1.89500	1.92400	0
26/01/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.14100	0.13400	8,032
26/01/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	1.94000	1.97000	0
26/01/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.01500	0.01400	0
26/01/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.07400	2.10800	0
26/01/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.13300	0.12700	0
26/01/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.03200	2.06300	0
26/01/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.12900	0.12300	0
26/01/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.07800	2.10900	0
26/01/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.12600	0.11900	0
26/01/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.12500	2.15500	0
26/01/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.12100	0.11500	0
26/01/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.17000	2.20100	0
26/01/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.11700	0.11100	0
26/01/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.21600	2.24700	0
26/01/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.11300	0.10700	0
26/01/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.26200	2.29300	0
26/01/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.11000	0.10400	0
26/01/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.30900	2.34000	0
26/01/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.10600	0.10000	0
26/01/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.35500	2.38600	0
26/01/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.10200	0.09700	0
26/01/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.40100	2.43300	0
26/01/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.09900	0.09400	0
26/01/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.44800	2.48000	0
26/01/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.09600	0.09100	0
26/01/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.49500	2.52700	0
26/01/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.09300	0.08800	0
26/01/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.54200	2.57400	0
26/01/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.09000	0.08500	0
26/01/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.58900	2.62100	0
26/01/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.08700	0.08200	0
26/01/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.63600	2.66800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.08400	0.08000	0
26/01/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	2.68300	2.71600	0
26/01/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.08100	0.07700	0
26/01/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	2.73000	2.76300	0
26/01/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.07900	0.07500	0
26/01/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	2.77800	2.81100	0
26/01/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.07600	0.07200	0
26/01/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	2.82500	2.85800	0
26/01/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.07400	0.07000	0
26/01/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	2.87300	2.90600	0
26/01/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.07200	0.06800	0
26/01/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	2.92100	2.95400	0
26/01/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.07000	0.06600	0
26/01/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	2.96900	3.00200	0
26/01/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.06800	0.06400	0
26/01/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.01700	3.05000	0
26/01/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.06500	0.06200	0
26/01/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.06400	3.09800	0
26/01/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.06400	0.06000	0
26/01/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.11300	3.14600	0
26/01/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.06200	0.05900	0
26/01/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.16100	3.19500	0
26/01/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.06000	0.05700	0
26/01/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.20900	3.24300	0
26/01/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.05800	0.05500	0
26/01/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.25700	3.29100	0
26/01/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.05600	0.05400	0
26/01/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.30500	3.34000	0
26/01/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.05500	0.05200	0
26/01/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.35400	3.38800	0
26/01/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.05300	0.05100	0
26/01/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.40200	3.43700	0
26/01/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.05200	0.04900	0
26/01/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.45100	3.48500	0
26/01/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.05000	0.04800	0
26/01/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.49900	3.53400	0
26/01/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.04900	0.04700	0
26/01/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.54800	3.58300	0
26/01/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.04800	0.04500	0
26/01/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.59700	3.63100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.04600	0.04400	0
26/01/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.64500	3.68000	0
26/01/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.04500	0.04300	0
26/01/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	3.69400	3.72900	0
26/01/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.04400	0.04200	0
26/01/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	3.74300	3.77800	0
26/01/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.04300	0.04100	0
26/01/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	3.79200	3.82700	0
26/01/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.04100	0.04000	0
26/01/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	3.84000	3.87600	0
26/01/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.04000	0.03900	0
26/01/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	3.88900	3.92500	0
26/01/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.03900	0.03800	0
26/01/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	3.93800	3.97400	0
26/01/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.03800	0.03700	0
26/01/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	3.98700	4.02300	0
26/01/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.03700	0.03500	0
26/01/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.03600	4.07100	0
26/01/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.03600	0.03300	0
26/01/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.08500	4.11900	0
26/01/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.03400	0.03200	0
26/01/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.13300	4.16800	0
26/01/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.03200	0.03000	0
26/01/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.18100	4.21600	0
26/01/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.03100	0.02900	0
26/01/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.23000	4.26500	0
26/01/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.02900	0.02700	0
26/01/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.27800	4.31300	0
26/01/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.02800	0.02600	0
26/01/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.32700	4.36200	0
26/01/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.02700	0.02500	0
26/01/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.37600	4.41100	0
26/01/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.02500	0.02400	0
26/01/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.42400	4.46000	0
26/01/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.02400	0.02200	0
26/01/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.47300	4.50800	0
26/01/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.02300	0.02100	0
26/01/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.52200	4.55700	0
26/01/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.02200	0.02000	0
26/01/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.57100	4.60600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.02100	0.01900	0
26/01/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.62000	4.65500	0
26/01/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.02000	0.01800	0
26/01/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	4.66900	4.70400	0
26/01/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.01900	0.01700	0
26/01/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	4.71800	4.75300	0
26/01/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.01800	0.01700	0
26/01/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	4.76700	4.80300	0
26/01/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.01700	0.01600	0
26/01/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	4.81600	4.85200	0
26/01/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.01600	0.01500	0
26/01/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	4.86500	4.90100	0
26/01/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.01500	0.01400	11,194
26/01/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	4.91400	4.95000	0
26/01/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.01500	0.01300	0
26/01/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	4.96400	4.99900	0
26/01/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.01400	0.01300	0
26/01/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.01300	5.04900	0
26/01/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.01300	0.01200	0
26/01/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.06200	5.09800	0
26/01/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.01300	0.01100	0
26/01/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.11200	5.14700	0
26/01/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.01200	0.01100	0
26/01/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.16100	5.19700	0
26/01/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.01100	0.01000	0
26/01/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.21000	5.24600	0
26/01/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.01100	0.01000	0
26/01/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.26000	5.29600	0
26/01/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.01000	0.00900	0
26/01/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.30900	5.34500	0
26/01/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.01000	0.00900	0
26/01/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.35900	5.39500	0
26/01/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00900	0.00800	0
26/01/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.40800	5.44400	0
26/01/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00900	0.00800	0
26/01/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.45800	5.49400	0
26/01/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00800	0.00700	0
26/01/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.50700	5.54300	0
26/01/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00800	0.00700	0
26/01/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.55700	5.59300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00700	0.00700	0
26/01/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.60600	5.64300	0
26/01/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00700	0.00600	0
26/01/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	5.65600	5.69200	0
26/01/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00700	0.00600	0
26/01/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	5.70600	5.74200	0
26/01/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00600	0.00600	0
26/01/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	5.75500	5.79200	0
26/01/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00600	0.00500	0
26/01/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	5.80500	5.84100	0
26/01/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00600	0.00500	0
26/01/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	5.85500	5.89100	0
26/01/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00500	0.00500	0
26/01/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	5.90400	5.94100	0
26/01/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00500	0.00500	0
26/01/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	5.95400	5.99100	0
26/01/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00500	0.00400	0
26/01/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.00400	6.04000	0
26/01/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00500	0.00400	0
26/01/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.05400	6.09000	0
26/01/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00500	0.00400	0
26/01/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.10400	6.14000	0
26/01/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00400	0.00400	0
26/01/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.15300	6.19000	0
26/01/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00400	0.00400	0
26/01/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.20300	6.24000	0
26/01/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00400	0.00400	0
26/01/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.25300	6.29000	0
26/01/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00400	0.00400	0
26/01/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.30300	6.34000	0
26/01/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00400	0.00400	0
26/01/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.35300	6.39000	0
26/01/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00400	0.00400	0
26/01/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.40300	6.44000	0
26/01/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00400	0.00300	0
26/01/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.45300	6.48900	0
26/01/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00400	0.00300	0
26/01/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.50300	6.53900	0
26/01/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00400	0.00300	0
26/01/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.55300	6.58900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.60200	6.63900	0
26/01/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	6.65200	6.68900	0
26/01/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	6.70200	6.73900	0
26/01/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	6.75200	6.78900	0
26/01/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	6.80200	6.83900	0
26/01/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	6.85200	6.88900	0
26/01/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	6.90200	6.93900	0
26/01/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	6.95200	6.98900	0
26/01/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.00200	7.03900	0
26/01/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.05200	7.08900	0
26/01/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.10200	7.13900	0
26/01/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00300	0.00200	0
26/01/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.15200	7.18800	0
26/01/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00300	0.00200	0
26/01/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.20200	7.23800	0
26/01/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00300	0.00200	0
26/01/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.25200	7.28800	0
26/01/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00300	0.00200	0
26/01/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.30200	7.33800	0
26/01/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.35100	7.38800	0
26/01/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.40100	7.43800	0
26/01/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.45100	7.48800	0
26/01/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.50100	7.53800	0
26/01/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.55100	7.58800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.60100	7.63800	0
26/01/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	7.65100	7.68800	0
26/01/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	7.70100	7.73800	0
26/01/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	7.75100	7.78800	0
26/01/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	7.80100	7.83800	0
26/01/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.05900	8.09400	0
26/01/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.10900	8.14400	0
26/01/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	7.95100	7.98800	0
26/01/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.00100	8.03800	0
26/01/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.05100	8.08800	0
26/01/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.10100	8.13800	0
26/01/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00200	0.00100	0
26/01/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.15100	8.18700	0
26/01/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00200	0.00100	0
26/01/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.20100	8.23700	0
26/01/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.25000	8.28700	0
26/01/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.30000	8.33700	0
26/01/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.35000	8.38700	0
26/01/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.40000	8.43700	0
26/01/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.45000	8.48700	0
26/01/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.50000	8.53700	0
26/01/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.55000	8.58700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.60000	8.63700	0
26/01/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	8.65000	8.68700	0
26/01/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	8.70000	8.73700	0
26/01/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	8.75000	8.78700	0
26/01/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	8.80000	8.83700	0
26/01/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	8.85000	8.88700	0
26/01/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	8.90000	8.93700	0
26/01/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	8.95000	8.98700	0
26/01/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.00000	9.03700	0
26/01/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.05000	9.08700	0
26/01/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.10000	9.13700	0
26/01/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.15000	9.18700	0
26/01/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.20000	9.23700	0
26/01/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.25000	9.28700	0
26/01/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00100	0.00000	0
26/01/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.30000	9.33600	0
26/01/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00100	0.00000	0
26/01/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.35000	9.38600	0
26/01/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00100	0.00000	0
26/01/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.40000	9.43600	0
26/01/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.44900	9.48600	0
26/01/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.49900	9.53600	0
26/01/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.54900	9.58600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.59900	9.63600	0
26/01/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	9.64900	9.68600	0
26/01/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	9.69900	9.73600	0
26/01/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	9.74900	9.78600	0
26/01/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08720	0.08630	0
26/01/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01734	0.01648	0
26/01/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00014	0.00018	0
26/01/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00917	0.00852	0
26/01/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00197	0.00222	0
26/01/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00459	0.00421	0
26/01/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00739	0.00791	0
26/01/2010	€ / R On 13-December-10			Foreign Exchange Future	11.35330	11.35980	150
26/01/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.70100	3.70600	0
26/01/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00100	0.00000	0
26/01/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.65100	3.65600	0
26/01/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00100	0.00000	0
26/01/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.60100	3.60600	0
26/01/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00100	0.00000	0
26/01/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.55100	3.55600	0
26/01/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00100	0.00000	0
26/01/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.68800	3.69300	0
26/01/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
26/01/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.63900	3.64300	0
26/01/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.58900	3.59400	0
26/01/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00100	0.00200	0
26/01/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.53900	3.54400	0
26/01/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00200	0
26/01/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.48900	3.49400	0
26/01/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00200	0
26/01/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.43900	3.44400	0
26/01/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00200	0
26/01/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.38900	3.39400	0
26/01/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00200	0
26/01/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	3.15100	3.15600	0
26/01/2010	€ / R On 15-March-10	7.65	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
26/01/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.28900	3.29400	0
26/01/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00200	0
26/01/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	3.23900	3.24400	0
26/01/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00200	0
26/01/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	3.18900	3.19400	0
26/01/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00200	0
26/01/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.51600	3.52300	0
26/01/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01300	0.01300	0
26/01/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.46600	3.47300	0
26/01/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01300	0.01300	0
26/01/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.41700	3.42400	0
26/01/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01400	0.01400	0
26/01/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.36700	3.37400	0
26/01/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01400	0.01400	0
26/01/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.75100	2.75600	0
26/01/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
26/01/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.26800	3.27600	0
26/01/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01500	0.01600	0
26/01/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.84100	2.84600	0
26/01/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00300	0.00400	0
26/01/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	3.16900	3.17700	0
26/01/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01600	0.01700	0
26/01/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	3.12000	3.12800	0
26/01/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01700	0.01800	0
26/01/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.69100	2.69600	0
26/01/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00300	0.00400	0
26/01/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.64100	2.64700	0
26/01/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00300	0.00500	0
26/01/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.97200	2.98000	0
26/01/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01900	0.02000	0
26/01/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.54200	2.54700	0
26/01/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00400	0.00500	0
26/01/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.49200	2.49800	0
26/01/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00400	0.00600	0
26/01/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.82600	2.83300	0
26/01/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02300	0.02300	0
26/01/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.39300	2.39800	0
26/01/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00500	0.00600	0
26/01/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	2.15100	2.15600	0
26/01/2010	€ / R On 15-March-10	8.65	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
26/01/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.29400	2.29900	0
26/01/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00600	0.00700	0
26/01/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.24400	2.25000	0
26/01/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00600	0.00800	0
26/01/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.19500	2.20000	0
26/01/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00700	0.00800	0
26/01/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.53400	2.54200	0
26/01/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03100	0.03200	0
26/01/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.48600	2.49400	0
26/01/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03300	0.03400	0
26/01/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.43800	2.44600	0
26/01/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03500	0.03600	0
26/01/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.39000	2.39700	0
26/01/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.03700	0.03700	0
26/01/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.75200	1.75700	0
26/01/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00200	0.00100	0
26/01/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.29400	2.30100	0
26/01/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04100	0.04100	0
26/01/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.85000	1.85600	0
26/01/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01200	0.01400	0
26/01/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	2.19800	2.20600	0
26/01/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.04500	0.04600	0
26/01/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	2.15100	2.15800	0
26/01/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.04800	0.04800	0
26/01/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.70500	1.71100	0
26/01/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01700	0.01900	0
26/01/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.65700	1.66200	0
26/01/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.01900	0.02000	0
26/01/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	2.01100	2.01800	0
26/01/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.05800	0.05800	0
26/01/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.56000	1.56600	0
26/01/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02200	0.02400	0
26/01/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.51300	1.51900	0
26/01/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.02500	0.02700	0
26/01/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.87700	1.88400	0
26/01/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.07400	0.07400	0
26/01/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.41800	1.42400	0
26/01/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.03000	0.03200	0
26/01/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	1.15500	1.16200	0
26/01/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00500	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.32400	1.33000	0
26/01/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.03600	0.03800	0
26/01/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.27800	1.28300	0
26/01/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.04000	0.04100	0
26/01/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.23100	1.23700	0
26/01/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.04300	0.04500	0
26/01/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.61900	1.62700	0
26/01/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.11600	0.11700	0
26/01/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.57800	1.58500	0
26/01/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.12500	0.12500	0
26/01/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.53700	1.54400	0
26/01/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.13400	0.13400	0
26/01/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.49700	1.50400	0
26/01/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.14400	0.14400	0
26/01/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.77300	0.78000	0
26/01/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.02300	0.02400	0
26/01/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.41700	1.42400	0
26/01/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.16400	0.16400	0
26/01/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.93000	0.93400	0
26/01/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.09200	0.09200	0
26/01/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.34000	1.34700	0
26/01/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.18700	0.18700	0
26/01/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.30200	1.30900	0
26/01/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.19900	0.19900	0
26/01/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.81700	0.82100	20
26/01/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.12900	0.12900	271
26/01/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.78200	0.78600	0
26/01/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.14400	0.14400	0
26/01/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	1.19400	1.20100	0
26/01/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.24100	0.24100	0
26/01/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.71400	0.71700	0
26/01/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.17600	0.17500	0
26/01/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.68200	0.68500	0
26/01/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.19400	0.19300	0
26/01/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	1.09900	1.10500	0
26/01/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.29600	0.29500	0
26/01/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.62000	0.62200	0
26/01/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.23200	0.23000	0
26/01/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.31400	0.31700	0
26/01/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.16400	0.16100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.56300	0.56400	0
26/01/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.27500	0.27200	0
26/01/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.53600	0.53700	0
26/01/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.29800	0.29500	0
26/01/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.51000	0.51100	0
26/01/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.32200	0.31900	0
26/01/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.92800	0.93200	0
26/01/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.42500	0.42200	0
26/01/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.90200	0.90600	0
26/01/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.44900	0.44600	0
26/01/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.87700	0.88000	0
26/01/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.47400	0.47000	0
26/01/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.85200	0.85500	0
26/01/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.49900	0.49500	0
26/01/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.14300	0.14500	0
26/01/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.39300	0.38900	0
26/01/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.80500	0.80700	0
26/01/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.55200	0.54700	0
26/01/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.36000	0.36000	0
26/01/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.52200	0.51800	0
26/01/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.76000	0.76200	0
26/01/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.60700	0.60200	0
26/01/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.73900	0.74000	0
26/01/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.63600	0.63000	0
26/01/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.31300	0.31200	25
26/01/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.62500	0.62000	0
26/01/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.29900	0.29800	0
26/01/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.66100	0.65600	0
26/01/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.67900	0.67900	0
26/01/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.72600	0.71900	0
26/01/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.27200	0.27100	0
26/01/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.73400	0.72900	0
26/01/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.26000	0.25900	0
26/01/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.77200	0.76700	0
26/01/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.62600	0.62600	0
26/01/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.82300	0.81600	0
26/01/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.23700	0.23600	0
26/01/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.84900	0.84400	0
26/01/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.04000	0.04400	0
26/01/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	0.89000	0.88800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.40300	0.40400	0
26/01/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	0.89700	0.89200	0
26/01/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.21700	0.21600	0
26/01/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.92900	0.92400	0
26/01/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.20700	0.20700	0
26/01/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.96900	0.96500	0
26/01/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.19800	0.19800	0
26/01/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.01000	1.00600	0
26/01/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.53400	0.53400	0
26/01/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.03100	1.02400	0
26/01/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.52000	0.52000	0
26/01/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.06700	1.06000	0
26/01/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.50700	0.50700	0
26/01/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.10400	1.09700	0
26/01/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.49400	0.49400	0
26/01/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.14100	1.13400	0
26/01/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.48200	0.48100	0
26/01/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.17900	1.17100	0
26/01/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.47000	0.46900	0
26/01/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.21700	1.20900	0
26/01/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.14700	0.14700	0
26/01/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.30900	1.30500	0
26/01/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.44700	0.44600	0
26/01/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.29400	1.28600	0
26/01/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.43600	0.43500	0
26/01/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.33300	1.32500	0
26/01/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00900	0.01200	0
26/01/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.55900	1.55600	0
26/01/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.40500	0.40400	0
26/01/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.45200	1.44400	0
26/01/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00700	0.00900	0
26/01/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.70700	1.70300	0
26/01/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.37700	0.37600	0
26/01/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.57400	1.56600	0
26/01/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00600	0.00800	13,636
26/01/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	1.80600	1.80200	0
26/01/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00500	0.00600	0
26/01/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	1.90500	1.90000	0
26/01/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00400	0.00600	0
26/01/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	1.95400	1.95000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00400	0.00500	0
26/01/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.00400	1.99900	0
26/01/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.32900	0.32800	0
26/01/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	1.82600	1.81800	0
26/01/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00300	0.00400	0
26/01/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.10300	2.09800	0
26/01/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.31500	0.31400	0
26/01/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	1.91200	1.90400	0
26/01/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00300	0.00400	0
26/01/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.20300	2.19800	0
26/01/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00200	0.00300	0
26/01/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.25200	2.24700	0
26/01/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00200	0.00300	0
26/01/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.30200	2.29700	0
26/01/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00200	0.00300	0
26/01/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.35200	2.34700	0
26/01/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00200	0.00300	0
26/01/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.40200	2.39700	0
26/01/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.45200	2.44600	0
26/01/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.06000	0.06000	0
26/01/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.37200	2.36800	0
26/01/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.05700	0.05700	0
26/01/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.41900	2.41500	0
26/01/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.05500	0.05500	0
26/01/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.46700	2.46300	0
26/01/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.05300	0.05300	0
26/01/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.51500	2.51100	0
26/01/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.05000	0.05100	0
26/01/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.56200	2.55900	0
26/01/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.04800	0.04900	0
26/01/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.61000	2.60700	0
26/01/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.04600	0.04700	0
26/01/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.65800	2.65500	0
26/01/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	2.85100	2.84500	0
26/01/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.04300	0.04300	0
26/01/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.75500	2.75100	0
26/01/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.04100	0.04100	0
26/01/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.80300	2.79900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.03900	0.04000	0
26/01/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.85100	2.84800	0
26/01/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.21500	0.21300	0
26/01/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.71200	2.70300	0
26/01/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.21100	0.20900	0
26/01/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.75800	2.74900	0
26/01/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.20600	0.20500	0
26/01/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	2.80300	2.79500	0
26/01/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.20200	0.20100	0
26/01/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	2.84900	2.84100	0
26/01/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.25100	3.24500	0
26/01/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.19400	0.19300	0
26/01/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	2.94100	2.93300	0
26/01/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.03000	0.03000	0
26/01/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.19200	3.18800	0
26/01/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.18700	0.18500	0
26/01/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.03400	3.02500	0
26/01/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.18300	0.18200	0
26/01/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.08000	3.07200	0
26/01/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.55000	3.54400	0
26/01/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.17300	0.17200	0
26/01/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.22000	3.21200	0
26/01/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.70000	3.69400	0
26/01/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.16400	0.16200	0
26/01/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.36100	3.35200	0
26/01/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	3.90000	3.89400	0
26/01/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	3.95000	3.94400	0
26/01/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.00000	3.99400	0
26/01/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.14700	0.14600	0
26/01/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.64400	3.63600	0
26/01/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.10000	4.09400	0
26/01/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.14200	0.14100	0
26/01/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.73900	3.73100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.20000	4.19400	0
26/01/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.25000	4.24400	0
26/01/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.30000	4.29400	0
26/01/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.35000	4.34400	0
26/01/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.40000	4.39400	0
26/01/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.45000	4.44400	0
26/01/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.01100	0.01200	0
26/01/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.32300	4.32000	0
26/01/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.01100	0.01100	0
26/01/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.37300	4.36900	0
26/01/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.01000	0.01100	0
26/01/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.42200	4.41900	0
26/01/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.01000	0.01000	0
26/01/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.47200	4.46800	0
26/01/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00900	0.00900	0
26/01/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.52100	4.51700	0
26/01/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00900	0.00900	0
26/01/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.57100	4.56700	0
26/01/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00800	0.00800	0
26/01/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.62000	4.61600	0
26/01/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	4.85000	4.84400	0
26/01/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00700	0.00700	0
26/01/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.71900	4.71500	0
26/01/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00700	0.00700	0
26/01/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.76900	4.76500	0
26/01/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00600	0.00700	0
26/01/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.81800	4.81500	0
26/01/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.10400	0.10400	0
26/01/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.60100	4.59400	0
26/01/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.10300	0.10200	0
26/01/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.65000	4.64200	0
26/01/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.10100	0.10000	0
26/01/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.69800	4.69000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.09900	0.09800	0
26/01/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.74600	4.73800	0
26/01/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.25000	5.24400	0
26/01/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.09600	0.09500	0
26/01/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	4.84300	4.83500	0
26/01/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00400	0.00400	0
26/01/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.16600	5.16200	0
26/01/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.09300	0.09200	0
26/01/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	4.94000	4.93200	0
26/01/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.09100	0.09000	0
26/01/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	4.98800	4.98000	0
26/01/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.08700	0.08600	0
26/01/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.13400	5.12600	0
26/01/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.08300	0.08200	0
26/01/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.28000	5.27200	0
26/01/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.07500	0.07500	0
26/01/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.57200	5.56500	0
26/01/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.07300	0.07300	0
26/01/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.67000	5.66300	0
26/01/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.30000	6.29400	0
26/01/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.35000	6.34400	0
26/01/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.40000	6.39400	0
26/01/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.45000	6.44400	0
26/01/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.31300	6.30900	0
26/01/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.36300	6.35900	0
26/01/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.41300	6.40900	0
26/01/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.46300	6.45900	0
26/01/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.51300	6.50900	0
26/01/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.56300	6.55900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.61300	6.60900	0
26/01/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	6.85000	6.84400	0
26/01/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.71300	6.70900	0
26/01/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.76300	6.75900	0
26/01/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.81300	6.80900	0
26/01/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.05500	0.05500	0
26/01/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.55200	6.54500	0
26/01/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.05400	0.05400	0
26/01/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.60100	6.59400	0
26/01/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.05300	0.05300	0
26/01/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.65000	6.64300	0
26/01/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.05200	0.05200	0
26/01/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.69900	6.69200	0
26/01/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.25000	7.24400	0
26/01/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.05000	0.05000	0
26/01/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	6.79700	6.79000	0
26/01/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.16300	7.15900	0
26/01/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.04800	0.04900	0
26/01/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	6.89500	6.88900	0
26/01/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.04800	0.04800	0
26/01/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	6.94500	6.93800	0
26/01/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.04500	0.04500	0
26/01/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.09200	7.08500	0
26/01/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.04300	0.04300	0
26/01/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.24000	7.23300	0
26/01/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.03900	0.03900	0
26/01/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.53600	7.52900	0
26/01/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.03800	0.03800	0
26/01/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.63500	7.62800	0
26/01/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.30000	8.29400	0
26/01/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.35000	8.34400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.40000	8.39400	0
26/01/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.45000	8.44400	0
26/01/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.31200	8.30800	0
26/01/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.36200	8.35800	0
26/01/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.41200	8.40800	0
26/01/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.46200	8.45800	0
26/01/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.51200	8.50800	0
26/01/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.56200	8.55800	0
26/01/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.61200	8.60800	0
26/01/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	8.85000	8.84400	0
26/01/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.71200	8.70800	0
26/01/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.76200	8.75800	0
26/01/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.81200	8.80800	0
26/01/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.02600	0.02600	0
26/01/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.52300	8.51600	0
26/01/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.02600	0.02600	0
26/01/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.57300	8.56600	0
26/01/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.02500	0.02500	0
26/01/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.62200	8.61500	0
26/01/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.02400	0.02500	0
26/01/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.67100	8.66500	0
26/01/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.25000	9.24400	0
26/01/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.02300	0.02300	0
26/01/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	8.77000	8.76300	0
26/01/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.16200	9.15800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.02200	0.02200	0
26/01/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	8.86900	8.86200	0
26/01/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.02200	0.02200	0
26/01/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	8.91900	8.91200	0
26/01/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.02000	0.02000	0
26/01/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.06700	9.06000	0
26/01/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01900	0.01900	0
26/01/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.21600	9.20900	0
26/01/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.01600	0.01600	0
26/01/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.51300	9.50600	0
26/01/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.01500	0.01500	0
26/01/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.61200	9.60500	0
26/01/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.93570	6.96900	60
26/01/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.44400	4.47900	0
26/01/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.39400	4.42900	0
26/01/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.39300	4.42700	0
26/01/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.34300	4.37700	0
26/01/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.29300	4.32700	0
26/01/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.24300	4.27700	0
26/01/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.14400	4.17900	0
26/01/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.14300	4.17700	0
26/01/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.09300	4.12700	0
26/01/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.04300	4.07700	0
26/01/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.99300	4.02700	0
26/01/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.94300	3.97700	0
26/01/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.89300	3.92700	0
26/01/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.84300	3.87700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.79300	3.82700	0
26/01/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.74300	3.77700	0
26/01/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.69300	3.72700	0
26/01/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.64300	3.67700	0
26/01/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.44400	3.47900	0
26/01/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.39400	3.42900	0
26/01/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.39300	3.42700	0
26/01/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.34300	3.37700	0
26/01/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.29300	3.32700	0
26/01/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.24300	3.27700	0
26/01/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.14400	3.17900	0
26/01/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.14300	3.17700	0
26/01/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.09300	3.12700	0
26/01/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.04300	3.07700	0
26/01/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.99300	3.02700	0
26/01/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.94300	2.97700	0
26/01/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.89300	2.92700	0
26/01/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.84300	2.87700	0
26/01/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.79300	2.82700	0
26/01/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.74300	2.77700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.69300	2.72700	0
26/01/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.64300	2.67800	0
26/01/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
26/01/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.44400	2.47900	0
26/01/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.39400	2.42900	0
26/01/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.39400	2.42800	0
26/01/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.34400	2.37800	0
26/01/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.29400	2.32800	0
26/01/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.24400	2.27800	0
26/01/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.14400	2.17900	0
26/01/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.14400	2.17900	0
26/01/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00100	0.00200	0
26/01/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.09500	2.12900	0
26/01/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.04500	2.07900	0
26/01/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.99500	2.02900	0
26/01/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.94500	1.97900	0
26/01/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.89600	1.93000	0
26/01/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.84600	1.88000	0
26/01/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.79600	1.83000	0
26/01/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.74600	1.78000	0
26/01/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.69700	1.73100	0
26/01/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00400	0.00400	0
26/01/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.64700	1.68100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00400	0.00400	0
26/01/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.44500	1.48000	0
26/01/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.39500	1.43000	0
26/01/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.39900	1.43400	0
26/01/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00600	0.00700	0
26/01/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.35000	1.38400	0
26/01/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00700	0.00700	0
26/01/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.30100	1.33500	0
26/01/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00800	0.00800	0
26/01/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.25100	1.28600	0
26/01/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00800	0.00900	0
26/01/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.14600	1.18100	0
26/01/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.15300	1.18800	0
26/01/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.01000	0.01100	0
26/01/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.10400	1.13900	0
26/01/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01100	0.01200	0
26/01/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.05500	1.09000	0
26/01/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.01200	0.01300	0
26/01/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	1.00600	1.04100	0
26/01/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.01300	0.01400	0
26/01/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.96000	0.99400	0
26/01/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.01700	0.01700	0
26/01/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.91400	0.94800	0
26/01/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.02100	0.02100	0
26/01/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.86900	0.90300	0
26/01/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.02600	0.02600	0
26/01/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.82500	0.85800	0
26/01/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.03200	0.03100	0
26/01/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.78200	0.81500	0
26/01/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.03900	0.03800	0
26/01/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.73900	0.77200	0
26/01/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.04600	0.04500	0
26/01/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.69800	0.73000	0
26/01/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.05500	0.05300	0
26/01/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.56800	0.60000	0
26/01/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.02400	0.02100	0
26/01/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.52300	0.55500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.02900	0.02600	0
26/01/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.48000	0.51100	0
26/01/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.03600	0.03200	0
26/01/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.43800	0.46700	0
26/01/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.04400	0.03800	0
26/01/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.51100	0.53700	0
26/01/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.11800	0.11000	0
26/01/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.47700	0.50200	0
26/01/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.13400	0.12500	0
26/01/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.44600	0.46900	0
26/01/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.15300	0.14200	0
26/01/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.41500	0.43700	0
26/01/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.17200	0.16000	0
26/01/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.38600	0.40700	0
26/01/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.19300	0.18000	0
26/01/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.35900	0.37700	0
26/01/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.21600	0.20000	0
26/01/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.33200	0.35000	0
26/01/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.23900	0.22300	0
26/01/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.30800	0.32300	0
26/01/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.26500	0.24600	0
26/01/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.28500	0.29900	0
26/01/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.29200	0.27200	0
26/01/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.39000	0.40400	0
26/01/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.36100	0.34200	0
26/01/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.26500	0.27800	0
26/01/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.32200	0.30100	0
26/01/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.24700	0.25900	0
26/01/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.35400	0.33200	0
26/01/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.23000	0.24200	0
26/01/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.38700	0.36500	0
26/01/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.21500	0.22500	0
26/01/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.42200	0.39800	0
26/01/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.20000	0.21000	0
26/01/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.45700	0.43300	0
26/01/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.18700	0.19600	0
26/01/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.49400	0.46900	0
26/01/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.17400	0.18300	0
26/01/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.53100	0.50600	0
26/01/2010	AU\$ / R On 15-March-10	8.40	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
26/01/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.55800	1.52400	0
26/01/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.60800	1.57300	0
26/01/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.03900	0.04100	0
26/01/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.64600	1.61400	0
26/01/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.03800	0.03900	0
26/01/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.69500	1.66200	0
26/01/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.03600	0.03700	0
26/01/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.74300	1.71000	0
26/01/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.03400	0.03600	0
26/01/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.79100	1.75900	0
26/01/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.85700	1.82200	0
26/01/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.03100	0.03300	0
26/01/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.88800	1.85600	0
26/01/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.03000	0.03100	0
26/01/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.93700	1.90400	0
26/01/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.02900	0.03000	0
26/01/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.98600	1.95300	0
26/01/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.02800	0.02900	0
26/01/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.03500	2.00200	0
26/01/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.02600	0.02700	0
26/01/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.08300	2.05000	0
26/01/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.02400	0.02500	0
26/01/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.13100	2.09800	0
26/01/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.02200	0.02300	0
26/01/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.17900	2.14600	0
26/01/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.02100	0.02200	0
26/01/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.22800	2.19500	0
26/01/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.01900	0.02000	0
26/01/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.27600	2.24300	0
26/01/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.01800	0.01900	0
26/01/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.32500	2.29200	0
26/01/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01700	0.01700	0
26/01/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.37400	2.34000	0
26/01/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.55600	3.52100	0
26/01/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.60600	3.57100	0
26/01/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.61000	3.57600	0
26/01/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00300	0.00300	0
26/01/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.66000	3.62600	0
26/01/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.70900	3.67500	0
26/01/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.75900	3.72500	0
26/01/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.85600	3.82100	0
26/01/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.85900	3.82500	0
26/01/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.90900	3.87500	0
26/01/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.95900	3.92500	0
26/01/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.00900	3.97500	0
26/01/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00200	0.00200	0
26/01/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.05900	4.02500	0
26/01/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.10800	4.07400	0
26/01/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.15800	4.12400	0
26/01/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.20800	4.17400	0
26/01/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.25800	4.22400	0
26/01/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.30800	4.27400	0
26/01/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
26/01/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.35800	4.32400	0
26/01/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.55600	5.52100	0
26/01/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.60600	5.57100	0
26/01/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.60700	5.57300	0
26/01/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.65700	5.62300	0
26/01/2010	AU\$ / R On 14-June-10	12.60	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
26/01/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.70700	5.67300	0
26/01/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.75700	5.72300	0
26/01/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.85600	5.82100	0
26/01/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.85700	5.82300	0
26/01/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.90700	5.87300	0
26/01/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.95700	5.92300	0
26/01/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.00700	5.97300	0
26/01/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.05700	6.02300	0
26/01/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.10700	6.07300	0
26/01/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.15700	6.12300	0
26/01/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.20700	6.17300	0
26/01/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.25700	6.22300	0
26/01/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.30700	6.27300	0
26/01/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.35700	6.32300	0
26/01/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.55600	7.52100	0
26/01/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.60600	7.57100	0
26/01/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.60700	7.57300	0
26/01/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.65700	7.62300	0
26/01/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.70700	7.67300	0
26/01/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.75700	7.72300	0
26/01/2010	AU\$ / R On 15-March-10	14.70	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
26/01/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.85600	7.82100	0
26/01/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.85700	7.82300	0
26/01/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.90700	7.87300	0
26/01/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.95700	7.92300	0
26/01/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.00700	7.97300	0
26/01/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.05700	8.02300	0
26/01/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.10700	8.07300	0
26/01/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.15700	8.12300	0
26/01/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.20700	8.17300	0
26/01/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.25700	8.22300	0
26/01/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.30700	8.27300	0
26/01/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
26/01/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.35700	8.32300	0
27/01/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.08800	8.09150	493
27/01/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.03800	5.04200	0
27/01/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
27/01/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.29100	4.28500	0
27/01/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.24100	4.23500	0
27/01/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.32400	4.32000	0
27/01/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.14100	4.13500	0
27/01/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.22400	4.22000	0
27/01/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.17400	4.17000	0
27/01/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.25600	4.25600	0
27/01/2010	\$ / R On 13-September-10	3.70	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
27/01/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.20600	4.20600	0
27/01/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.15600	4.15600	0
27/01/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.23900	4.24200	0
27/01/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.18900	4.19200	0
27/01/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.13900	4.14200	0
27/01/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.08900	4.09300	0
27/01/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00200	0
27/01/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.03900	4.04300	0
27/01/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00200	0
27/01/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.98900	3.99300	0
27/01/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00200	0
27/01/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.94000	3.94300	0
27/01/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.89000	3.89300	0
27/01/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.84000	3.84300	0
27/01/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.79000	3.79400	0
27/01/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00200	0.00300	0
27/01/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.74000	3.74400	0
27/01/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00300	0
27/01/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.69000	3.69400	0
27/01/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00300	0
27/01/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.64100	3.64400	0
27/01/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.59100	3.59400	0
27/01/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.27400	3.27000	0
27/01/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.22400	3.22000	0
27/01/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.17400	3.17000	0
27/01/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.25800	3.25700	0
27/01/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00200	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.20800	3.20700	0
27/01/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00200	0.00100	0
27/01/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.15800	3.15800	0
27/01/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.24300	3.24600	0
27/01/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00500	0.00500	0
27/01/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.19300	3.19600	0
27/01/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00500	0.00500	0
27/01/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.14300	3.14700	0
27/01/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00500	0.00600	0
27/01/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.09400	3.09700	0
27/01/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00600	0.00600	0
27/01/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.04400	3.04800	0
27/01/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00600	0.00700	0
27/01/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.99500	2.99800	0
27/01/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00700	0.00700	0
27/01/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.94500	2.94800	0
27/01/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00700	0.00700	0
27/01/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.89500	2.89900	0
27/01/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00700	0.00800	0
27/01/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.84600	2.84900	0
27/01/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00800	0.00800	0
27/01/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.79600	2.80000	0
27/01/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00800	0.00900	0
27/01/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.74700	2.75000	0
27/01/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00900	0.00900	0
27/01/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.69700	2.70100	0
27/01/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00900	0.01000	0
27/01/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.64800	2.65100	0
27/01/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.01000	0.01000	0
27/01/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.59800	2.60200	0
27/01/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.01000	0.01100	0
27/01/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.27600	2.27200	0
27/01/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.22700	2.22300	0
27/01/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.17700	2.17300	0
27/01/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.26300	2.26300	0
27/01/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00700	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.21400	2.21300	0
27/01/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00800	0.00700	0
27/01/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.16400	2.16400	0
27/01/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00800	0.00800	0
27/01/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.25300	2.25700	0
27/01/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01500	0.01600	0
27/01/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.20400	2.20800	0
27/01/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01600	0.01700	0
27/01/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.15500	2.15800	0
27/01/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01700	0.01700	0
27/01/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.10600	2.10900	0
27/01/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01800	0.01800	0
27/01/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.05700	2.06000	0
27/01/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01900	0.01900	0
27/01/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	2.00800	2.01100	0
27/01/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.02000	0.02000	0
27/01/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.96000	1.96400	0
27/01/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02200	0.02300	0
27/01/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.91300	1.91700	0
27/01/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02500	0.02600	0
27/01/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.86600	1.87000	0
27/01/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02800	0.02900	0
27/01/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.81900	1.82300	0
27/01/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.03100	0.03200	0
27/01/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.77300	1.77700	0
27/01/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.03500	0.03600	0
27/01/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.72600	1.73100	0
27/01/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03800	0.04000	0
27/01/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.68100	1.68500	0
27/01/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.04300	0.04400	0
27/01/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.63500	1.63900	0
27/01/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.04700	0.04800	0
27/01/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.29200	1.28900	0
27/01/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.01800	0.01900	0
27/01/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.24400	1.24100	0
27/01/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.02000	0.02100	0
27/01/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.19700	1.19300	0
27/01/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.02300	0.02300	0
27/01/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.30700	1.30700	0
27/01/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.05100	0.05100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.26200	1.26200	0
27/01/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.05600	0.05600	0
27/01/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.21800	1.21800	0
27/01/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.06200	0.06200	0
27/01/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.32900	1.33400	0
27/01/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.09100	0.09300	0
27/01/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.28800	1.29200	0
27/01/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.10000	0.10100	0
27/01/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.24700	1.25100	0
27/01/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.10900	0.11000	0
27/01/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.20600	1.21000	0
27/01/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.11800	0.11900	0
27/01/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.16600	1.17100	0
27/01/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.12800	0.13000	0
27/01/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.12700	1.13100	0
27/01/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.13900	0.14000	0
27/01/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.09000	1.09500	0
27/01/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.15200	0.15400	0
27/01/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	1.05500	1.06000	0
27/01/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.16700	0.16900	0
27/01/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	1.02000	1.02500	0
27/01/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.18200	0.18400	0
27/01/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.98700	0.99200	0
27/01/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.19900	0.20100	0
27/01/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.95400	0.95900	0
27/01/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.21600	0.21800	0
27/01/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.92200	0.92700	0
27/01/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.23400	0.23600	0
27/01/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.89100	0.89600	0
27/01/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.25300	0.25500	0
27/01/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.86000	0.86600	0
27/01/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.27200	0.27500	0
27/01/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.49100	0.49200	0
27/01/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.21700	0.22200	0
27/01/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.46300	0.46400	390
27/01/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.23900	0.24400	130
27/01/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.43500	0.43700	100
27/01/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.26100	0.26700	0
27/01/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.58800	0.59100	0
27/01/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.33200	0.33500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.56200	0.56600	0
27/01/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.35600	0.36000	0
27/01/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.53700	0.54200	0
27/01/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.38100	0.38600	0
27/01/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.67200	0.67800	0
27/01/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.43400	0.43700	0
27/01/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.64800	0.65500	0
27/01/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.46000	0.46400	0
27/01/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.62600	0.63200	0
27/01/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.48800	0.49100	0
27/01/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.60400	0.61000	0
27/01/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.51600	0.51900	0
27/01/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.58200	0.58900	0
27/01/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.54400	0.54800	0
27/01/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.56200	0.56800	0
27/01/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.57400	0.57700	0
27/01/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.54300	0.55000	4,400
27/01/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.60500	0.60900	0
27/01/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.52500	0.53200	0
27/01/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.63700	0.64100	0
27/01/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.50800	0.51400	0
27/01/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.67000	0.67300	0
27/01/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.49100	0.49700	0
27/01/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.70300	0.70600	0
27/01/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.47500	0.48100	0
27/01/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.73700	0.74000	0
27/01/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.45900	0.46600	0
27/01/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.77100	0.77500	0
27/01/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.44500	0.45100	0
27/01/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.80700	0.81000	0
27/01/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.43000	0.43700	0
27/01/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.84200	0.84600	0
27/01/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.41600	0.42300	0
27/01/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.87800	0.88200	0
27/01/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.40300	0.41000	117
27/01/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.91500	0.91900	0
27/01/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.14000	0.14200	0
27/01/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.96600	0.97200	0
27/01/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.25500	0.25900	3,000
27/01/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.99900	1.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.12600	0.12800	0
27/01/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.05200	1.05800	0
27/01/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.12000	0.12200	0
27/01/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.09600	1.10200	0
27/01/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.11400	0.11600	0
27/01/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.14000	1.14600	0
27/01/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.10800	0.11000	0
27/01/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.18400	1.19000	0
27/01/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.10300	0.10500	0
27/01/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.22900	1.23500	0
27/01/2010	\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.09800	0.10000	0
27/01/2010	\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	1.27400	1.28000	0
27/01/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.30500	0.31100	0
27/01/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.26700	1.27000	0
27/01/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.29600	0.30200	330
27/01/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.30800	1.31100	0
27/01/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.18300	0.18700	0
27/01/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.37700	1.38100	0
27/01/2010	\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.08100	0.08300	21,795
27/01/2010	\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	1.45700	1.46300	0
27/01/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.07800	0.07900	0
27/01/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.50400	1.50900	0
27/01/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.16500	0.16900	0
27/01/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.50900	1.51300	0
27/01/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.07100	0.07300	0
27/01/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.59700	1.60300	0
27/01/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.06800	0.07000	26,596
27/01/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.64400	1.65000	0
27/01/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.06500	0.06700	0
27/01/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.69100	1.69700	0
27/01/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.23600	0.00000	0
27/01/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.64800	0.00000	0
27/01/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.06000	0.06100	0
27/01/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	1.78600	1.79100	0
27/01/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.05800	0.05900	0
27/01/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.83400	1.83900	0
27/01/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.05500	0.05700	0
27/01/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.88100	1.88700	0
27/01/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.12800	0.13100	0
27/01/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.87200	1.87500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.12400	0.12700	0
27/01/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.91800	1.92100	0
27/01/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.12100	0.12300	0
27/01/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.96500	1.96700	0
27/01/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.19700	0.20200	0
27/01/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.95900	1.96100	0
27/01/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.19200	0.19700	0
27/01/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.00400	2.00600	0
27/01/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.18800	0.19200	0
27/01/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.05000	2.05100	0
27/01/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.18300	0.18800	300
27/01/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.09500	2.09700	0
27/01/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.17900	0.18300	0
27/01/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.14100	2.14200	0
27/01/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.17500	0.17900	0
27/01/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.18700	2.18800	0
27/01/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.17000	0.17400	0
27/01/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.23200	2.23300	0
27/01/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.16600	0.17000	0
27/01/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.27800	2.27900	0
27/01/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.16200	0.16600	0
27/01/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.32400	2.32500	0
27/01/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.15800	0.16100	0
27/01/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.37000	2.37000	0
27/01/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.15400	0.15700	0
27/01/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.41600	2.41600	0
27/01/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.15000	0.15400	0
27/01/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.46200	2.46300	0
27/01/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.14600	0.15000	0
27/01/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.50800	2.50900	0
27/01/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.14300	0.14600	0
27/01/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.55500	2.55500	0
27/01/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.02400	0.02400	0
27/01/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.75000	2.75400	0
27/01/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.02200	0.02300	0
27/01/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.79800	2.80300	0
27/01/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.02100	0.02200	0
27/01/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.84700	2.85200	0
27/01/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.02000	0.02100	0
27/01/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.89600	2.90100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.02000	0.02000	0
27/01/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.94600	2.95000	0
27/01/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01900	0.01900	0
27/01/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	2.99500	2.99900	0
27/01/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.15900	3.16500	0
27/01/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.20900	3.21500	0
27/01/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.25900	3.26500	0
27/01/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.01600	0.01600	0
27/01/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.19200	3.19600	0
27/01/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.11100	0.11400	0
27/01/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.07300	3.07300	0
27/01/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.01400	0.01500	0
27/01/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.29000	3.29500	0
27/01/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.01400	0.01400	0
27/01/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.34000	3.34400	0
27/01/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.01300	0.01400	0
27/01/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.38900	3.39400	0
27/01/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.01300	0.01300	0
27/01/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.43900	3.44300	0
27/01/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.01200	0.01300	0
27/01/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.48800	3.49300	0
27/01/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.01200	0.01200	0
27/01/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.53800	3.54200	0
27/01/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.01100	0.01200	0
27/01/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.58700	3.59200	0
27/01/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.74900	3.75500	0
27/01/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.01100	0.01100	0
27/01/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.63700	3.64100	0
27/01/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.01000	0.01100	0
27/01/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.68600	3.69100	0
27/01/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.01000	0.01000	0
27/01/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.73600	3.74000	0
27/01/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.01000	0.01000	0
27/01/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.78600	3.79000	0
27/01/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00900	0.00900	0
27/01/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.83500	3.83900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.04100	0.04300	0
27/01/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.78500	3.78700	0
27/01/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.04100	0.04200	0
27/01/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.83500	3.83600	0
27/01/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.04000	0.04100	0
27/01/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.88400	3.88500	0
27/01/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.08100	0.08300	0
27/01/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.84300	3.84200	0
27/01/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.07900	0.08100	0
27/01/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.89100	3.89000	0
27/01/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07800	0.08000	0
27/01/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.94000	3.93900	0
27/01/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07600	0.07900	0
27/01/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	3.98800	3.98800	0
27/01/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07500	0.07700	0
27/01/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.03700	4.03600	0
27/01/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07400	0.07600	0
27/01/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.08600	4.08500	0
27/01/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.07200	0.07400	0
27/01/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.13400	4.13300	0
27/01/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.07100	0.07300	0
27/01/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.18300	4.18200	0
27/01/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06900	0.07100	0
27/01/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.23100	4.23000	0
27/01/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.06800	0.07000	0
27/01/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.28000	4.27900	0
27/01/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.06600	0.06800	0
27/01/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.32800	4.32700	0
27/01/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06500	0.06700	0
27/01/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.37700	4.37600	0
27/01/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.06400	0.06600	0
27/01/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.42600	4.42500	0
27/01/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.06200	0.06400	0
27/01/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.47400	4.47300	0
27/01/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.72900	4.73300	0
27/01/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.77900	4.78300	0
27/01/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.82900	4.83300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.87900	4.88300	0
27/01/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.92800	4.93200	0
27/01/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	4.97800	4.98200	0
27/01/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.15900	5.16500	0
27/01/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.20900	5.21500	0
27/01/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.25900	5.26500	0
27/01/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.17800	5.18200	0
27/01/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.05000	0.05200	0
27/01/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.01200	5.01100	0
27/01/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00200	0
27/01/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.27700	5.28200	0
27/01/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.32700	5.33100	0
27/01/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.37700	5.38100	0
27/01/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.55900	5.56500	0
27/01/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.47700	5.48100	0
27/01/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.52700	5.53100	0
27/01/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.57700	5.58100	0
27/01/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.62700	5.63100	0
27/01/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.67700	5.68100	0
27/01/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.85900	5.86500	0
27/01/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.77700	5.78100	0
27/01/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.82700	5.83100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01400	0.01400	0
27/01/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.75800	5.75800	0
27/01/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.01400	0.01400	0
27/01/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.80800	5.80800	0
27/01/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.01300	0.01400	0
27/01/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.85700	5.85800	0
27/01/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03800	0.04000	0
27/01/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.80000	5.79900	0
27/01/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03800	0.03900	0
27/01/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.85000	5.84800	0
27/01/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03700	0.03800	0
27/01/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.89900	5.89700	0
27/01/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03700	0.03800	0
27/01/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.94900	5.94700	0
27/01/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03600	0.03700	0
27/01/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	5.99800	5.99600	0
27/01/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03500	0.03700	0
27/01/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.04700	6.04600	0
27/01/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.03500	0.03600	0
27/01/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.09700	6.09500	0
27/01/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03400	0.03500	0
27/01/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.14600	6.14400	0
27/01/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03300	0.03400	0
27/01/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.19500	6.19300	0
27/01/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.03300	0.03400	0
27/01/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.24500	6.24300	0
27/01/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.03200	0.03300	0
27/01/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.29400	6.29200	0
27/01/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.03100	0.03200	0
27/01/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.34300	6.34100	0
27/01/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.03100	0.03200	0
27/01/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.39300	6.39100	0
27/01/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.03000	0.03100	0
27/01/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.44200	6.44000	0
27/01/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.72600	6.73000	0
27/01/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.77600	6.78000	0
27/01/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	6.95900	6.96500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.87600	6.88000	0
27/01/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.92600	6.93000	0
27/01/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	6.97600	6.98000	0
27/01/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02400	0.02500	0
27/01/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	6.98600	6.98400	0
27/01/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.70900	7.71500	0
27/01/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.75900	7.76500	0
27/01/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.67600	7.68000	0
27/01/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.85900	7.86500	0
27/01/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.77600	7.78000	0
27/01/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.82600	7.83000	0
27/01/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.74600	7.74600	0
27/01/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.79600	7.79600	0
27/01/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00200	0
27/01/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.84500	7.84600	0
27/01/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01800	0.01900	0
27/01/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.78000	7.77800	0
27/01/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01800	0.01900	0
27/01/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.83000	7.82800	0
27/01/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01800	0.01800	0
27/01/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.88000	7.87700	0
27/01/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01700	0.01800	0
27/01/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.92900	7.92700	0
27/01/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01700	0.01800	0
27/01/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.97900	7.97700	0
27/01/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01700	0.01800	0
27/01/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.02900	8.02700	0
27/01/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01600	0.01700	0
27/01/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.07800	8.07600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01600	0.01700	0
27/01/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.12800	8.12600	0
27/01/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01600	0.01600	0
27/01/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.17800	8.17500	0
27/01/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01500	0.01600	0
27/01/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.22700	8.22500	0
27/01/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01500	0.01500	0
27/01/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.27700	8.27400	0
27/01/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01400	0.01500	0
27/01/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.32600	8.32400	0
27/01/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01400	0.01500	0
27/01/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.37600	8.37400	0
27/01/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01400	0.01400	0
27/01/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.42600	8.42300	0
27/01/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.72600	8.73000	0
27/01/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.77600	8.78000	0
27/01/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	8.95900	8.96500	0
27/01/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.87600	8.88000	0
27/01/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.92600	8.93000	0
27/01/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	8.97600	8.98000	0
27/01/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.67600	9.68000	0
27/01/2010	£ / R On 13-September-10			Foreign Exchange Future	12.86230	12.81160	1,236
27/01/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.60200	4.54100	0
27/01/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00100	0.00000	0
27/01/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.75800	4.70200	0
27/01/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
27/01/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.50200	4.44100	0
27/01/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00100	0.00000	0
27/01/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.45200	4.39100	0
27/01/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00100	0.00000	0
27/01/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.60900	4.55200	0
27/01/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.50900	4.45200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.45900	4.40200	0
27/01/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	4.40900	4.35200	0
27/01/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	4.30900	4.25200	0
27/01/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	4.25900	4.20300	0
27/01/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00100	0.00200	0
27/01/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	4.00200	3.94100	0
27/01/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00100	0.00000	0
27/01/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.95200	3.89100	0
27/01/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00100	0.00000	0
27/01/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	4.11000	4.05300	0
27/01/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	4.06000	4.00300	0
27/01/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	4.01000	3.95400	0
27/01/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00300	0
27/01/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.96100	3.90400	0
27/01/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.91100	3.85400	0
27/01/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.86100	3.80400	0
27/01/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.81100	3.75400	0
27/01/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.76100	3.70400	0
27/01/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.71100	3.65500	0
27/01/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00300	0.00400	0
27/01/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.66200	3.60500	0
27/01/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00400	0.00400	0
27/01/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.61200	3.55500	0
27/01/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00400	0.00400	0
27/01/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.56200	3.50500	0
27/01/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00400	0.00400	0
27/01/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.51200	3.45600	0
27/01/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00400	0.00500	0
27/01/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.46300	3.40600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00500	0.00500	0
27/01/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	3.41300	3.35600	0
27/01/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00500	0.00500	0
27/01/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	3.36300	3.30700	0
27/01/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00500	0.00600	0
27/01/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	3.31400	3.25700	0
27/01/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00600	0.00600	0
27/01/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	3.26400	3.20700	0
27/01/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00600	0.00600	0
27/01/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	3.21400	3.15800	0
27/01/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00600	0.00700	0
27/01/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	3.16500	3.10800	0
27/01/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00700	0.00700	0
27/01/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	3.11500	3.05900	0
27/01/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00700	0.00800	0
27/01/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	3.06600	3.00900	0
27/01/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00800	0.00800	0
27/01/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	3.01600	2.95900	0
27/01/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00800	0.00800	0
27/01/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.96600	2.91000	0
27/01/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00800	0.00900	0
27/01/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.91700	2.86000	0
27/01/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00900	0.00900	0
27/01/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.86700	2.81100	0
27/01/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00900	0.01000	0
27/01/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.81800	2.76100	0
27/01/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01000	0.01000	0
27/01/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.76800	2.71100	0
27/01/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01000	0.01000	0
27/01/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.71900	2.66200	0
27/01/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01100	0.01100	0
27/01/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.66900	2.61200	0
27/01/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01100	0.01100	0
27/01/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.62000	2.56300	0
27/01/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01200	0.01200	0
27/01/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.57000	2.51400	0
27/01/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01200	0.01300	0
27/01/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.52100	2.46400	0
27/01/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01300	0.01300	0
27/01/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.47200	2.41500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01400	0.01400	0
27/01/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	2.42200	2.36600	0
27/01/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01400	0.01500	0
27/01/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	2.37300	2.31600	0
27/01/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01500	0.01500	0
27/01/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	2.32400	2.26700	0
27/01/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01600	0.01600	0
27/01/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	2.27400	2.21800	0
27/01/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01600	0.01700	0
27/01/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	2.22500	2.16900	0
27/01/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.01700	0.01800	0
27/01/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	2.17600	2.11900	0
27/01/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.01800	0.01800	0
27/01/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	2.12700	2.07000	0
27/01/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.01900	0.01900	0
27/01/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	2.07800	2.02100	0
27/01/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02000	0.02000	0
27/01/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	2.02900	1.97300	0
27/01/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.02100	0.02200	0
27/01/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.98100	1.92600	0
27/01/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.02300	0.02500	0
27/01/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.93300	1.87800	0
27/01/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.02500	0.02700	0
27/01/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.88600	1.83100	0
27/01/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.02800	0.03000	0
27/01/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.83800	1.78300	0
27/01/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.03000	0.03200	0
27/01/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.79100	1.73600	0
27/01/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.03300	0.03500	0
27/01/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.74400	1.69000	0
27/01/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.03600	0.03900	0
27/01/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.69700	1.64300	0
27/01/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.03900	0.04200	0
27/01/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.65100	1.59700	0
27/01/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.04300	0.04600	0
27/01/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.60500	1.55100	0
27/01/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.04700	0.05000	0
27/01/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.55900	1.50600	0
27/01/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.05100	0.05500	0
27/01/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.51300	1.46100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.05500	0.06000	0
27/01/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.46800	1.41600	0
27/01/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.06000	0.06500	0
27/01/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.42300	1.37100	0
27/01/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.06500	0.07000	0
27/01/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.37900	1.32700	0
27/01/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.07100	0.07600	0
27/01/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	1.33400	1.28400	0
27/01/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.07600	0.08300	0
27/01/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	1.29100	1.24100	0
27/01/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.08300	0.09000	0
27/01/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	1.24700	1.19800	0
27/01/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.08900	0.09700	0
27/01/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	1.20400	1.15600	0
27/01/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.09600	0.10500	0
27/01/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	1.16200	1.11400	0
27/01/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.10400	0.11300	0
27/01/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	1.12000	1.07600	0
27/01/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.11200	0.12500	0
27/01/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	1.08100	1.03800	0
27/01/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.12300	0.13700	0
27/01/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	1.04400	1.00100	0
27/01/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.13600	0.15000	0
27/01/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	1.00600	0.96500	0
27/01/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.14800	0.16400	0
27/01/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.97000	0.93000	0
27/01/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.16200	0.17900	0
27/01/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.93500	0.89500	0
27/01/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.17700	0.19400	0
27/01/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.90000	0.86200	0
27/01/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.19200	0.21100	0
27/01/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.86600	0.82900	0
27/01/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.20800	0.22800	0
27/01/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.83300	0.79700	28
27/01/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.22500	0.24600	0
27/01/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.80100	0.76600	0
27/01/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.24300	0.26500	0
27/01/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.77000	0.73600	0
27/01/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.26200	0.28500	0
27/01/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.73900	0.70700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.28100	0.30600	0
27/01/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.71000	0.67800	0
27/01/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.30200	0.32700	0
27/01/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.68100	0.65100	0
27/01/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.32300	0.35000	0
27/01/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.65300	0.62400	0
27/01/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.34500	0.37300	0
27/01/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.62600	0.59800	0
27/01/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.36800	0.39700	0
27/01/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.60000	0.57300	8,032
27/01/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.39200	0.42200	0
27/01/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.57500	0.54900	0
27/01/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.41700	0.44800	0
27/01/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.55000	0.52600	0
27/01/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.44200	0.47500	0
27/01/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.52700	0.50300	0
27/01/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.46900	0.50200	0
27/01/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.50400	0.48400	0
27/01/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.49600	0.53300	0
27/01/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.78100	0.75300	0
27/01/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.59900	0.62100	0
27/01/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.48400	0.46600	0
27/01/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.52600	0.56500	0
27/01/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.75500	0.72900	0
27/01/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.62300	0.64700	0
27/01/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.46600	0.44800	0
27/01/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.55800	0.59700	0
27/01/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.73000	0.70400	0
27/01/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.64800	0.67200	0
27/01/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.44800	0.43100	0
27/01/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.59000	0.63000	0
27/01/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.43100	0.41400	0
27/01/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.62300	0.66300	0
27/01/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.41400	0.39900	0
27/01/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.65600	0.69800	0
27/01/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.39800	0.38400	0
27/01/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.69000	0.73300	0
27/01/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.38300	0.36900	0
27/01/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.72500	0.76800	0
27/01/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.36900	0.35600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	0.76100	0.80500	0
27/01/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.35500	0.34200	0
27/01/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	0.79700	0.84100	0
27/01/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.34200	0.33000	0
27/01/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	0.83400	0.87900	0
27/01/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.32900	0.31800	0
27/01/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	0.87100	0.91700	0
27/01/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.31700	0.30600	0
27/01/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	0.90900	0.95500	0
27/01/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.30500	0.29500	0
27/01/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	0.94700	0.99400	0
27/01/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.29400	0.28400	0
27/01/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	0.98600	1.03300	0
27/01/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.28300	0.27400	11,194
27/01/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.02500	1.07300	0
27/01/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.27300	0.26400	0
27/01/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.06500	1.11300	0
27/01/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.26300	0.25500	0
27/01/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.10500	1.15400	0
27/01/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.25400	0.24600	0
27/01/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.14600	1.19500	0
27/01/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.24500	0.23800	0
27/01/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.18700	1.23700	0
27/01/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.23700	0.23000	0
27/01/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.22900	1.27900	0
27/01/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.22800	0.22200	0
27/01/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.27000	1.32100	0
27/01/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.22100	0.21400	0
27/01/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.31300	1.36300	0
27/01/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.21300	0.20700	0
27/01/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.35500	1.40600	0
27/01/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.20600	0.20000	0
27/01/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.39800	1.44900	0
27/01/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.19900	0.19400	0
27/01/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.44100	1.49300	0
27/01/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.19200	0.18700	0
27/01/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.48400	1.53600	0
27/01/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.18600	0.18100	0
27/01/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.52800	1.58000	0
27/01/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.18000	0.17600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.57200	1.62500	0
27/01/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.17400	0.17000	0
27/01/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.61600	1.66900	0
27/01/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.16900	0.16500	0
27/01/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	1.66100	1.71400	0
27/01/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.16300	0.16000	0
27/01/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	1.70500	1.75900	0
27/01/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.15800	0.15500	0
27/01/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	1.75000	1.80400	0
27/01/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.15300	0.15000	0
27/01/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	1.79500	1.84900	0
27/01/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.14900	0.14600	0
27/01/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	1.84100	1.89500	0
27/01/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.14400	0.14100	8,032
27/01/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	1.88600	1.94000	0
27/01/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.01600	0.01500	0
27/01/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.01500	2.07400	0
27/01/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.13600	0.13300	0
27/01/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	1.97800	2.03200	0
27/01/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.13200	0.12900	0
27/01/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.02400	2.07800	0
27/01/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.12800	0.12600	0
27/01/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.07000	2.12500	0
27/01/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.12400	0.12100	0
27/01/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.11600	2.17000	0
27/01/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.12000	0.11700	0
27/01/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.16200	2.21600	0
27/01/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.11600	0.11300	0
27/01/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.20800	2.26200	0
27/01/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.11200	0.11000	0
27/01/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.25400	2.30900	0
27/01/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.10800	0.10600	0
27/01/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.30000	2.35500	0
27/01/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.10500	0.10200	0
27/01/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.34700	2.40100	0
27/01/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.10100	0.09900	0
27/01/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.39300	2.44800	0
27/01/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.09800	0.09600	0
27/01/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.44000	2.49500	0
27/01/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.09500	0.09300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.48700	2.54200	0
27/01/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.09200	0.09000	0
27/01/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.53400	2.58900	0
27/01/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.08900	0.08700	0
27/01/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.58100	2.63600	0
27/01/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.08600	0.08400	0
27/01/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	2.62800	2.68300	0
27/01/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.08300	0.08100	0
27/01/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	2.67500	2.73000	0
27/01/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.08000	0.07900	0
27/01/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	2.72200	2.77800	0
27/01/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.07800	0.07600	0
27/01/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	2.77000	2.82500	0
27/01/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.07600	0.07400	0
27/01/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	2.81800	2.87300	0
27/01/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.07300	0.07200	0
27/01/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	2.86500	2.92100	0
27/01/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.07100	0.07000	0
27/01/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	2.91300	2.96900	0
27/01/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.06900	0.06800	0
27/01/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	2.96100	3.01700	0
27/01/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.06700	0.06500	0
27/01/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.00900	3.06400	0
27/01/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.06500	0.06400	0
27/01/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.05700	3.11300	0
27/01/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.06300	0.06200	0
27/01/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.10500	3.16100	0
27/01/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.06100	0.06000	0
27/01/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.15300	3.20900	0
27/01/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.05900	0.05800	0
27/01/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.20100	3.25700	0
27/01/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.05700	0.05600	0
27/01/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.24900	3.30500	0
27/01/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.05600	0.05500	0
27/01/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.29800	3.35400	0
27/01/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.05400	0.05300	0
27/01/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.34600	3.40200	0
27/01/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.05300	0.05200	0
27/01/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.39500	3.45100	0
27/01/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.05100	0.05000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.44300	3.49900	0
27/01/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.05000	0.04900	0
27/01/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.49200	3.54800	0
27/01/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.04800	0.04800	0
27/01/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.54000	3.59700	0
27/01/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.04700	0.04600	0
27/01/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.58900	3.64500	0
27/01/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.04600	0.04500	0
27/01/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	3.63800	3.69400	0
27/01/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.04400	0.04400	0
27/01/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	3.68600	3.74300	0
27/01/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.04300	0.04300	0
27/01/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	3.73500	3.79200	0
27/01/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.04200	0.04100	0
27/01/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	3.78400	3.84000	0
27/01/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.04100	0.04000	0
27/01/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	3.83300	3.88900	0
27/01/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.04000	0.03900	0
27/01/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	3.88200	3.93800	0
27/01/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.03900	0.03800	0
27/01/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	3.93100	3.98700	0
27/01/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.03800	0.03700	0
27/01/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	3.98000	4.03600	0
27/01/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.03700	0.03600	0
27/01/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.02900	4.08500	0
27/01/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.03500	0.03400	0
27/01/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.07700	4.13300	0
27/01/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.03400	0.03200	0
27/01/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.12600	4.18100	0
27/01/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.03200	0.03100	0
27/01/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.17400	4.23000	0
27/01/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.03000	0.02900	0
27/01/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.22200	4.27800	0
27/01/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.02900	0.02800	0
27/01/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.27100	4.32700	0
27/01/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.02800	0.02700	0
27/01/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.32000	4.37600	0
27/01/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.02600	0.02500	0
27/01/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.36800	4.42400	0
27/01/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.02500	0.02400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.41700	4.47300	0
27/01/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.02400	0.02300	0
27/01/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.46600	4.52200	0
27/01/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.02300	0.02200	0
27/01/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.51500	4.57100	0
27/01/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.02200	0.02100	0
27/01/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.56400	4.62000	0
27/01/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.02100	0.02000	0
27/01/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	4.61300	4.66900	0
27/01/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.02000	0.01900	0
27/01/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	4.66200	4.71800	0
27/01/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.01900	0.01800	0
27/01/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	4.71100	4.76700	0
27/01/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.01800	0.01700	0
27/01/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	4.76000	4.81600	0
27/01/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.01700	0.01600	0
27/01/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	4.80900	4.86500	0
27/01/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.01600	0.01500	11,194
27/01/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	4.85800	4.91400	0
27/01/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.01500	0.01500	0
27/01/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	4.90700	4.96400	0
27/01/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.01400	0.01400	0
27/01/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	4.95600	5.01300	0
27/01/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.01400	0.01300	0
27/01/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.00600	5.06200	0
27/01/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.01300	0.01300	0
27/01/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.05500	5.11200	0
27/01/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.01200	0.01200	0
27/01/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.10400	5.16100	0
27/01/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.01200	0.01100	0
27/01/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.15400	5.21000	0
27/01/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.01100	0.01100	0
27/01/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.20300	5.26000	0
27/01/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.01000	0.01000	0
27/01/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.25200	5.30900	0
27/01/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.01000	0.01000	0
27/01/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.30200	5.35900	0
27/01/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00900	0.00900	0
27/01/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.35100	5.40800	0
27/01/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00900	0.00900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.40100	5.45800	0
27/01/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00800	0.00800	0
27/01/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.45000	5.50700	0
27/01/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00800	0.00800	0
27/01/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.50000	5.55700	0
27/01/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00800	0.00700	0
27/01/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.55000	5.60600	0
27/01/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00700	0.00700	0
27/01/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	5.59900	5.65600	0
27/01/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00700	0.00700	0
27/01/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	5.64900	5.70600	0
27/01/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00600	0.00600	0
27/01/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	5.69800	5.75500	0
27/01/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00600	0.00600	0
27/01/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	5.74800	5.80500	0
27/01/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00600	0.00600	0
27/01/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	5.79800	5.85500	0
27/01/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00500	0.00500	0
27/01/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	5.84700	5.90400	0
27/01/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00500	0.00500	0
27/01/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	5.89700	5.95400	0
27/01/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00500	0.00500	0
27/01/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	5.94700	6.00400	0
27/01/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00500	0.00500	0
27/01/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	5.99700	6.05400	0
27/01/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00500	0.00500	0
27/01/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.04700	6.10400	0
27/01/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00400	0.00400	0
27/01/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.09600	6.15300	0
27/01/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00400	0.00400	0
27/01/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.14600	6.20300	0
27/01/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00400	0.00400	0
27/01/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.19600	6.25300	0
27/01/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00400	0.00400	0
27/01/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.24600	6.30300	0
27/01/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00400	0.00400	0
27/01/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.29600	6.35300	0
27/01/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00400	0.00400	0
27/01/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.34600	6.40300	0
27/01/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.39600	6.45300	0
27/01/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00400	0.00400	0
27/01/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.44600	6.50300	0
27/01/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00400	0.00400	0
27/01/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.49600	6.55300	0
27/01/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.54500	6.60200	0
27/01/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	6.59500	6.65200	0
27/01/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	6.64500	6.70200	0
27/01/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	6.69500	6.75200	0
27/01/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	6.74500	6.80200	0
27/01/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	6.79500	6.85200	0
27/01/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	6.84500	6.90200	0
27/01/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	6.89500	6.95200	0
27/01/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	6.94500	7.00200	0
27/01/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	6.99500	7.05200	0
27/01/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.04500	7.10200	0
27/01/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.09500	7.15200	0
27/01/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.14500	7.20200	0
27/01/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.19500	7.25200	0
27/01/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00200	0.00300	0
27/01/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.24400	7.30200	0
27/01/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.29400	7.35100	0
27/01/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.34400	7.40100	0
27/01/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.39400	7.45100	0
27/01/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.44400	7.50100	0
27/01/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.49400	7.55100	0
27/01/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.54400	7.60100	0
27/01/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	7.59400	7.65100	0
27/01/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	7.64400	7.70100	0
27/01/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	7.69400	7.75100	0
27/01/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	7.74400	7.80100	0
27/01/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	7.99900	8.05900	0
27/01/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.04900	8.10900	0
27/01/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	7.89400	7.95100	0
27/01/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	7.94400	8.00100	0
27/01/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	7.99400	8.05100	0
27/01/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.04400	8.10100	0
27/01/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.09400	8.15100	0
27/01/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.14400	8.20100	0
27/01/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00200	0.00100	0
27/01/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.19400	8.25000	0
27/01/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.24300	8.30000	0
27/01/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.29300	8.35000	0
27/01/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.34300	8.40000	0
27/01/2010	£ / R On 14-June-10	21.05	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
27/01/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.39300	8.45000	0
27/01/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.44300	8.50000	0
27/01/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.49300	8.55000	0
27/01/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.54300	8.60000	0
27/01/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	8.59300	8.65000	0
27/01/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	8.64300	8.70000	0
27/01/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	8.69300	8.75000	0
27/01/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	8.74300	8.80000	0
27/01/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	8.79300	8.85000	0
27/01/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	8.84300	8.90000	0
27/01/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	8.89300	8.95000	0
27/01/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	8.94300	9.00000	0
27/01/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	8.99300	9.05000	0
27/01/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.04300	9.10000	0
27/01/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.09300	9.15000	0
27/01/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.14300	9.20000	0
27/01/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.19300	9.25000	0
27/01/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.24300	9.30000	0
27/01/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.29300	9.35000	0
27/01/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.34300	9.40000	0
27/01/2010	£ / R On 14-June-10	22.05	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
27/01/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.39200	9.44900	0
27/01/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.44200	9.49900	0
27/01/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.49200	9.54900	0
27/01/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.54200	9.59900	0
27/01/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	9.59200	9.64900	0
27/01/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	9.64200	9.69900	0
27/01/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	9.69200	9.74900	0
27/01/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08760	0.08720	0
27/01/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01777	0.01734	0
27/01/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00017	0.00014	0
27/01/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00946	0.00917	0
27/01/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00186	0.00197	0
27/01/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00475	0.00459	0
27/01/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00715	0.00739	0
27/01/2010	€ / R On 13-December-10			Foreign Exchange Future	11.34310	11.35330	150
27/01/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.70700	3.70100	0
27/01/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00100	0
27/01/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.65700	3.65100	0
27/01/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00100	0
27/01/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.60700	3.60100	0
27/01/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00100	0
27/01/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.55700	3.55100	0
27/01/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00100	0
27/01/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.69100	3.68800	0
27/01/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.00000	0
27/01/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.64100	3.63900	0
27/01/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.59100	3.58900	0
27/01/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.54100	3.53900	0
27/01/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.49100	3.48900	0
27/01/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.44100	3.43900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.39100	3.38900	0
27/01/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	3.15700	3.15100	0
27/01/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00100	0
27/01/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.29200	3.28900	0
27/01/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00200	0.00100	0
27/01/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	3.24200	3.23900	0
27/01/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00200	0.00100	0
27/01/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	3.19200	3.18900	0
27/01/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00200	0.00100	0
27/01/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.50600	3.51600	0
27/01/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01300	0.01300	0
27/01/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.45600	3.46600	0
27/01/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01300	0.01300	0
27/01/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.40700	3.41700	0
27/01/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01400	0.01400	0
27/01/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.35700	3.36700	0
27/01/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01400	0.01400	0
27/01/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.75700	2.75100	0
27/01/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00100	0
27/01/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.25900	3.26800	0
27/01/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01600	0.01500	0
27/01/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.84300	2.84100	0
27/01/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	3.16000	3.16900	0
27/01/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01700	0.01600	0
27/01/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	3.11000	3.12000	0
27/01/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01700	0.01700	0
27/01/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.69400	2.69100	0
27/01/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00400	0.00300	0
27/01/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.64400	2.64100	0
27/01/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00400	0.00300	0
27/01/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.96300	2.97200	0
27/01/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02000	0.01900	0
27/01/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.54400	2.54200	0
27/01/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
27/01/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.49500	2.49200	0
27/01/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00500	0.00400	0
27/01/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.81600	2.82600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02300	0.02300	0
27/01/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.39500	2.39300	0
27/01/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00500	0.00500	0
27/01/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	2.15700	2.15100	0
27/01/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00100	0
27/01/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.29600	2.29400	0
27/01/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00600	0.00600	0
27/01/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.24700	2.24400	0
27/01/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00700	0.00600	0
27/01/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.19700	2.19500	0
27/01/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00700	0.00700	0
27/01/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.52500	2.53400	0
27/01/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03200	0.03100	0
27/01/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.47700	2.48600	0
27/01/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03400	0.03300	0
27/01/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.42900	2.43800	0
27/01/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03600	0.03500	0
27/01/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.38100	2.39000	0
27/01/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.03800	0.03700	0
27/01/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.75800	1.75200	0
27/01/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00100	0.00200	0
27/01/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.28500	2.29400	0
27/01/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04200	0.04100	0
27/01/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.85300	1.85000	0
27/01/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01300	0.01200	0
27/01/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	2.19000	2.19800	0
27/01/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.04700	0.04500	0
27/01/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	2.14200	2.15100	0
27/01/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.04900	0.04800	0
27/01/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.70700	1.70500	0
27/01/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01700	0.01700	0
27/01/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.65900	1.65700	0
27/01/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.01900	0.01900	0
27/01/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	2.00300	2.01100	0
27/01/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.06000	0.05800	0
27/01/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.56300	1.56000	0
27/01/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02300	0.02200	0
27/01/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.51500	1.51300	0
27/01/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.02500	0.02500	0
27/01/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.86900	1.87700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.07600	0.07400	0
27/01/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.42000	1.41800	0
27/01/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.03000	0.03000	0
27/01/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	1.16200	1.15500	0
27/01/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00500	0.00500	0
27/01/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.32600	1.32400	0
27/01/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.03600	0.03600	0
27/01/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.27900	1.27800	0
27/01/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.03900	0.04000	0
27/01/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.23300	1.23100	0
27/01/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.04300	0.04300	0
27/01/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.61200	1.61900	0
27/01/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.11900	0.11600	0
27/01/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.57100	1.57800	0
27/01/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.12800	0.12500	0
27/01/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.53000	1.53700	0
27/01/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.13700	0.13400	0
27/01/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.49000	1.49700	0
27/01/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.14700	0.14400	0
27/01/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.77900	0.77300	0
27/01/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.02200	0.02300	0
27/01/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.41000	1.41700	0
27/01/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.16700	0.16400	0
27/01/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.93000	0.93000	0
27/01/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.09000	0.09200	0
27/01/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.33300	1.34000	0
27/01/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.19000	0.18700	0
27/01/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.29600	1.30200	0
27/01/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.20300	0.19900	0
27/01/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.81700	0.81700	20
27/01/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.12700	0.12900	271
27/01/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.78200	0.78200	0
27/01/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.14200	0.14400	0
27/01/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	1.18900	1.19400	0
27/01/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.24600	0.24100	0
27/01/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.71400	0.71400	0
27/01/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.17400	0.17600	0
27/01/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.68100	0.68200	0
27/01/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.19100	0.19400	0
27/01/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	1.09400	1.09900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.30100	0.29600	0
27/01/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.61900	0.62000	0
27/01/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.22900	0.23200	0
27/01/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.31400	0.31400	0
27/01/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.15700	0.16400	0
27/01/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.56100	0.56300	0
27/01/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.27100	0.27500	0
27/01/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.53400	0.53600	0
27/01/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.29400	0.29800	0
27/01/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.50800	0.51000	0
27/01/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.31800	0.32200	0
27/01/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.92300	0.92800	0
27/01/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.43000	0.42500	0
27/01/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.89700	0.90200	0
27/01/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.45400	0.44900	0
27/01/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.87200	0.87700	0
27/01/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.47900	0.47400	0
27/01/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.84700	0.85200	0
27/01/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.50400	0.49900	0
27/01/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.14200	0.14300	0
27/01/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.38500	0.39300	0
27/01/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.80000	0.80500	0
27/01/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.55700	0.55200	0
27/01/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.35700	0.36000	0
27/01/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.51700	0.52200	0
27/01/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.75500	0.76000	0
27/01/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.61200	0.60700	0
27/01/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.73300	0.73900	0
27/01/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.64000	0.63600	0
27/01/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.31000	0.31300	25
27/01/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.62000	0.62500	0
27/01/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.29600	0.29900	0
27/01/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.65600	0.66100	0
27/01/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.67400	0.67900	0
27/01/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.73100	0.72600	0
27/01/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.26900	0.27200	0
27/01/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.72900	0.73400	0
27/01/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.25700	0.26000	0
27/01/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.76700	0.77200	0
27/01/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.62100	0.62600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.82800	0.82300	0
27/01/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.23400	0.23700	0
27/01/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.84400	0.84900	0
27/01/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.04000	0.04000	0
27/01/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	0.88300	0.89000	0
27/01/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.40000	0.40300	0
27/01/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	0.89800	0.89700	0
27/01/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.21400	0.21700	0
27/01/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.92400	0.92900	0
27/01/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.20500	0.20700	0
27/01/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.96500	0.96900	0
27/01/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.19600	0.19800	0
27/01/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.00600	1.01000	0
27/01/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.53000	0.53400	0
27/01/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.03700	1.03100	0
27/01/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.51600	0.52000	0
27/01/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.07300	1.06700	0
27/01/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.50300	0.50700	0
27/01/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.11000	1.10400	0
27/01/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.49000	0.49400	0
27/01/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.14700	1.14100	0
27/01/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.47800	0.48200	0
27/01/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.18500	1.17900	0
27/01/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.46600	0.47000	0
27/01/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.22300	1.21700	0
27/01/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.14500	0.14700	0
27/01/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.30500	1.30900	0
27/01/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.44300	0.44700	0
27/01/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.30000	1.29400	0
27/01/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.43200	0.43600	0
27/01/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.33900	1.33300	0
27/01/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00900	0.00900	0
27/01/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.55200	1.55900	0
27/01/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.40200	0.40500	0
27/01/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.45900	1.45200	0
27/01/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00700	0.00700	0
27/01/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.70000	1.70700	0
27/01/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.37400	0.37700	0
27/01/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.58100	1.57400	0
27/01/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00600	0.00600	13,636

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	1.79900	1.80600	0
27/01/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00500	0.00500	0
27/01/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	1.89800	1.90500	0
27/01/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00400	0.00400	0
27/01/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	1.94700	1.95400	0
27/01/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00400	0.00400	0
27/01/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	1.99700	2.00400	0
27/01/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.32600	0.32900	0
27/01/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	1.83300	1.82600	0
27/01/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.09600	2.10300	0
27/01/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.31200	0.31500	0
27/01/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	1.91900	1.91200	0
27/01/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.19600	2.20300	0
27/01/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00300	0.00200	0
27/01/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.24600	2.25200	0
27/01/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.29500	2.30200	0
27/01/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.34500	2.35200	0
27/01/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.39500	2.40200	0
27/01/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.44500	2.45200	0
27/01/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.05900	0.06000	0
27/01/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.36900	2.37200	0
27/01/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.05600	0.05700	0
27/01/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.41600	2.41900	0
27/01/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.05400	0.05500	0
27/01/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.46400	2.46700	0
27/01/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.05200	0.05300	0
27/01/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.51200	2.51500	0
27/01/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.04900	0.05000	0
27/01/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.55900	2.56200	0
27/01/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.04700	0.04800	0
27/01/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.60700	2.61000	0
27/01/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.04500	0.04600	0
27/01/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.65500	2.65800	0
27/01/2010	€ / R On 15-March-10	13.65	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
27/01/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	2.84400	2.85100	0
27/01/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.04200	0.04300	0
27/01/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.75200	2.75500	0
27/01/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.04000	0.04100	0
27/01/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.80000	2.80300	0
27/01/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.03800	0.03900	0
27/01/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.84800	2.85100	0
27/01/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.21200	0.21500	0
27/01/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.71900	2.71200	0
27/01/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.20800	0.21100	0
27/01/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.76500	2.75800	0
27/01/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.20400	0.20600	0
27/01/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	2.81100	2.80300	0
27/01/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.20000	0.20200	0
27/01/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	2.85700	2.84900	0
27/01/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00100	0
27/01/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.24300	3.25100	0
27/01/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.19200	0.19400	0
27/01/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	2.94900	2.94100	0
27/01/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.02900	0.03000	0
27/01/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.18900	3.19200	0
27/01/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.18400	0.18700	0
27/01/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.04100	3.03400	0
27/01/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.18100	0.18300	0
27/01/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.08800	3.08000	0
27/01/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.54300	3.55000	0
27/01/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.17100	0.17300	0
27/01/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.22800	3.22000	0
27/01/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.69300	3.70000	0
27/01/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.16200	0.16400	0
27/01/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.36900	3.36100	0
27/01/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	3.89300	3.90000	0
27/01/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	3.94300	3.95000	0
27/01/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	3.99300	4.00000	0
27/01/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.14500	0.14700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.65200	3.64400	0
27/01/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.09300	4.10000	0
27/01/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.14000	0.14200	0
27/01/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.74700	3.73900	0
27/01/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.19300	4.20000	0
27/01/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.24300	4.25000	0
27/01/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.29300	4.30000	0
27/01/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.34300	4.35000	0
27/01/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.39300	4.40000	0
27/01/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.44300	4.45000	0
27/01/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.01100	0.01100	0
27/01/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.32100	4.32300	0
27/01/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.01000	0.01100	0
27/01/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.37000	4.37300	0
27/01/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.01000	0.01000	0
27/01/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.42000	4.42200	0
27/01/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00900	0.01000	0
27/01/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.46900	4.47200	0
27/01/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00900	0.00900	0
27/01/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.51900	4.52100	0
27/01/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00800	0.00900	0
27/01/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.56800	4.57100	0
27/01/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00800	0.00800	0
27/01/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.61800	4.62000	0
27/01/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	4.84300	4.85000	0
27/01/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00700	0.00700	0
27/01/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.71700	4.71900	0
27/01/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00700	0.00700	0
27/01/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.76700	4.76900	0
27/01/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00600	0.00600	0
27/01/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.81600	4.81800	0
27/01/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.10300	0.10400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.61000	4.60100	0
27/01/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.10100	0.10300	0
27/01/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.65800	4.65000	0
27/01/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.09900	0.10100	0
27/01/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.70600	4.69800	0
27/01/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.09800	0.09900	0
27/01/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.75500	4.74600	0
27/01/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.24300	5.25000	0
27/01/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.09400	0.09600	0
27/01/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	4.85100	4.84300	0
27/01/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00400	0.00400	0
27/01/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.16400	5.16600	0
27/01/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.09100	0.09300	0
27/01/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	4.94800	4.94000	0
27/01/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.09000	0.09100	0
27/01/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	4.99700	4.98800	0
27/01/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.08500	0.08700	0
27/01/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.14200	5.13400	0
27/01/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.08200	0.08300	0
27/01/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.28900	5.28000	0
27/01/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.07400	0.07500	0
27/01/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.58100	5.57200	0
27/01/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.07200	0.07300	0
27/01/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.67900	5.67000	0
27/01/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.29300	6.30000	0
27/01/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.34300	6.35000	0
27/01/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.39300	6.40000	0
27/01/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.44300	6.45000	0
27/01/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.31100	6.31300	0
27/01/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.36100	6.36300	0
27/01/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.41100	6.41300	0
27/01/2010	€ / R On 14-June-10	17.45	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
27/01/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.46100	6.46300	0
27/01/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.51100	6.51300	0
27/01/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.56100	6.56300	0
27/01/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.61100	6.61300	0
27/01/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	6.84300	6.85000	0
27/01/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.71100	6.71300	0
27/01/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.76100	6.76300	0
27/01/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.81100	6.81300	0
27/01/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.05400	0.05500	0
27/01/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.56100	6.55200	0
27/01/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.05300	0.05400	0
27/01/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.61000	6.60100	0
27/01/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.05200	0.05300	0
27/01/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.65900	6.65000	0
27/01/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.05100	0.05200	0
27/01/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.70800	6.69900	0
27/01/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.24300	7.25000	0
27/01/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.04900	0.05000	0
27/01/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	6.80600	6.79700	0
27/01/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.16100	7.16300	0
27/01/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.04800	0.04800	0
27/01/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	6.90500	6.89500	0
27/01/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.04700	0.04800	0
27/01/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	6.95400	6.94500	0
27/01/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.04500	0.04500	0
27/01/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.10200	7.09200	0
27/01/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.04300	0.04300	0
27/01/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.25000	7.24000	0
27/01/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.03900	0.03900	0
27/01/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.54600	7.53600	0
27/01/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.03800	0.03800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.64500	7.63500	0
27/01/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.29300	8.30000	0
27/01/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.34300	8.35000	0
27/01/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.39300	8.40000	0
27/01/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.44300	8.45000	0
27/01/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.31000	8.31200	0
27/01/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.36000	8.36200	0
27/01/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.41000	8.41200	0
27/01/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.46000	8.46200	0
27/01/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.51000	8.51200	0
27/01/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.56000	8.56200	0
27/01/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.61000	8.61200	0
27/01/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	8.84300	8.85000	0
27/01/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.71000	8.71200	0
27/01/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.76000	8.76200	0
27/01/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.81000	8.81200	0
27/01/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.02600	0.02600	0
27/01/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.53300	8.52300	0
27/01/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.02500	0.02600	0
27/01/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.58200	8.57300	0
27/01/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.02500	0.02500	0
27/01/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.63200	8.62200	0
27/01/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.02400	0.02400	0
27/01/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.68100	8.67100	0
27/01/2010	€ / R On 15-March-10	20.05	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
27/01/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.24300	9.25000	0
27/01/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.02300	0.02300	0
27/01/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	8.78000	8.77000	0
27/01/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.16000	9.16200	0
27/01/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.02200	0.02200	0
27/01/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	8.87900	8.86900	0
27/01/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.02100	0.02200	0
27/01/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	8.92800	8.91900	0
27/01/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.02000	0.02000	0
27/01/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.07700	9.06700	0
27/01/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01800	0.01900	0
27/01/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.22500	9.21600	0
27/01/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.01600	0.01600	0
27/01/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.52300	9.51300	0
27/01/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.01500	0.01500	0
27/01/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.62200	9.61200	0
27/01/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.95520	6.93570	60
27/01/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.46900	4.44400	0
27/01/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.41900	4.39400	0
27/01/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.41700	4.39300	0
27/01/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.36700	4.34300	0
27/01/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.31700	4.29300	0
27/01/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.26700	4.24300	0
27/01/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.16900	4.14400	0
27/01/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.16700	4.14300	0
27/01/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.11700	4.09300	0
27/01/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.06700	4.04300	0
27/01/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	4.01700	3.99300	0
27/01/2010	AU\$ / R On 14-June-10	2.90	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
27/01/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.96700	3.94300	0
27/01/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.91700	3.89300	0
27/01/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.86700	3.84300	0
27/01/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.81700	3.79300	0
27/01/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.76700	3.74300	0
27/01/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.71700	3.69300	0
27/01/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.66700	3.64300	0
27/01/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.46900	3.44400	0
27/01/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.41900	3.39400	0
27/01/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.41700	3.39300	0
27/01/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.36700	3.34300	0
27/01/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.31700	3.29300	0
27/01/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.26700	3.24300	0
27/01/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.16900	3.14400	0
27/01/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.16700	3.14300	0
27/01/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.11700	3.09300	0
27/01/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.06700	3.04300	0
27/01/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	3.01700	2.99300	0
27/01/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.96700	2.94300	0
27/01/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.91700	2.89300	0
27/01/2010	AU\$ / R On 14-June-10	4.00	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
27/01/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.86700	2.84300	0
27/01/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.81700	2.79300	0
27/01/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.76700	2.74300	0
27/01/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.71700	2.69300	0
27/01/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.66700	2.64300	0
27/01/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.46900	2.44400	0
27/01/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.41900	2.39400	0
27/01/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.41700	2.39400	0
27/01/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
27/01/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.36700	2.34400	0
27/01/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
27/01/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.31700	2.29400	0
27/01/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
27/01/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.26800	2.24400	0
27/01/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.16900	2.14400	0
27/01/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.16800	2.14400	0
27/01/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.11800	2.09500	0
27/01/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00100	0.00200	0
27/01/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.06800	2.04500	0
27/01/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00100	0.00200	0
27/01/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	2.01900	1.99500	0
27/01/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.96900	1.94500	0
27/01/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.91900	1.89600	0
27/01/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00200	0.00300	0
27/01/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.86900	1.84600	0
27/01/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00200	0.00300	0
27/01/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.81900	1.79600	0
27/01/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00200	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.77000	1.74600	0
27/01/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.72000	1.69700	0
27/01/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00300	0.00400	0
27/01/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.67000	1.64700	0
27/01/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00300	0.00400	0
27/01/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.46900	1.44500	0
27/01/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00000	0.00100	0
27/01/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.41900	1.39500	0
27/01/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00000	0.00100	0
27/01/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.42300	1.39900	0
27/01/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00600	0.00600	0
27/01/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.37300	1.35000	0
27/01/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00600	0.00700	0
27/01/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.32400	1.30100	0
27/01/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00700	0.00800	0
27/01/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.27500	1.25100	0
27/01/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00800	0.00800	0
27/01/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.17000	1.14600	0
27/01/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00100	0.00200	0
27/01/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.17600	1.15300	0
27/01/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00900	0.01000	0
27/01/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.12700	1.10400	0
27/01/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01000	0.01100	0
27/01/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.07800	1.05500	0
27/01/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.01100	0.01200	0
27/01/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	1.03000	1.00600	0
27/01/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.01300	0.01300	0
27/01/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.98300	0.96000	0
27/01/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.01600	0.01700	0
27/01/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.93700	0.91400	0
27/01/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.02000	0.02100	0
27/01/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.89200	0.86900	0
27/01/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.02500	0.02600	0
27/01/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.84700	0.82500	0
27/01/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.03000	0.03200	0
27/01/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.80300	0.78200	0
27/01/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.03600	0.03900	0
27/01/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.76100	0.73900	0
27/01/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.04400	0.04600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.71900	0.69800	0
27/01/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.05200	0.05500	0
27/01/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.59000	0.56800	0
27/01/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.02100	0.02400	0
27/01/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.54400	0.52300	0
27/01/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.02500	0.02900	0
27/01/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.50000	0.48000	0
27/01/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.03100	0.03600	0
27/01/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.45700	0.43800	0
27/01/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.03800	0.04400	0
27/01/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.52800	0.51100	0
27/01/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.11100	0.11800	0
27/01/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.49400	0.47700	0
27/01/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.12700	0.13400	0
27/01/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.46100	0.44600	0
27/01/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.14400	0.15300	0
27/01/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.42900	0.41500	0
27/01/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.16200	0.17200	0
27/01/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.39900	0.38600	0
27/01/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.18200	0.19300	0
27/01/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.37100	0.35900	0
27/01/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.20400	0.21600	0
27/01/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.34300	0.33200	0
27/01/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.22600	0.23900	0
27/01/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.31800	0.30800	0
27/01/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.25100	0.26500	0
27/01/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.29400	0.28500	0
27/01/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.27700	0.29200	0
27/01/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.39800	0.39000	0
27/01/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.35000	0.36100	0
27/01/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.27400	0.26500	0
27/01/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.30700	0.32200	0
27/01/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.25500	0.24700	0
27/01/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.33800	0.35400	0
27/01/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.23700	0.23000	0
27/01/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.37000	0.38700	0
27/01/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.22100	0.21500	0
27/01/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.40400	0.42200	0
27/01/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.20600	0.20000	0
27/01/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.43900	0.45700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.19200	0.18700	0
27/01/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.47500	0.49400	0
27/01/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.17900	0.17400	0
27/01/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.51200	0.53100	0
27/01/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.53300	1.55800	0
27/01/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.58300	1.60800	0
27/01/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.04000	0.03900	0
27/01/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.62300	1.64600	0
27/01/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.03800	0.03800	0
27/01/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.67100	1.69500	0
27/01/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.03700	0.03600	0
27/01/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.72000	1.74300	0
27/01/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.03500	0.03400	0
27/01/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.76800	1.79100	0
27/01/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.83200	1.85700	0
27/01/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.03200	0.03100	0
27/01/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.86500	1.88800	0
27/01/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.03100	0.03000	0
27/01/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.91400	1.93700	0
27/01/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.02900	0.02900	0
27/01/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.96200	1.98600	0
27/01/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.02800	0.02800	0
27/01/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.01100	2.03500	0
27/01/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.02600	0.02600	0
27/01/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.05900	2.08300	0
27/01/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.02400	0.02400	0
27/01/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.10700	2.13100	0
27/01/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.02300	0.02200	0
27/01/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.15600	2.17900	0
27/01/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.02100	0.02100	0
27/01/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.20400	2.22800	0
27/01/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.02000	0.01900	0
27/01/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.25300	2.27600	0
27/01/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.01800	0.01800	0
27/01/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.30100	2.32500	0
27/01/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01700	0.01700	0
27/01/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.35000	2.37400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.53100	3.55600	0
27/01/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.58100	3.60600	0
27/01/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.58600	3.61000	0
27/01/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00300	0.00300	0
27/01/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.63600	3.66000	0
27/01/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.68500	3.70900	0
27/01/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.73500	3.75900	0
27/01/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.83100	3.85600	0
27/01/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.83500	3.85900	0
27/01/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.88500	3.90900	0
27/01/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.93500	3.95900	0
27/01/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	3.98500	4.00900	0
27/01/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00200	0.00200	0
27/01/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.03500	4.05900	0
27/01/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.08400	4.10800	0
27/01/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.13400	4.15800	0
27/01/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.18400	4.20800	0
27/01/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.23400	4.25800	0
27/01/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.28400	4.30800	0
27/01/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
27/01/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.33400	4.35800	0
27/01/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.53100	5.55600	0
27/01/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.58100	5.60600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.58300	5.60700	0
27/01/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.63300	5.65700	0
27/01/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.68300	5.70700	0
27/01/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.73300	5.75700	0
27/01/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.83100	5.85600	0
27/01/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.83300	5.85700	0
27/01/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.88300	5.90700	0
27/01/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.93300	5.95700	0
27/01/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	5.98300	6.00700	0
27/01/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.03300	6.05700	0
27/01/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.08300	6.10700	0
27/01/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.13300	6.15700	0
27/01/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.18300	6.20700	0
27/01/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.23300	6.25700	0
27/01/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.28300	6.30700	0
27/01/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.33300	6.35700	0
27/01/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.53100	7.55600	0
27/01/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.58100	7.60600	0
27/01/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.58300	7.60700	0
27/01/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.63300	7.65700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.68300	7.70700	0
27/01/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.73300	7.75700	0
27/01/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.83100	7.85600	0
27/01/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.83300	7.85700	0
27/01/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.88300	7.90700	0
27/01/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.93300	7.95700	0
27/01/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	7.98300	8.00700	0
27/01/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.03300	8.05700	0
27/01/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.08300	8.10700	0
27/01/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.13300	8.15700	0
27/01/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.18300	8.20700	0
27/01/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.23300	8.25700	0
27/01/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.28300	8.30700	0
27/01/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
27/01/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.33300	8.35700	0
28/01/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.03170	8.08800	493
28/01/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.98200	5.03800	0
28/01/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.23900	4.29100	0
28/01/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.18900	4.24100	0
28/01/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.27100	4.32400	0
28/01/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.08900	4.14100	0
28/01/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.17100	4.22400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.12100	4.17400	0
28/01/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.20200	4.25600	0
28/01/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00100	0.00000	0
28/01/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.15200	4.20600	0
28/01/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
28/01/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.10200	4.15600	0
28/01/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
28/01/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.18200	4.23900	0
28/01/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
28/01/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.13300	4.18900	0
28/01/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.08300	4.13900	0
28/01/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.03300	4.08900	0
28/01/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.98300	4.03900	0
28/01/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.93300	3.98900	0
28/01/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.88300	3.94000	0
28/01/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00200	0
28/01/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.83400	3.89000	0
28/01/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.78400	3.84000	0
28/01/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.73400	3.79000	0
28/01/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.68400	3.74000	0
28/01/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.63400	3.69000	0
28/01/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.58400	3.64100	0
28/01/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00200	0.00300	0
28/01/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.53500	3.59100	0
28/01/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.22100	3.27400	0
28/01/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.17100	3.22400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.12100	3.17400	0
28/01/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.20300	3.25800	0
28/01/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.15300	3.20800	0
28/01/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.10300	3.15800	0
28/01/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.18700	3.24300	0
28/01/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00500	0.00500	0
28/01/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.13700	3.19300	0
28/01/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00500	0.00500	0
28/01/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.08800	3.14300	0
28/01/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00600	0.00500	0
28/01/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.03800	3.09400	0
28/01/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00600	0.00600	0
28/01/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.98800	3.04400	0
28/01/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00600	0.00600	0
28/01/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.93900	2.99500	0
28/01/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00700	0.00700	0
28/01/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.88900	2.94500	0
28/01/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00700	0.00700	0
28/01/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.83900	2.89500	0
28/01/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00700	0.00700	0
28/01/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.79000	2.84600	0
28/01/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00800	0.00800	0
28/01/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.74000	2.79600	0
28/01/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00800	0.00800	0
28/01/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.69100	2.74700	0
28/01/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00900	0.00900	0
28/01/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.64100	2.69700	0
28/01/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00900	0.00900	0
28/01/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.59200	2.64800	0
28/01/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.01000	0.01000	0
28/01/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.54200	2.59800	0
28/01/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.01000	0.01000	0
28/01/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.22300	2.27600	0
28/01/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.17300	2.22700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00200	0.00300	0
28/01/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.12400	2.17700	0
28/01/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.20900	2.26300	0
28/01/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00800	0.00700	0
28/01/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.15900	2.21400	0
28/01/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00800	0.00800	0
28/01/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.11000	2.16400	0
28/01/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00900	0.00800	0
28/01/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.19600	2.25300	0
28/01/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01400	0.01500	0
28/01/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.14700	2.20400	0
28/01/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01500	0.01600	0
28/01/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.09800	2.15500	0
28/01/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01600	0.01700	0
28/01/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.04900	2.10600	0
28/01/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01700	0.01800	0
28/01/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.00100	2.05700	0
28/01/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01900	0.01900	0
28/01/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.95300	2.00800	0
28/01/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.02100	0.02000	0
28/01/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.90600	1.96000	0
28/01/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02400	0.02200	0
28/01/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.85900	1.91300	0
28/01/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02700	0.02500	0
28/01/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.81200	1.86600	0
28/01/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.03000	0.02800	0
28/01/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.76500	1.81900	0
28/01/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.03300	0.03100	0
28/01/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.71900	1.77300	0
28/01/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.03700	0.03500	0
28/01/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.67300	1.72600	0
28/01/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.04100	0.03800	0
28/01/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.62800	1.68100	0
28/01/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.04600	0.04300	0
28/01/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.58200	1.63500	0
28/01/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.05000	0.04700	0
28/01/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.24000	1.29200	0
28/01/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.01900	0.01800	0
28/01/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.19200	1.24400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.02100	0.02000	0
28/01/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.14400	1.19700	0
28/01/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.02300	0.02300	0
28/01/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.25500	1.30700	0
28/01/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.05400	0.05100	0
28/01/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.21100	1.26200	0
28/01/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.06000	0.05600	0
28/01/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.16600	1.21800	0
28/01/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.06500	0.06200	0
28/01/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.27900	1.32900	0
28/01/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.09700	0.09100	0
28/01/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.23700	1.28800	0
28/01/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.10500	0.10000	0
28/01/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.19600	1.24700	0
28/01/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.11400	0.10900	0
28/01/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.15600	1.20600	0
28/01/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.12400	0.11800	0
28/01/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.11900	1.16600	0
28/01/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.13700	0.12800	0
28/01/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.08300	1.12700	0
28/01/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.15100	0.13900	0
28/01/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.04700	1.09000	0
28/01/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.16500	0.15200	0
28/01/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	1.01200	1.05500	0
28/01/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.18000	0.16700	0
28/01/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.97800	1.02000	0
28/01/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.19600	0.18200	0
28/01/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.94500	0.98700	0
28/01/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.21300	0.19900	0
28/01/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.91300	0.95400	0
28/01/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.23100	0.21600	0
28/01/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.88200	0.92200	0
28/01/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.25000	0.23400	0
28/01/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.85100	0.89100	0
28/01/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.26900	0.25300	0
28/01/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.82200	0.86000	0
28/01/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.29000	0.27200	0
28/01/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.45400	0.49100	0
28/01/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.23300	0.21700	0
28/01/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.42700	0.46300	390

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.25600	0.23900	130
28/01/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.40000	0.43500	100
28/01/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.27900	0.26100	0
28/01/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.55300	0.58800	0
28/01/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.35200	0.33200	0
28/01/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.52800	0.56200	0
28/01/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.37700	0.35600	0
28/01/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.50500	0.53700	0
28/01/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.40400	0.38100	0
28/01/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.63800	0.67200	0
28/01/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.45600	0.43400	0
28/01/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.61500	0.64800	0
28/01/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.48300	0.46000	0
28/01/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.59300	0.62600	0
28/01/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.51100	0.48800	0
28/01/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.57100	0.60400	0
28/01/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.53900	0.51600	0
28/01/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.55200	0.58200	0
28/01/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.57000	0.54400	0
28/01/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.53400	0.56200	0
28/01/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.60200	0.57400	0
28/01/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.51600	0.54300	4,400
28/01/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.63400	0.60500	0
28/01/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.49800	0.52500	0
28/01/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.66600	0.63700	0
28/01/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.48200	0.50800	0
28/01/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.70000	0.67000	0
28/01/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.46600	0.49100	0
28/01/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.73400	0.70300	0
28/01/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.45100	0.47500	0
28/01/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.76900	0.73700	0
28/01/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.43600	0.45900	0
28/01/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.80400	0.77100	0
28/01/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.42200	0.44500	0
28/01/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.84000	0.80700	0
28/01/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.40800	0.43000	0
28/01/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.87600	0.84200	0
28/01/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.39500	0.41600	0
28/01/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.91300	0.87800	0
28/01/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.38200	0.40300	117

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.95000	0.91500	0
28/01/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.12600	0.14000	0
28/01/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.00500	0.96600	0
28/01/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.23900	0.25500	3,000
28/01/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.03800	0.99900	0
28/01/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.11400	0.12600	0
28/01/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.09300	1.05200	0
28/01/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.10800	0.12000	0
28/01/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.13700	1.09600	0
28/01/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.10300	0.11400	0
28/01/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.18200	1.14000	0
28/01/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.09800	0.10800	0
28/01/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.22700	1.18400	0
28/01/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.09300	0.10300	0
28/01/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.27200	1.22900	0
28/01/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.19100	0.00000	0
28/01/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.29000	0.00000	0
28/01/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.28900	0.30500	0
28/01/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.30700	1.26700	0
28/01/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.28100	0.29600	330
28/01/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.34900	1.30800	0
28/01/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.17100	0.18300	0
28/01/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.42000	1.37700	0
28/01/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.26500	0.00000	0
28/01/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.43300	0.00000	0
28/01/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.07000	0.07800	0
28/01/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.54900	1.50400	0
28/01/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.15500	0.16500	0
28/01/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.55400	1.50900	0
28/01/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.06400	0.07100	0
28/01/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.64300	1.59700	0
28/01/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.06100	0.06800	26,596
28/01/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.69000	1.64400	0
28/01/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.05900	0.06500	0
28/01/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.73800	1.69100	0
28/01/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.22400	0.23600	0
28/01/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.69200	1.64800	0
28/01/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.05400	0.06000	0
28/01/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	1.83300	1.78600	0
28/01/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.05200	0.05800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.88100	1.83400	0
28/01/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.05000	0.05500	0
28/01/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.92900	1.88100	0
28/01/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.12000	0.12800	0
28/01/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.91900	1.87200	0
28/01/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.11600	0.12400	0
28/01/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.96500	1.91800	0
28/01/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.11300	0.12100	0
28/01/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.01200	1.96500	0
28/01/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.18700	0.19700	0
28/01/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.00500	1.95900	0
28/01/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.18300	0.19200	0
28/01/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.05100	2.00400	0
28/01/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.17800	0.18800	0
28/01/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.09600	2.05000	0
28/01/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.17400	0.18300	300
28/01/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.14200	2.09500	0
28/01/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.17000	0.17900	0
28/01/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.18800	2.14100	0
28/01/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.16500	0.17500	0
28/01/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.23300	2.18700	0
28/01/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.16100	0.17000	0
28/01/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.27900	2.23200	0
28/01/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.15700	0.16600	0
28/01/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.32500	2.27800	0
28/01/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.15300	0.16200	0
28/01/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.37100	2.32400	0
28/01/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.14900	0.15800	0
28/01/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.41700	2.37000	0
28/01/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.14500	0.15400	0
28/01/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.46300	2.41600	0
28/01/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.14200	0.15000	0
28/01/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.51000	2.46200	0
28/01/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.13800	0.14600	0
28/01/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.55600	2.50800	0
28/01/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.13500	0.14300	0
28/01/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.60300	2.55500	0
28/01/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.02000	0.02400	0
28/01/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.79900	2.75000	0
28/01/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.02000	0.02200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.84900	2.79800	0
28/01/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.01900	0.02100	0
28/01/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.89800	2.84700	0
28/01/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.01800	0.02000	0
28/01/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.94700	2.89600	0
28/01/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.01700	0.02000	0
28/01/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.99600	2.94600	0
28/01/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01600	0.01900	0
28/01/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.04500	2.99500	0
28/01/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.21100	3.15900	0
28/01/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.26100	3.20900	0
28/01/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.31100	3.25900	0
28/01/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.01300	0.01600	0
28/01/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.24200	3.19200	0
28/01/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.10500	0.11100	0
28/01/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.12300	3.07300	0
28/01/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.01200	0.01400	0
28/01/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.34100	3.29000	0
28/01/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.01200	0.01400	0
28/01/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.39100	3.34000	0
28/01/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.01100	0.01300	0
28/01/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.44000	3.38900	0
28/01/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.01100	0.01300	0
28/01/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.49000	3.43900	0
28/01/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.01000	0.01200	0
28/01/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.53900	3.48800	0
28/01/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.01000	0.01200	0
28/01/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.58900	3.53800	0
28/01/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.01000	0.01100	0
28/01/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.63900	3.58700	0
28/01/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.80100	3.74900	0
28/01/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00900	0.01100	0
28/01/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.68800	3.63700	0
28/01/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00900	0.01000	0
28/01/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.73800	3.68600	0
28/01/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00800	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.78700	3.73600	0
28/01/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00800	0.01000	0
28/01/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.83700	3.78600	0
28/01/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00800	0.00900	0
28/01/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.88700	3.83500	0
28/01/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.03900	0.04100	0
28/01/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.83800	3.78500	0
28/01/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.03800	0.04100	0
28/01/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.88700	3.83500	0
28/01/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.03700	0.04000	0
28/01/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.93600	3.88400	0
28/01/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.07700	0.08100	0
28/01/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.89500	3.84300	0
28/01/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.07500	0.07900	0
28/01/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.94300	3.89100	0
28/01/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07400	0.07800	0
28/01/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.99200	3.94000	0
28/01/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07300	0.07600	0
28/01/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.04100	3.98800	0
28/01/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07100	0.07500	0
28/01/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.08900	4.03700	0
28/01/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07000	0.07400	0
28/01/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.13800	4.08600	0
28/01/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.06800	0.07200	0
28/01/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.18600	4.13400	0
28/01/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.06700	0.07100	0
28/01/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.23500	4.18300	0
28/01/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06500	0.06900	0
28/01/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.28300	4.23100	0
28/01/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.06400	0.06800	0
28/01/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.33200	4.28000	0
28/01/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.06300	0.06600	0
28/01/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.38100	4.32800	0
28/01/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06100	0.06500	0
28/01/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.42900	4.37700	0
28/01/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.06000	0.06400	0
28/01/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.47800	4.42600	0
28/01/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.05900	0.06200	0
28/01/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.52700	4.47400	0
28/01/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.78200	4.72900	0
28/01/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00200	0.00300	0
28/01/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.83100	4.77900	0
28/01/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00200	0.00300	0
28/01/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.88100	4.82900	0
28/01/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00200	0.00300	0
28/01/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.93100	4.87900	0
28/01/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.98100	4.92800	0
28/01/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.03100	4.97800	0
28/01/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.21100	5.15900	0
28/01/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.26100	5.20900	0
28/01/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.31100	5.25900	0
28/01/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00100	0.00200	0
28/01/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.23000	5.17800	0
28/01/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.04800	0.05000	0
28/01/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.06600	5.01200	0
28/01/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.33000	5.27700	0
28/01/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.38000	5.32700	0
28/01/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.43000	5.37700	0
28/01/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.61100	5.55900	0
28/01/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.53000	5.47700	0
28/01/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.58000	5.52700	0
28/01/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.63000	5.57700	0
28/01/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.68000	5.62700	0
28/01/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.73000	5.67700	0
28/01/2010	\$ / R On 15-March-10	13.55	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
28/01/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.91100	5.85900	0
28/01/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.83000	5.77700	0
28/01/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.88000	5.82700	0
28/01/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01300	0.01400	0
28/01/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.81200	5.75800	0
28/01/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.01200	0.01400	0
28/01/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.86100	5.80800	0
28/01/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.01200	0.01300	0
28/01/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.91100	5.85700	0
28/01/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03600	0.03800	0
28/01/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.85400	5.80000	0
28/01/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03600	0.03800	0
28/01/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.90400	5.85000	0
28/01/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03500	0.03700	0
28/01/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.95300	5.89900	0
28/01/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03500	0.03700	0
28/01/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.00300	5.94900	0
28/01/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03400	0.03600	0
28/01/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.05200	5.99800	0
28/01/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03300	0.03500	0
28/01/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.10100	6.04700	0
28/01/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.03300	0.03500	0
28/01/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.15100	6.09700	0
28/01/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03200	0.03400	0
28/01/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.20000	6.14600	0
28/01/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03100	0.03300	0
28/01/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.24900	6.19500	0
28/01/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.03100	0.03300	0
28/01/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.29900	6.24500	0
28/01/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.03000	0.03200	0
28/01/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.34800	6.29400	0
28/01/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02900	0.03100	0
28/01/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.39700	6.34300	0
28/01/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.02900	0.03100	0
28/01/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.44700	6.39300	0
28/01/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.02800	0.03000	0
28/01/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.49600	6.44200	0
28/01/2010	\$ / R On 14-June-10	14.55	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
28/01/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.77900	6.72600	0
28/01/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.82900	6.77600	0
28/01/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	7.01100	6.95900	0
28/01/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.92900	6.87600	0
28/01/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.97900	6.92600	0
28/01/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.02900	6.97600	0
28/01/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02300	0.02400	0
28/01/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.04100	6.98600	0
28/01/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.76100	7.70900	0
28/01/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.81100	7.75900	0
28/01/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.72900	7.67600	0
28/01/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.91100	7.85900	0
28/01/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.82900	7.77600	0
28/01/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.87900	7.82600	0
28/01/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00100	0.00200	0
28/01/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.80000	7.74600	0
28/01/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00200	0
28/01/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.85000	7.79600	0
28/01/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.90000	7.84500	0
28/01/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01700	0.01800	0
28/01/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.83500	7.78000	0
28/01/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01700	0.01800	0
28/01/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.88500	7.83000	0
28/01/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01700	0.01800	0
28/01/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.93500	7.88000	0
28/01/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01600	0.01700	0
28/01/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.98400	7.92900	0
28/01/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01600	0.01700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.03400	7.97900	0
28/01/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01500	0.01700	0
28/01/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.08300	8.02900	0
28/01/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01500	0.01600	0
28/01/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.13300	8.07800	0
28/01/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01500	0.01600	0
28/01/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.18300	8.12800	0
28/01/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01400	0.01600	0
28/01/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.23200	8.17800	0
28/01/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01400	0.01500	0
28/01/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.28200	8.22700	0
28/01/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01300	0.01500	0
28/01/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.33100	8.27700	0
28/01/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01300	0.01400	0
28/01/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.38100	8.32600	0
28/01/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01300	0.01400	0
28/01/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.43100	8.37600	0
28/01/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01200	0.01400	0
28/01/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.48000	8.42600	0
28/01/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.77900	8.72600	0
28/01/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.82900	8.77600	0
28/01/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	9.01100	8.95900	0
28/01/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.92900	8.87600	0
28/01/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.97900	8.92600	0
28/01/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.02900	8.97600	0
28/01/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.72900	9.67600	0
28/01/2010	£ / R On 13-September-10			Foreign Exchange Future	12.80330	12.86230	1,236
28/01/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.54600	4.60200	0
28/01/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00100	0
28/01/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.70100	4.75800	0
28/01/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.44600	4.50200	0
28/01/2010	£ / R On 15-March-10	7.95	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
28/01/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.39600	4.45200	0
28/01/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00100	0
28/01/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.55200	4.60900	0
28/01/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.45200	4.50900	0
28/01/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.40200	4.45900	0
28/01/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	4.35200	4.40900	0
28/01/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	4.25200	4.30900	0
28/01/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	4.20200	4.25900	0
28/01/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.94600	4.00200	0
28/01/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00100	0
28/01/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.89600	3.95200	0
28/01/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00100	0
28/01/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	4.05300	4.11000	0
28/01/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	4.00300	4.06000	0
28/01/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.95300	4.01000	0
28/01/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.90300	3.96100	0
28/01/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00200	0.00300	0
28/01/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.85400	3.91100	0
28/01/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.80400	3.86100	0
28/01/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.75400	3.81100	0
28/01/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.70400	3.76100	0
28/01/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.65400	3.71100	0
28/01/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.60500	3.66200	0
28/01/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00400	0.00400	0
28/01/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.55500	3.61200	0
28/01/2010	£ / R On 14-June-10	9.05	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
28/01/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.50500	3.56200	0
28/01/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00400	0.00400	0
28/01/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.45500	3.51200	0
28/01/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00400	0.00400	0
28/01/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.40600	3.46300	0
28/01/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00500	0.00500	0
28/01/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	3.35600	3.41300	0
28/01/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00500	0.00500	0
28/01/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	3.30600	3.36300	0
28/01/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00500	0.00500	0
28/01/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	3.25700	3.31400	0
28/01/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00600	0.00600	0
28/01/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	3.20700	3.26400	0
28/01/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00600	0.00600	0
28/01/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	3.15700	3.21400	0
28/01/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00600	0.00600	0
28/01/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	3.10800	3.16500	0
28/01/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00700	0.00700	0
28/01/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	3.05800	3.11500	0
28/01/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00700	0.00700	0
28/01/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	3.00900	3.06600	0
28/01/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00800	0.00800	0
28/01/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.95900	3.01600	0
28/01/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00800	0.00800	0
28/01/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.90900	2.96600	0
28/01/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00800	0.00800	0
28/01/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.86000	2.91700	0
28/01/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00900	0.00900	0
28/01/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.81000	2.86700	0
28/01/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00900	0.00900	0
28/01/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.76000	2.81800	0
28/01/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00900	0.01000	0
28/01/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.71100	2.76800	0
28/01/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01000	0.01000	0
28/01/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.66100	2.71900	0
28/01/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01000	0.01100	0
28/01/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.61200	2.66900	0
28/01/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01100	0.01100	0
28/01/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.56200	2.62000	0
28/01/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01100	0.01200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.51300	2.57000	0
28/01/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01200	0.01200	0
28/01/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.46400	2.52100	0
28/01/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01300	0.01300	0
28/01/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.41400	2.47200	0
28/01/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01300	0.01400	0
28/01/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	2.36500	2.42200	0
28/01/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01400	0.01400	0
28/01/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	2.31600	2.37300	0
28/01/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01500	0.01500	0
28/01/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	2.26600	2.32400	0
28/01/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01500	0.01600	0
28/01/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	2.21700	2.27400	0
28/01/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01600	0.01600	0
28/01/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	2.16800	2.22500	0
28/01/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.01700	0.01700	0
28/01/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	2.11900	2.17600	0
28/01/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.01800	0.01800	0
28/01/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	2.07000	2.12700	0
28/01/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.01900	0.01900	0
28/01/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	2.02100	2.07800	0
28/01/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02000	0.02000	0
28/01/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.97300	2.02900	0
28/01/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.02200	0.02100	0
28/01/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.92500	1.98100	0
28/01/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.02400	0.02300	0
28/01/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.87700	1.93300	0
28/01/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.02600	0.02500	0
28/01/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.83000	1.88600	0
28/01/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.02900	0.02800	0
28/01/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.78200	1.83800	0
28/01/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.03100	0.03000	0
28/01/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.73500	1.79100	0
28/01/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.03400	0.03300	0
28/01/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.68900	1.74400	0
28/01/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.03800	0.03600	0
28/01/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.64200	1.69700	0
28/01/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.04100	0.03900	0
28/01/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.59600	1.65100	0
28/01/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.04500	0.04300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.55000	1.60500	0
28/01/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.04900	0.04700	0
28/01/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.50400	1.55900	0
28/01/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.05300	0.05100	0
28/01/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.45900	1.51300	0
28/01/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.05800	0.05500	0
28/01/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.41400	1.46800	0
28/01/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.06300	0.06000	0
28/01/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.37000	1.42300	0
28/01/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.06900	0.06500	0
28/01/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.32500	1.37900	0
28/01/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.07400	0.07100	0
28/01/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	1.28200	1.33400	0
28/01/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.08100	0.07600	0
28/01/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	1.23800	1.29100	0
28/01/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.08700	0.08300	0
28/01/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	1.19600	1.24700	0
28/01/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.09500	0.08900	0
28/01/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	1.15300	1.20400	0
28/01/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.10200	0.09600	0
28/01/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	1.11100	1.16200	0
28/01/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.11000	0.10400	0
28/01/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	1.07300	1.12000	0
28/01/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.12200	0.11200	0
28/01/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	1.03500	1.08100	0
28/01/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.13400	0.12300	0
28/01/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.99800	1.04400	0
28/01/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.14700	0.13600	0
28/01/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.96200	1.00600	0
28/01/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.16100	0.14800	0
28/01/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.92600	0.97000	0
28/01/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.17500	0.16200	0
28/01/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.89200	0.93500	0
28/01/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.19100	0.17700	0
28/01/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.85800	0.90000	0
28/01/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.20700	0.19200	0
28/01/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.82500	0.86600	0
28/01/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.22400	0.20800	0
28/01/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.79300	0.83300	28
28/01/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.24200	0.22500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.76200	0.80100	0
28/01/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.26100	0.24300	0
28/01/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.73200	0.77000	0
28/01/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.28100	0.26200	0
28/01/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.70300	0.73900	0
28/01/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.30200	0.28100	0
28/01/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.67400	0.71000	0
28/01/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.32300	0.30200	0
28/01/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.64700	0.68100	0
28/01/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.34600	0.32300	0
28/01/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.62000	0.65300	0
28/01/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.36900	0.34500	0
28/01/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.59400	0.62600	0
28/01/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.39300	0.36800	0
28/01/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.56900	0.60000	8,032
28/01/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.41800	0.39200	0
28/01/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.54500	0.57500	0
28/01/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.44400	0.41700	0
28/01/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.52200	0.55000	0
28/01/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.47100	0.44200	0
28/01/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.49900	0.52700	0
28/01/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.49800	0.46900	0
28/01/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.48000	0.50400	0
28/01/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.52900	0.49600	0
28/01/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.74600	0.78100	0
28/01/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.62300	0.59900	0
28/01/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.46100	0.48400	0
28/01/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.56000	0.52600	0
28/01/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.72100	0.75500	0
28/01/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.64800	0.62300	0
28/01/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.44400	0.46600	0
28/01/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.59300	0.55800	0
28/01/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.69700	0.73000	0
28/01/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.67400	0.64800	0
28/01/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.42700	0.44800	0
28/01/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.62600	0.59000	0
28/01/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.41000	0.43100	0
28/01/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.65900	0.62300	0
28/01/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.39500	0.41400	0
28/01/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.69400	0.65600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.38000	0.39800	0
28/01/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.72900	0.69000	0
28/01/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.36500	0.38300	0
28/01/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.76400	0.72500	0
28/01/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.35100	0.36900	0
28/01/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	0.80000	0.76100	0
28/01/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.33800	0.35500	0
28/01/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	0.83700	0.79700	0
28/01/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.32600	0.34200	0
28/01/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	0.87500	0.83400	0
28/01/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.31400	0.32900	0
28/01/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	0.91300	0.87100	0
28/01/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.30200	0.31700	0
28/01/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	0.95100	0.90900	0
28/01/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.29100	0.30500	0
28/01/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	0.99000	0.94700	0
28/01/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.28000	0.29400	0
28/01/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.02900	0.98600	0
28/01/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.27000	0.28300	11,194
28/01/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.06900	1.02500	0
28/01/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.26100	0.27300	0
28/01/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.11000	1.06500	0
28/01/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.25100	0.26300	0
28/01/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.15000	1.10500	0
28/01/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.24300	0.25400	0
28/01/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.19200	1.14600	0
28/01/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.23400	0.24500	0
28/01/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.23300	1.18700	0
28/01/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.22600	0.23700	0
28/01/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.27500	1.22900	0
28/01/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.21800	0.22800	0
28/01/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.31700	1.27000	0
28/01/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.21100	0.22100	0
28/01/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.36000	1.31300	0
28/01/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.20400	0.21300	0
28/01/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.40300	1.35500	0
28/01/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.19700	0.20600	0
28/01/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.44600	1.39800	0
28/01/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.19000	0.19900	0
28/01/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.48900	1.44100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.18400	0.19200	0
28/01/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.53300	1.48400	0
28/01/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.17800	0.18600	0
28/01/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.57700	1.52800	0
28/01/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.17200	0.18000	0
28/01/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.62100	1.57200	0
28/01/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.16700	0.17400	0
28/01/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.66600	1.61600	0
28/01/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.16200	0.16900	0
28/01/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	1.71100	1.66100	0
28/01/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.15700	0.16300	0
28/01/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	1.75600	1.70500	0
28/01/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.15200	0.15800	0
28/01/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	1.80100	1.75000	0
28/01/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.14700	0.15300	0
28/01/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	1.84600	1.79500	0
28/01/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.14300	0.14900	0
28/01/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	1.89200	1.84100	0
28/01/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.13800	0.14400	8,032
28/01/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	1.93700	1.88600	0
28/01/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.01200	0.01600	0
28/01/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.06600	2.01500	0
28/01/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.13000	0.13600	0
28/01/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.02900	1.97800	0
28/01/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.12700	0.13200	0
28/01/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.07600	2.02400	0
28/01/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.12300	0.12800	0
28/01/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.12200	2.07000	0
28/01/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.11900	0.12400	0
28/01/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.16800	2.11600	0
28/01/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.11500	0.12000	0
28/01/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.21400	2.16200	0
28/01/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.11100	0.11600	0
28/01/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.26000	2.20800	0
28/01/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.10700	0.11200	0
28/01/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.30600	2.25400	0
28/01/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.10300	0.10800	0
28/01/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.35200	2.30000	0
28/01/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.10000	0.10500	0
28/01/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.39900	2.34700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.09700	0.10100	0
28/01/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.44600	2.39300	0
28/01/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.09300	0.09800	0
28/01/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.49200	2.44000	0
28/01/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.09000	0.09500	0
28/01/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.53900	2.48700	0
28/01/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.08700	0.09200	0
28/01/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.58600	2.53400	0
28/01/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.08500	0.08900	0
28/01/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.63400	2.58100	0
28/01/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.08200	0.08600	0
28/01/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	2.68100	2.62800	0
28/01/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.07900	0.08300	0
28/01/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	2.72800	2.67500	0
28/01/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.07700	0.08000	0
28/01/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	2.77600	2.72200	0
28/01/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.07400	0.07800	0
28/01/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	2.82300	2.77000	0
28/01/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.07200	0.07600	0
28/01/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	2.87100	2.81800	0
28/01/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.07000	0.07300	0
28/01/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	2.91900	2.86500	0
28/01/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.06800	0.07100	0
28/01/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	2.96700	2.91300	0
28/01/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.06500	0.06900	0
28/01/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.01400	2.96100	0
28/01/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.06300	0.06700	0
28/01/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.06200	3.00900	0
28/01/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.06200	0.06500	0
28/01/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.11100	3.05700	0
28/01/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.06000	0.06300	0
28/01/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.15900	3.10500	0
28/01/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.05800	0.06100	0
28/01/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.20700	3.15300	0
28/01/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.05600	0.05900	0
28/01/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.25500	3.20100	0
28/01/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.05500	0.05700	0
28/01/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.30400	3.24900	0
28/01/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.05300	0.05600	0
28/01/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.35200	3.29800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.05100	0.05400	0
28/01/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.40000	3.34600	0
28/01/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.05000	0.05300	0
28/01/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.44900	3.39500	0
28/01/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.04800	0.05100	0
28/01/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.49700	3.44300	0
28/01/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.04700	0.05000	0
28/01/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.54600	3.49200	0
28/01/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.04600	0.04800	0
28/01/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.59500	3.54000	0
28/01/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.04500	0.04700	0
28/01/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.64400	3.58900	0
28/01/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.04300	0.04600	0
28/01/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	3.69200	3.63800	0
28/01/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.04200	0.04400	0
28/01/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	3.74100	3.68600	0
28/01/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.04100	0.04300	0
28/01/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	3.79000	3.73500	0
28/01/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.04000	0.04200	0
28/01/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	3.83900	3.78400	0
28/01/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.03900	0.04100	0
28/01/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	3.88800	3.83300	0
28/01/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.03800	0.04000	0
28/01/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	3.93700	3.88200	0
28/01/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.03700	0.03900	0
28/01/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	3.98600	3.93100	0
28/01/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.03600	0.03800	0
28/01/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.03500	3.98000	0
28/01/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.03400	0.03700	0
28/01/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.08300	4.02900	0
28/01/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.03300	0.03500	0
28/01/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.13200	4.07700	0
28/01/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.03100	0.03400	0
28/01/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.18000	4.12600	0
28/01/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.03000	0.03200	0
28/01/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.22900	4.17400	0
28/01/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.02800	0.03000	0
28/01/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.27700	4.22200	0
28/01/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.02700	0.02900	0
28/01/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.32600	4.27100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.02600	0.02800	0
28/01/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.37500	4.32000	0
28/01/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.02400	0.02600	0
28/01/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.42300	4.36800	0
28/01/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.02300	0.02500	0
28/01/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.47200	4.41700	0
28/01/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.02200	0.02400	0
28/01/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.52100	4.46600	0
28/01/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.02100	0.02300	0
28/01/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.57000	4.51500	0
28/01/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.02000	0.02200	0
28/01/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.61900	4.56400	0
28/01/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.01900	0.02100	0
28/01/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	4.66800	4.61300	0
28/01/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.01800	0.02000	0
28/01/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	4.71700	4.66200	0
28/01/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.01700	0.01900	0
28/01/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	4.76600	4.71100	0
28/01/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.01600	0.01800	0
28/01/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	4.81500	4.76000	0
28/01/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.01600	0.01700	0
28/01/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	4.86500	4.80900	0
28/01/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.01500	0.01600	11,194
28/01/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	4.91400	4.85800	0
28/01/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.01400	0.01500	0
28/01/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	4.96300	4.90700	0
28/01/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.01300	0.01400	0
28/01/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.01200	4.95600	0
28/01/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.01300	0.01400	0
28/01/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.06200	5.00600	0
28/01/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.01200	0.01300	0
28/01/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.11100	5.05500	0
28/01/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.01100	0.01200	0
28/01/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.16000	5.10400	0
28/01/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.01100	0.01200	0
28/01/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.21000	5.15400	0
28/01/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.01000	0.01100	0
28/01/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.25900	5.20300	0
28/01/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.01000	0.01000	0
28/01/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.30900	5.25200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00900	0.01000	0
28/01/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.35800	5.30200	0
28/01/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00900	0.00900	0
28/01/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.40800	5.35100	0
28/01/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00800	0.00900	0
28/01/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.45700	5.40100	0
28/01/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00800	0.00800	0
28/01/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.50700	5.45000	0
28/01/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00700	0.00800	0
28/01/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.55600	5.50000	0
28/01/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00700	0.00800	0
28/01/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.60600	5.55000	0
28/01/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00700	0.00700	0
28/01/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	5.65600	5.59900	0
28/01/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00600	0.00700	0
28/01/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	5.70500	5.64900	0
28/01/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00600	0.00600	0
28/01/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	5.75500	5.69800	0
28/01/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00600	0.00600	0
28/01/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	5.80500	5.74800	0
28/01/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00500	0.00600	0
28/01/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	5.85400	5.79800	0
28/01/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00500	0.00500	0
28/01/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	5.90400	5.84700	0
28/01/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00500	0.00500	0
28/01/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	5.95400	5.89700	0
28/01/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00500	0.00500	0
28/01/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.00400	5.94700	0
28/01/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00400	0.00500	0
28/01/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.05300	5.99700	0
28/01/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00400	0.00500	0
28/01/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.10300	6.04700	0
28/01/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00400	0.00400	0
28/01/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.15300	6.09600	0
28/01/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00400	0.00400	0
28/01/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.20300	6.14600	0
28/01/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00400	0.00400	0
28/01/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.25300	6.19600	0
28/01/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00400	0.00400	0
28/01/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.30300	6.24600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00400	0.00400	0
28/01/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.35300	6.29600	0
28/01/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00400	0.00400	0
28/01/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.40300	6.34600	0
28/01/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00400	0.00400	0
28/01/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.45300	6.39600	0
28/01/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00400	0.00400	0
28/01/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.50300	6.44600	0
28/01/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00300	0.00400	0
28/01/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.55200	6.49600	0
28/01/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.60200	6.54500	0
28/01/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	6.65200	6.59500	0
28/01/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	6.70200	6.64500	0
28/01/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	6.75200	6.69500	0
28/01/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	6.80200	6.74500	0
28/01/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	6.85200	6.79500	0
28/01/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	6.90200	6.84500	0
28/01/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	6.95200	6.89500	0
28/01/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.00200	6.94500	0
28/01/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.05200	6.99500	0
28/01/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.10200	7.04500	0
28/01/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.15200	7.09500	0
28/01/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.20200	7.14500	0
28/01/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00200	0.00300	0
28/01/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.25100	7.19500	0
28/01/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.30100	7.24400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.35100	7.29400	0
28/01/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.40100	7.34400	0
28/01/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.45100	7.39400	0
28/01/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.50100	7.44400	0
28/01/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.55100	7.49400	0
28/01/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.60100	7.54400	0
28/01/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	7.65100	7.59400	0
28/01/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	7.70100	7.64400	0
28/01/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	7.75100	7.69400	0
28/01/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	7.80100	7.74400	0
28/01/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.05400	7.99900	0
28/01/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.10400	8.04900	0
28/01/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	7.95100	7.89400	0
28/01/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.00100	7.94400	0
28/01/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.05100	7.99400	0
28/01/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.10100	8.04400	0
28/01/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.15100	8.09400	0
28/01/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00100	0.00200	0
28/01/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.20000	8.14400	0
28/01/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00100	0.00200	0
28/01/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.25000	8.19400	0
28/01/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.30000	8.24300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.35000	8.29300	0
28/01/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.40000	8.34300	0
28/01/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.45000	8.39300	0
28/01/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.50000	8.44300	0
28/01/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.55000	8.49300	0
28/01/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.60000	8.54300	0
28/01/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	8.65000	8.59300	0
28/01/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	8.70000	8.64300	0
28/01/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	8.75000	8.69300	0
28/01/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	8.80000	8.74300	0
28/01/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	8.85000	8.79300	0
28/01/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	8.90000	8.84300	0
28/01/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	8.95000	8.89300	0
28/01/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.00000	8.94300	0
28/01/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.05000	8.99300	0
28/01/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.10000	9.04300	0
28/01/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.15000	9.09300	0
28/01/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.20000	9.14300	0
28/01/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.25000	9.19300	0
28/01/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.30000	9.24300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00100	0
28/01/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.34900	9.29300	0
28/01/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00100	0
28/01/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.39900	9.34300	0
28/01/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.44900	9.39200	0
28/01/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.49900	9.44200	0
28/01/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.54900	9.49200	0
28/01/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.59900	9.54200	0
28/01/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	9.64900	9.59200	0
28/01/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	9.69900	9.64200	0
28/01/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	9.74900	9.69200	0
28/01/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08620	0.08760	0
28/01/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01637	0.01777	0
28/01/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00017	0.00017	0
28/01/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00841	0.00946	0
28/01/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00221	0.00186	0
28/01/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00410	0.00475	0
28/01/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00790	0.00715	0
28/01/2010	€ / R On 13-December-10			Foreign Exchange Future	11.19940	11.34310	150
28/01/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.57100	3.70700	0
28/01/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.52100	3.65700	0
28/01/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.47100	3.60700	0
28/01/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.42100	3.55700	0
28/01/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.55300	3.69100	0
28/01/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.50300	3.64100	0
28/01/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.45300	3.59100	0
28/01/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.40300	3.54100	0
28/01/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.35300	3.49100	0
28/01/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.30300	3.44100	0
28/01/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.25300	3.39100	0
28/01/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	3.02100	3.15700	0
28/01/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.15400	3.29200	0
28/01/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	3.10400	3.24200	0
28/01/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	3.05400	3.19200	0
28/01/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.36200	3.50600	0
28/01/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01300	0.01300	0
28/01/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.31300	3.45600	0
28/01/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01400	0.01300	0
28/01/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.26400	3.40700	0
28/01/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01500	0.01400	0
28/01/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.21400	3.35700	0
28/01/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01500	0.01400	0
28/01/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.62100	2.75700	0
28/01/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.11500	3.25900	0
28/01/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01600	0.01600	0
28/01/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.70500	2.84300	0
28/01/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	3.01700	3.16000	0
28/01/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01800	0.01700	0
28/01/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.96800	3.11000	0
28/01/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01900	0.01700	0
28/01/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.55600	2.69400	0
28/01/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00400	0.00400	0
28/01/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.50600	2.64400	0
28/01/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00400	0.00400	0
28/01/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.82100	2.96300	0
28/01/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02200	0.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.40700	2.54400	0
28/01/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00500	0.00400	0
28/01/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.35700	2.49500	0
28/01/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00500	0.00500	0
28/01/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.67400	2.81600	0
28/01/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02500	0.02300	0
28/01/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.25800	2.39500	0
28/01/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00600	0.00500	0
28/01/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	2.02100	2.15700	0
28/01/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.15900	2.29600	0
28/01/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00700	0.00600	0
28/01/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.11000	2.24700	0
28/01/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00800	0.00700	0
28/01/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.06000	2.19700	0
28/01/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00800	0.00700	0
28/01/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.38300	2.52500	0
28/01/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03400	0.03200	0
28/01/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.33500	2.47700	0
28/01/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03600	0.03400	0
28/01/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.28700	2.42900	0
28/01/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03800	0.03600	0
28/01/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.23900	2.38100	0
28/01/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.04000	0.03800	0
28/01/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.62200	1.75800	0
28/01/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.14300	2.28500	0
28/01/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04400	0.04200	0
28/01/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.71800	1.85300	0
28/01/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01600	0.01300	0
28/01/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	2.04800	2.19000	0
28/01/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.04900	0.04700	0
28/01/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	2.00200	2.14200	0
28/01/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.05300	0.04900	0
28/01/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.57300	1.70700	0
28/01/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.02100	0.01700	0
28/01/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.52400	1.65900	0
28/01/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02200	0.01900	0
28/01/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.86700	2.00300	0
28/01/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.06800	0.06000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.42900	1.56300	0
28/01/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02700	0.02300	0
28/01/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.38100	1.51500	0
28/01/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.02900	0.02500	0
28/01/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.73600	1.86900	0
28/01/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.08700	0.07600	0
28/01/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.28700	1.42000	0
28/01/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.03500	0.03000	0
28/01/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	1.02700	1.16200	0
28/01/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00600	0.00500	0
28/01/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.19400	1.32600	0
28/01/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.04200	0.03600	0
28/01/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.14800	1.27900	0
28/01/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.04600	0.03900	0
28/01/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.10200	1.23300	0
28/01/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.05000	0.04300	0
28/01/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.48400	1.61200	0
28/01/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.13500	0.11900	0
28/01/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.44300	1.57100	0
28/01/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.14400	0.12800	0
28/01/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.40400	1.53000	0
28/01/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.15500	0.13700	0
28/01/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.36400	1.49000	0
28/01/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.16500	0.14700	0
28/01/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.65500	0.77900	0
28/01/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.03400	0.02200	0
28/01/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.28700	1.41000	0
28/01/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.18800	0.16700	0
28/01/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.81900	0.93000	0
28/01/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.11700	0.09000	0
28/01/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.21200	1.33300	0
28/01/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.21300	0.19000	0
28/01/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.17900	1.29600	0
28/01/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.23000	0.20300	0
28/01/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.71400	0.81700	20
28/01/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.16200	0.12700	271
28/01/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.68100	0.78200	0
28/01/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.17900	0.14200	0
28/01/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	1.08200	1.18900	0
28/01/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.28300	0.24600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.61700	0.71400	0
28/01/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.21500	0.17400	0
28/01/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.58700	0.68100	0
28/01/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.23500	0.19100	0
28/01/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.99200	1.09400	0
28/01/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.34300	0.30100	0
28/01/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.53100	0.61900	0
28/01/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.27900	0.22900	0
28/01/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.22600	0.31400	0
28/01/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.20500	0.15700	0
28/01/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.47800	0.56100	0
28/01/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.32600	0.27100	0
28/01/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.45400	0.53400	0
28/01/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.35200	0.29400	0
28/01/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.43000	0.50800	0
28/01/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.37800	0.31800	0
28/01/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.83200	0.92300	0
28/01/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.48300	0.43000	0
28/01/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.80800	0.89700	0
28/01/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.50900	0.45400	0
28/01/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.78400	0.87200	0
28/01/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.53500	0.47900	0
28/01/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.76100	0.84700	0
28/01/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.56200	0.50400	0
28/01/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.09400	0.14200	0
28/01/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.47300	0.38500	0
28/01/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.71700	0.80000	0
28/01/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.61800	0.55700	0
28/01/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.30400	0.35700	0
28/01/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.60200	0.51700	0
28/01/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.67600	0.75500	0
28/01/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.67700	0.61200	0
28/01/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.65700	0.73300	0
28/01/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.70800	0.64000	0
28/01/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.26300	0.31000	25
28/01/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.71100	0.62000	0
28/01/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.25100	0.29600	0
28/01/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.74900	0.65600	0
28/01/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.60400	0.67400	0
28/01/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.80500	0.73100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.22800	0.26900	0
28/01/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.82600	0.72900	0
28/01/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.21800	0.25700	0
28/01/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.86600	0.76700	0
28/01/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.55700	0.62100	0
28/01/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.90800	0.82800	0
28/01/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.19900	0.23400	0
28/01/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.94700	0.84400	0
28/01/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.02300	0.04000	0
28/01/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.00200	0.88300	0
28/01/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.35500	0.40000	0
28/01/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	0.99400	0.89800	0
28/01/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.18100	0.21400	0
28/01/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.02900	0.92400	0
28/01/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.17300	0.20500	0
28/01/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.07100	0.96500	0
28/01/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.16600	0.19600	0
28/01/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.11400	1.00600	0
28/01/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.47400	0.53000	0
28/01/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.12500	1.03700	0
28/01/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.46200	0.51600	0
28/01/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.16300	1.07300	0
28/01/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.45000	0.50300	0
28/01/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.20100	1.11000	0
28/01/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.43900	0.49000	0
28/01/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.24000	1.14700	0
28/01/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.42700	0.47800	0
28/01/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.27800	1.18500	0
28/01/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.41700	0.46600	0
28/01/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.31800	1.22300	0
28/01/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.12300	0.14500	0
28/01/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.42100	1.30500	0
28/01/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.39600	0.44300	0
28/01/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.39700	1.30000	0
28/01/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.38700	0.43200	0
28/01/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.43800	1.33900	0
28/01/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00500	0.00900	0
28/01/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.68400	1.55200	0
28/01/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.35900	0.40200	0
28/01/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.56000	1.45900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00300	0.00700	0
28/01/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.83200	1.70000	0
28/01/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.33500	0.37400	0
28/01/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.68600	1.58100	0
28/01/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00300	0.00600	13,636
28/01/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	1.93200	1.79900	0
28/01/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00200	0.00500	0
28/01/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.03100	1.89800	0
28/01/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00200	0.00400	0
28/01/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.08100	1.94700	0
28/01/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00200	0.00400	0
28/01/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.13100	1.99700	0
28/01/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.29200	0.32600	0
28/01/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	1.94300	1.83300	0
28/01/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00100	0.00300	0
28/01/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.23000	2.09600	0
28/01/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.28000	0.31200	0
28/01/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.03100	1.91900	0
28/01/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00100	0.00300	0
28/01/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.33000	2.19600	0
28/01/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00100	0.00300	0
28/01/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.38000	2.24600	0
28/01/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00100	0.00200	0
28/01/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.43000	2.29500	0
28/01/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00100	0.00200	0
28/01/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.48000	2.34500	0
28/01/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00100	0.00200	0
28/01/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.53000	2.39500	0
28/01/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00100	0.00200	0
28/01/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.58000	2.44500	0
28/01/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.04800	0.05900	0
28/01/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.49600	2.36900	0
28/01/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.04600	0.05600	0
28/01/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.54400	2.41600	0
28/01/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.04400	0.05400	0
28/01/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.59200	2.46400	0
28/01/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.04200	0.05200	0
28/01/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.64000	2.51200	0
28/01/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.04000	0.04900	0
28/01/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.68800	2.55900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.03900	0.04700	0
28/01/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.73700	2.60700	0
28/01/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.03700	0.04500	0
28/01/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.78500	2.65500	0
28/01/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00100	0
28/01/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	2.97900	2.84400	0
28/01/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.03400	0.04200	0
28/01/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.88200	2.75200	0
28/01/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.03300	0.04000	0
28/01/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.93100	2.80000	0
28/01/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.03100	0.03800	0
28/01/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.97900	2.84800	0
28/01/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.19000	0.21200	0
28/01/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.84100	2.71900	0
28/01/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.18600	0.20800	0
28/01/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.88700	2.76500	0
28/01/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.18200	0.20400	0
28/01/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	2.93300	2.81100	0
28/01/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.17900	0.20000	0
28/01/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	2.98000	2.85700	0
28/01/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.37900	3.24300	0
28/01/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.17200	0.19200	0
28/01/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.07300	2.94900	0
28/01/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.02300	0.02900	0
28/01/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.32100	3.18900	0
28/01/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.16500	0.18400	0
28/01/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.16600	3.04100	0
28/01/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.16200	0.18100	0
28/01/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.21300	3.08800	0
28/01/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.67900	3.54300	0
28/01/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.15300	0.17100	0
28/01/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.35400	3.22800	0
28/01/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.82900	3.69300	0
28/01/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.14500	0.16200	0
28/01/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.49600	3.36900	0
28/01/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.02900	3.89300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.07900	3.94300	0
28/01/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.12900	3.99300	0
28/01/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.13100	0.14500	0
28/01/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.78200	3.65200	0
28/01/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.22900	4.09300	0
28/01/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.12600	0.14000	0
28/01/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.87700	3.74700	0
28/01/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.32900	4.19300	0
28/01/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.37900	4.24300	0
28/01/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.42900	4.29300	0
28/01/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.47900	4.34300	0
28/01/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.52900	4.39300	0
28/01/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.57900	4.44300	0
28/01/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00800	0.01100	0
28/01/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.45600	4.32100	0
28/01/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00800	0.01000	0
28/01/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.50600	4.37000	0
28/01/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00700	0.01000	0
28/01/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.55500	4.42000	0
28/01/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00700	0.00900	0
28/01/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.60500	4.46900	0
28/01/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00700	0.00900	0
28/01/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.65500	4.51900	0
28/01/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00600	0.00800	0
28/01/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.70400	4.56800	0
28/01/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00600	0.00800	0
28/01/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.75400	4.61800	0
28/01/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	4.97900	4.84300	0
28/01/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00500	0.00700	0
28/01/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.85300	4.71700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00500	0.00700	0
28/01/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.90300	4.76700	0
28/01/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00500	0.00600	0
28/01/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.95300	4.81600	0
28/01/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.09200	0.10300	0
28/01/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.74300	4.61000	0
28/01/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.09000	0.10100	0
28/01/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.79100	4.65800	0
28/01/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.08900	0.09900	0
28/01/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.84000	4.70600	0
28/01/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.08700	0.09800	0
28/01/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.88800	4.75500	0
28/01/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.37900	5.24300	0
28/01/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.08400	0.09400	0
28/01/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	4.98500	4.85100	0
28/01/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00300	0.00400	0
28/01/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.30100	5.16400	0
28/01/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.08100	0.09100	0
28/01/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.08200	4.94800	0
28/01/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.08000	0.09000	0
28/01/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.13100	4.99700	0
28/01/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.07600	0.08500	0
28/01/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.27700	5.14200	0
28/01/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.07300	0.08200	0
28/01/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.42400	5.28900	0
28/01/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.06600	0.07400	0
28/01/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.71700	5.58100	0
28/01/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.06400	0.07200	0
28/01/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.81500	5.67900	0
28/01/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.42900	6.29300	0
28/01/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.47900	6.34300	0
28/01/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.52900	6.39300	0
28/01/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.57900	6.44300	0
28/01/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.44900	6.31100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.49900	6.36100	0
28/01/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.54900	6.41100	0
28/01/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.59900	6.46100	0
28/01/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.64900	6.51100	0
28/01/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.69900	6.56100	0
28/01/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.74900	6.61100	0
28/01/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	6.97900	6.84300	0
28/01/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.84900	6.71100	0
28/01/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.89900	6.76100	0
28/01/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.94900	6.81100	0
28/01/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.04700	0.05400	0
28/01/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.69800	6.56100	0
28/01/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.04600	0.05300	0
28/01/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.74700	6.61000	0
28/01/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.04600	0.05200	0
28/01/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.79700	6.65900	0
28/01/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.04500	0.05100	0
28/01/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.84600	6.70800	0
28/01/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.37900	7.24300	0
28/01/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.04300	0.04900	0
28/01/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	6.94400	6.80600	0
28/01/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.29900	7.16100	0
28/01/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.04200	0.04800	0
28/01/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.04300	6.90500	0
28/01/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.04100	0.04700	0
28/01/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.09200	6.95400	0
28/01/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.03900	0.04500	0
28/01/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.24000	7.10200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.03700	0.04300	0
28/01/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.38800	7.25000	0
28/01/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.03400	0.03900	0
28/01/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.68500	7.54600	0
28/01/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.03300	0.03800	0
28/01/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.78400	7.64500	0
28/01/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.42900	8.29300	0
28/01/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.47900	8.34300	0
28/01/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.52900	8.39300	0
28/01/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.57900	8.44300	0
28/01/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.44800	8.31000	0
28/01/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.49800	8.36000	0
28/01/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.54800	8.41000	0
28/01/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.59800	8.46000	0
28/01/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.64800	8.51000	0
28/01/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.69800	8.56000	0
28/01/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.74800	8.61000	0
28/01/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	8.97900	8.84300	0
28/01/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.84800	8.71000	0
28/01/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.89800	8.76000	0
28/01/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.94800	8.81000	0
28/01/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.02200	0.02600	0
28/01/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.67300	8.53300	0
28/01/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.02100	0.02500	0
28/01/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.72200	8.58200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.02100	0.02500	0
28/01/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.77200	8.63200	0
28/01/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.02000	0.02400	0
28/01/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.82100	8.68100	0
28/01/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.37900	9.24300	0
28/01/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.01900	0.02300	0
28/01/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	8.92000	8.78000	0
28/01/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.29800	9.16000	0
28/01/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.01800	0.02200	0
28/01/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.01900	8.87900	0
28/01/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.01800	0.02100	0
28/01/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.06900	8.92800	0
28/01/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.01600	0.02000	0
28/01/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.21700	9.07700	0
28/01/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01500	0.01800	0
28/01/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.36600	9.22500	0
28/01/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.01300	0.01600	0
28/01/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.66400	9.52300	0
28/01/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.01200	0.01500	0
28/01/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.76300	9.62200	0
28/01/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.92590	6.95520	60
28/01/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.44000	4.46900	0
28/01/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.39000	4.41900	0
28/01/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.38700	4.41700	0
28/01/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.33700	4.36700	0
28/01/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.28700	4.31700	0
28/01/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.23700	4.26700	0
28/01/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.14000	4.16900	0
28/01/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.13700	4.16700	0
28/01/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.08700	4.11700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.03700	4.06700	0
28/01/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.98700	4.01700	0
28/01/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.93700	3.96700	0
28/01/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.88700	3.91700	0
28/01/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.83700	3.86700	0
28/01/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.78700	3.81700	0
28/01/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.73700	3.76700	0
28/01/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.68700	3.71700	0
28/01/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.63700	3.66700	0
28/01/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.44000	3.46900	0
28/01/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.39000	3.41900	0
28/01/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.38700	3.41700	0
28/01/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.33700	3.36700	0
28/01/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.28700	3.31700	0
28/01/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.23700	3.26700	0
28/01/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.14000	3.16900	0
28/01/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.13700	3.16700	0
28/01/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.08700	3.11700	0
28/01/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.03700	3.06700	0
28/01/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.98700	3.01700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.93700	2.96700	0
28/01/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.88700	2.91700	0
28/01/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.83700	2.86700	0
28/01/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.78700	2.81700	0
28/01/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.73700	2.76700	0
28/01/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.68700	2.71700	0
28/01/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.63700	2.66700	0
28/01/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.44000	2.46900	0
28/01/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.39000	2.41900	0
28/01/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.38700	2.41700	0
28/01/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.33700	2.36700	0
28/01/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.28800	2.31700	0
28/01/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.23800	2.26800	0
28/01/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.14000	2.16900	0
28/01/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.13800	2.16800	0
28/01/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.08800	2.11800	0
28/01/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.03800	2.06800	0
28/01/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.98900	2.01900	0
28/01/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.93900	1.96900	0
28/01/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.88900	1.91900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.83900	1.86900	0
28/01/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.79000	1.81900	0
28/01/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00300	0.00200	0
28/01/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.74000	1.77000	0
28/01/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.69000	1.72000	0
28/01/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.64100	1.67000	0
28/01/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00400	0.00300	0
28/01/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.44100	1.46900	0
28/01/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00100	0.00000	0
28/01/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.39100	1.41900	0
28/01/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00100	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.39300	1.42300	0
28/01/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00600	0.00600	0
28/01/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.34400	1.37300	0
28/01/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00700	0.00600	0
28/01/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.29400	1.32400	0
28/01/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00700	0.00700	0
28/01/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.24500	1.27500	0
28/01/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00800	0.00800	0
28/01/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.14200	1.17000	0
28/01/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00200	0.00100	0
28/01/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.14700	1.17600	0
28/01/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.01000	0.00900	0
28/01/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.09800	1.12700	0
28/01/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01100	0.01000	0
28/01/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.04900	1.07800	0
28/01/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.01200	0.01100	0
28/01/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	1.00200	1.03000	0
28/01/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.01500	0.01300	0
28/01/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.95600	0.98300	0
28/01/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.01900	0.01600	0
28/01/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.91000	0.93700	0
28/01/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.02300	0.02000	0
28/01/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.86600	0.89200	0
28/01/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.02900	0.02500	0
28/01/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.82100	0.84700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.03400	0.03000	0
28/01/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.77800	0.80300	0
28/01/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.04100	0.03600	0
28/01/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.73600	0.76100	0
28/01/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.04900	0.04400	0
28/01/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.69400	0.71900	0
28/01/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.05700	0.05200	0
28/01/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.56200	0.59000	0
28/01/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.02200	0.02100	0
28/01/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.51700	0.54400	0
28/01/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.02700	0.02500	0
28/01/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.47300	0.50000	0
28/01/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.03300	0.03100	0
28/01/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.43100	0.45700	0
28/01/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.04100	0.03800	0
28/01/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.50600	0.52800	0
28/01/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.11900	0.11100	0
28/01/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.47200	0.49400	0
28/01/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.13500	0.12700	0
28/01/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.43900	0.46100	0
28/01/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.15200	0.14400	0
28/01/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.40800	0.42900	0
28/01/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.17100	0.16200	0
28/01/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.37900	0.39900	0
28/01/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.19200	0.18200	0
28/01/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.35000	0.37100	0
28/01/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.21300	0.20400	0
28/01/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.32400	0.34300	0
28/01/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.23700	0.22600	0
28/01/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.29900	0.31800	0
28/01/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.26200	0.25100	0
28/01/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.27800	0.29400	0
28/01/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.29100	0.27700	0
28/01/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.38100	0.39800	0
28/01/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.36200	0.35000	0
28/01/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.25900	0.27400	0
28/01/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.32200	0.30700	0
28/01/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.24100	0.25500	0
28/01/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.35400	0.33800	0
28/01/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.22400	0.23700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.38700	0.37000	0
28/01/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.20900	0.22100	0
28/01/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.42200	0.40400	0
28/01/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.19500	0.20600	0
28/01/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.45800	0.43900	0
28/01/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.18100	0.19200	0
28/01/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.49400	0.47500	0
28/01/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.16900	0.17900	0
28/01/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.53200	0.51200	0
28/01/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.56200	1.53300	0
28/01/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.61200	1.58300	0
28/01/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.03800	0.04000	0
28/01/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.65100	1.62300	0
28/01/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.03600	0.03800	0
28/01/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.69900	1.67100	0
28/01/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.03400	0.03700	0
28/01/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.74700	1.72000	0
28/01/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.03300	0.03500	0
28/01/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.79600	1.76800	0
28/01/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.86100	1.83200	0
28/01/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.03000	0.03200	0
28/01/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.89300	1.86500	0
28/01/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.02900	0.03100	0
28/01/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.94200	1.91400	0
28/01/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.02800	0.02900	0
28/01/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.99100	1.96200	0
28/01/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.02600	0.02800	0
28/01/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.03900	2.01100	0
28/01/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.02400	0.02600	0
28/01/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.08700	2.05900	0
28/01/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.02200	0.02400	0
28/01/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.13500	2.10700	0
28/01/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.02100	0.02300	0
28/01/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.18400	2.15600	0
28/01/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.01900	0.02100	0
28/01/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.23200	2.20400	0
28/01/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.01800	0.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.28100	2.25300	0
28/01/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.01700	0.01800	0
28/01/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.33000	2.30100	0
28/01/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01500	0.01700	0
28/01/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.37800	2.35000	0
28/01/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.56000	3.53100	0
28/01/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.61000	3.58100	0
28/01/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00300	0.00300	0
28/01/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.61600	3.58600	0
28/01/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00200	0.00300	0
28/01/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.66500	3.63600	0
28/01/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.71500	3.68500	0
28/01/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.76500	3.73500	0
28/01/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.86000	3.83100	0
28/01/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.86500	3.83500	0
28/01/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.91500	3.88500	0
28/01/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00200	0.00200	0
28/01/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.96500	3.93500	0
28/01/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00100	0.00200	0
28/01/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.01400	3.98500	0
28/01/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00100	0.00200	0
28/01/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.06400	4.03500	0
28/01/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.11400	4.08400	0
28/01/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.16400	4.13400	0
28/01/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.21400	4.18400	0
28/01/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.26400	4.23400	0
28/01/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
28/01/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.31400	4.28400	0
28/01/2010	AU\$ / R On 14-June-10	11.25	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
28/01/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.36400	4.33400	0
28/01/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.56000	5.53100	0
28/01/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.61000	5.58100	0
28/01/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.61300	5.58300	0
28/01/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.66300	5.63300	0
28/01/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.71300	5.68300	0
28/01/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.76300	5.73300	0
28/01/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.86000	5.83100	0
28/01/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.86300	5.83300	0
28/01/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.91300	5.88300	0
28/01/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.96300	5.93300	0
28/01/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.01300	5.98300	0
28/01/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.06300	6.03300	0
28/01/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.11300	6.08300	0
28/01/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.16300	6.13300	0
28/01/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.21300	6.18300	0
28/01/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.26300	6.23300	0
28/01/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.31300	6.28300	0
28/01/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.36300	6.33300	0
28/01/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.56000	7.53100	0
28/01/2010	AU\$ / R On 15-March-10	14.45	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
28/01/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.61000	7.58100	0
28/01/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.61300	7.58300	0
28/01/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.66300	7.63300	0
28/01/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.71300	7.68300	0
28/01/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.76300	7.73300	0
28/01/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.86000	7.83100	0
28/01/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.86300	7.83300	0
28/01/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.91300	7.88300	0
28/01/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.96300	7.93300	0
28/01/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.01300	7.98300	0
28/01/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.06300	8.03300	0
28/01/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.11300	8.08300	0
28/01/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.16300	8.13300	0
28/01/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.21300	8.18300	0
28/01/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.26300	8.23300	0
28/01/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.31300	8.28300	0
28/01/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
28/01/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.36300	8.33300	0
29/01/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.00730	8.03170	493
29/01/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.95700	4.98200	0
29/01/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.21300	4.23900	0
29/01/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.16300	4.18900	0
29/01/2010	\$ / R On 15-March-10	3.45	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
29/01/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.24500	4.27100	0
29/01/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.06300	4.08900	0
29/01/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.14500	4.17100	0
29/01/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.09500	4.12100	0
29/01/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.17700	4.20200	0
29/01/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00100	0
29/01/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.12700	4.15200	0
29/01/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
29/01/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.07700	4.10200	0
29/01/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
29/01/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.15800	4.18200	0
29/01/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.10800	4.13300	0
29/01/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.05800	4.08300	0
29/01/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.00900	4.03300	0
29/01/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00200	0.00100	0
29/01/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.95900	3.98300	0
29/01/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00200	0.00100	0
29/01/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.90900	3.93300	0
29/01/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00200	0.00100	0
29/01/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.85900	3.88300	0
29/01/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00200	0.00100	0
29/01/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.80900	3.83400	0
29/01/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.75900	3.78400	0
29/01/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.71000	3.73400	0
29/01/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00300	0.00200	0
29/01/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.66000	3.68400	0
29/01/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00300	0.00200	0
29/01/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.61000	3.63400	0
29/01/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00300	0.00200	0
29/01/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.56000	3.58400	0
29/01/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00300	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.51000	3.53500	0
29/01/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00300	0.00300	0
29/01/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.19600	3.22100	0
29/01/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.14600	3.17100	0
29/01/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.09600	3.12100	0
29/01/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.17800	3.20300	0
29/01/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00200	0
29/01/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.12900	3.15300	0
29/01/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.07900	3.10300	0
29/01/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.16200	3.18700	0
29/01/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00500	0.00500	0
29/01/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.11300	3.13700	0
29/01/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00600	0.00500	0
29/01/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.06300	3.08800	0
29/01/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00600	0.00600	0
29/01/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.01400	3.03800	0
29/01/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00700	0.00600	0
29/01/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.96400	2.98800	0
29/01/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00700	0.00600	0
29/01/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.91400	2.93900	0
29/01/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00700	0.00700	0
29/01/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.86500	2.88900	0
29/01/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00800	0.00700	0
29/01/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.81500	2.83900	0
29/01/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00800	0.00700	0
29/01/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.76600	2.79000	0
29/01/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00900	0.00800	0
29/01/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.71600	2.74000	0
29/01/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00900	0.00800	0
29/01/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.66700	2.69100	0
29/01/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.01000	0.00900	0
29/01/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.61700	2.64100	0
29/01/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.01000	0.00900	0
29/01/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.56700	2.59200	0
29/01/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.01000	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.51800	2.54200	0
29/01/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.01100	0.01000	0
29/01/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.19800	2.22300	0
29/01/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00300	0.00200	0
29/01/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.14800	2.17300	0
29/01/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00300	0.00200	0
29/01/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.09900	2.12400	0
29/01/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00400	0.00300	0
29/01/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.18400	2.20900	0
29/01/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00700	0.00800	0
29/01/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.13500	2.15900	0
29/01/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00800	0.00800	0
29/01/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.08600	2.11000	0
29/01/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00900	0.00900	0
29/01/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.17200	2.19600	0
29/01/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01500	0.01400	0
29/01/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.12300	2.14700	0
29/01/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01600	0.01500	0
29/01/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.07400	2.09800	0
29/01/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01700	0.01600	0
29/01/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.02500	2.04900	0
29/01/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01800	0.01700	0
29/01/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.97700	2.00100	0
29/01/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.02000	0.01900	0
29/01/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.92900	1.95300	0
29/01/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.02200	0.02100	0
29/01/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.88200	1.90600	0
29/01/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02500	0.02400	0
29/01/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.83500	1.85900	0
29/01/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02800	0.02700	0
29/01/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.78900	1.81200	0
29/01/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.03200	0.03000	0
29/01/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.74200	1.76500	0
29/01/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.03500	0.03300	0
29/01/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.69600	1.71900	0
29/01/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.03900	0.03700	0
29/01/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.65000	1.67300	0
29/01/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.04300	0.04100	0
29/01/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.60500	1.62800	0
29/01/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.04800	0.04600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.56000	1.58200	0
29/01/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.05300	0.05000	0
29/01/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.21600	1.24000	0
29/01/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.02100	0.01900	0
29/01/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.16800	1.19200	0
29/01/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.02300	0.02100	0
29/01/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.12100	1.14400	0
29/01/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.02600	0.02300	0
29/01/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.23300	1.25500	0
29/01/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.05600	0.05400	0
29/01/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.18900	1.21100	0
29/01/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.06200	0.06000	0
29/01/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.14500	1.16600	0
29/01/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.06800	0.06500	0
29/01/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.25800	1.27900	0
29/01/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.10100	0.09700	0
29/01/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.21700	1.23700	0
29/01/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.11000	0.10500	0
29/01/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.17700	1.19600	0
29/01/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.12000	0.11400	0
29/01/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.13700	1.15600	0
29/01/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.13000	0.12400	0
29/01/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.10000	1.11900	0
29/01/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.14300	0.13700	0
29/01/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.06400	1.08300	0
29/01/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.15700	0.15100	0
29/01/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.02800	1.04700	0
29/01/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.17100	0.16500	0
29/01/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.99400	1.01200	0
29/01/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.18700	0.18000	0
29/01/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.96100	0.97800	0
29/01/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.20400	0.19600	0
29/01/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.92800	0.94500	0
29/01/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.22100	0.21300	0
29/01/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.89600	0.91300	0
29/01/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.23900	0.23100	0
29/01/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.86500	0.88200	0
29/01/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.25800	0.25000	0
29/01/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.83500	0.85100	0
29/01/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.27800	0.26900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.80600	0.82200	0
29/01/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.29900	0.29000	0
29/01/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.43900	0.45400	0
29/01/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.24400	0.23300	0
29/01/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.41200	0.42700	390
29/01/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.26700	0.25600	130
29/01/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.38600	0.40000	100
29/01/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.29100	0.27900	0
29/01/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.53900	0.55300	0
29/01/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.36200	0.35200	0
29/01/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.51500	0.52800	0
29/01/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.38800	0.37700	0
29/01/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.49200	0.50500	0
29/01/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.41500	0.40400	0
29/01/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.62500	0.63800	0
29/01/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.46800	0.45600	0
29/01/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.60200	0.61500	0
29/01/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.49500	0.48300	0
29/01/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.58000	0.59300	0
29/01/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.52300	0.51100	0
29/01/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.55900	0.57100	0
29/01/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.55200	0.53900	0
29/01/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.54000	0.55200	0
29/01/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.58300	0.57000	0
29/01/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.52200	0.53400	0
29/01/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.61500	0.60200	0
29/01/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.50400	0.51600	4,400
29/01/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.64700	0.63400	0
29/01/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.48700	0.49800	0
29/01/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.68000	0.66600	0
29/01/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.47100	0.48200	0
29/01/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.71400	0.70000	0
29/01/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.45500	0.46600	0
29/01/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.74800	0.73400	0
29/01/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.44000	0.45100	0
29/01/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.78300	0.76900	0
29/01/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.42600	0.43600	0
29/01/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.81900	0.80400	0
29/01/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.41200	0.42200	0
29/01/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.85500	0.84000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.39800	0.40800	0
29/01/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.89100	0.87600	0
29/01/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.38600	0.39500	0
29/01/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.92900	0.91300	0
29/01/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.37300	0.38200	117
29/01/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.96600	0.95000	0
29/01/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.12100	0.12600	0
29/01/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.02600	1.00500	0
29/01/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.23200	0.23900	3,000
29/01/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.05500	1.03800	0
29/01/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.10900	0.11400	0
29/01/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.11400	1.09300	0
29/01/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.10400	0.10800	0
29/01/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.15900	1.13700	0
29/01/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.09800	0.10300	0
29/01/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.20300	1.18200	0
29/01/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.09400	0.09800	0
29/01/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.24900	1.22700	0
29/01/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.08900	0.09300	0
29/01/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.29400	1.27200	0
29/01/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.18500	0.19100	0
29/01/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.30800	1.29000	0
29/01/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.28200	0.28900	0
29/01/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.32500	1.30700	0
29/01/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.27400	0.28100	330
29/01/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.36700	1.34900	0
29/01/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.16600	0.17100	0
29/01/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.43900	1.42000	0
29/01/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.25800	0.26500	0
29/01/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.45100	1.43300	0
29/01/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.06700	0.07000	0
29/01/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.57200	1.54900	0
29/01/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.15000	0.15500	0
29/01/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.57300	1.55400	0
29/01/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.06100	0.06400	0
29/01/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.66600	1.64300	0
29/01/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.05900	0.06100	26,596
29/01/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.71400	1.69000	0
29/01/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.05600	0.05900	0
29/01/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.76100	1.73800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.21900	0.22400	0
29/01/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.71200	1.69200	0
29/01/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.05200	0.05400	0
29/01/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	1.85700	1.83300	0
29/01/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.05000	0.05200	0
29/01/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.90500	1.88100	0
29/01/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.04800	0.05000	0
29/01/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.95300	1.92900	0
29/01/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.11600	0.12000	0
29/01/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.93900	1.91900	0
29/01/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.11200	0.11600	0
29/01/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.98500	1.96500	0
29/01/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.10900	0.11300	0
29/01/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.03200	2.01200	0
29/01/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.18200	0.18700	0
29/01/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.02500	2.00500	0
29/01/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.17800	0.18300	0
29/01/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.07100	2.05100	0
29/01/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.17400	0.17800	0
29/01/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.11700	2.09600	0
29/01/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.17000	0.17400	300
29/01/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.16300	2.14200	0
29/01/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.16500	0.17000	0
29/01/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.20800	2.18800	0
29/01/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.16100	0.16500	0
29/01/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.25400	2.23300	0
29/01/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.15700	0.16100	0
29/01/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.30000	2.27900	0
29/01/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.15300	0.15700	0
29/01/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.34600	2.32500	0
29/01/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.14900	0.15300	0
29/01/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.39200	2.37100	0
29/01/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.14500	0.14900	0
29/01/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.43800	2.41700	0
29/01/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.14100	0.14500	0
29/01/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.48400	2.46300	0
29/01/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.13800	0.14200	0
29/01/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.53100	2.51000	0
29/01/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.13400	0.13800	0
29/01/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.57700	2.55600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.13100	0.13500	0
29/01/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.62400	2.60300	0
29/01/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.02000	0.02000	0
29/01/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.82500	2.79900	0
29/01/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.01900	0.02000	0
29/01/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.87400	2.84900	0
29/01/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.01800	0.01900	0
29/01/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.92300	2.89800	0
29/01/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.01700	0.01800	0
29/01/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.97200	2.94700	0
29/01/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.01600	0.01700	0
29/01/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.02100	2.99600	0
29/01/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01500	0.01600	0
29/01/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.07000	3.04500	0
29/01/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.23700	3.21100	0
29/01/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.28700	3.26100	0
29/01/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.33700	3.31100	0
29/01/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.01300	0.01300	0
29/01/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.26800	3.24200	0
29/01/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.10200	0.10500	0
29/01/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.14500	3.12300	0
29/01/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.01200	0.01200	0
29/01/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.36700	3.34100	0
29/01/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.01100	0.01200	0
29/01/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.41600	3.39100	0
29/01/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.01100	0.01100	0
29/01/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.46600	3.44000	0
29/01/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.01000	0.01100	0
29/01/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.51500	3.49000	0
29/01/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.01000	0.01000	0
29/01/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.56500	3.53900	0
29/01/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.01000	0.01000	0
29/01/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.61500	3.58900	0
29/01/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00900	0.01000	0
29/01/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.66400	3.63900	0
29/01/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.82700	3.80100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00900	0.00900	0
29/01/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.71400	3.68800	0
29/01/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00800	0.00900	0
29/01/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.76300	3.73800	0
29/01/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00800	0.00800	0
29/01/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.81300	3.78700	0
29/01/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00800	0.00800	0
29/01/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.86300	3.83700	0
29/01/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00700	0.00800	0
29/01/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.91200	3.88700	0
29/01/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.03700	0.03900	0
29/01/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.86000	3.83800	0
29/01/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.03600	0.03800	0
29/01/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.90900	3.88700	0
29/01/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.03600	0.03700	0
29/01/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.95900	3.93600	0
29/01/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.07400	0.07700	0
29/01/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.91700	3.89500	0
29/01/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.07300	0.07500	0
29/01/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.96600	3.94300	0
29/01/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07200	0.07400	0
29/01/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.01500	3.99200	0
29/01/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07100	0.07300	0
29/01/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.06400	4.04100	0
29/01/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.06900	0.07100	0
29/01/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.11200	4.08900	0
29/01/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.06800	0.07000	0
29/01/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.16100	4.13800	0
29/01/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.06600	0.06800	0
29/01/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.20900	4.18600	0
29/01/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.06500	0.06700	0
29/01/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.25800	4.23500	0
29/01/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06300	0.06500	0
29/01/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.30600	4.28300	0
29/01/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.06200	0.06400	0
29/01/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.35500	4.33200	0
29/01/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.06100	0.06300	0
29/01/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.40400	4.38100	0
29/01/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06000	0.06100	0
29/01/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.45300	4.42900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.05800	0.06000	0
29/01/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.50100	4.47800	0
29/01/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.05700	0.05900	0
29/01/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.55000	4.52700	0
29/01/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00200	0.00300	0
29/01/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.80700	4.78200	0
29/01/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.85700	4.83100	0
29/01/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.90700	4.88100	0
29/01/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.95700	4.93100	0
29/01/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.00700	4.98100	0
29/01/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.05700	5.03100	0
29/01/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.23700	5.21100	0
29/01/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.28700	5.26100	0
29/01/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.33700	5.31100	0
29/01/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.25600	5.23000	0
29/01/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.04600	0.04800	0
29/01/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.08900	5.06600	0
29/01/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.35600	5.33000	0
29/01/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.40600	5.38000	0
29/01/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.45600	5.43000	0
29/01/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.63700	5.61100	0
29/01/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.55600	5.53000	0
29/01/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.60600	5.58000	0
29/01/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.65600	5.63000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.70600	5.68000	0
29/01/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.75600	5.73000	0
29/01/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.93700	5.91100	0
29/01/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.85600	5.83000	0
29/01/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.90600	5.88000	0
29/01/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01200	0.01300	0
29/01/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.83500	5.81200	0
29/01/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.01200	0.01200	0
29/01/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.88500	5.86100	0
29/01/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.01200	0.01200	0
29/01/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.93500	5.91100	0
29/01/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03500	0.03600	0
29/01/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.87800	5.85400	0
29/01/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03500	0.03600	0
29/01/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.92800	5.90400	0
29/01/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03400	0.03500	0
29/01/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.97700	5.95300	0
29/01/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03400	0.03500	0
29/01/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.02700	6.00300	0
29/01/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03300	0.03400	0
29/01/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.07600	6.05200	0
29/01/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03200	0.03300	0
29/01/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.12500	6.10100	0
29/01/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.03200	0.03300	0
29/01/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.17500	6.15100	0
29/01/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03100	0.03200	0
29/01/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.22400	6.20000	0
29/01/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03000	0.03100	0
29/01/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.27300	6.24900	0
29/01/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.03000	0.03100	0
29/01/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.32300	6.29900	0
29/01/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.02900	0.03000	0
29/01/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.37200	6.34800	0
29/01/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02800	0.02900	0
29/01/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.42100	6.39700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.02800	0.02900	0
29/01/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.47100	6.44700	0
29/01/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.02700	0.02800	0
29/01/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.52000	6.49600	0
29/01/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.80500	6.77900	0
29/01/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.85500	6.82900	0
29/01/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	7.03700	7.01100	0
29/01/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.95500	6.92900	0
29/01/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.00500	6.97900	0
29/01/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.05500	7.02900	0
29/01/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02200	0.02300	0
29/01/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.06500	7.04100	0
29/01/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.78700	7.76100	0
29/01/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.83700	7.81100	0
29/01/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.75500	7.72900	0
29/01/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.93700	7.91100	0
29/01/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.85500	7.82900	0
29/01/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.90500	7.87900	0
29/01/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.82400	7.80000	0
29/01/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.87400	7.85000	0
29/01/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.92400	7.90000	0
29/01/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01700	0.01700	0
29/01/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.86000	7.83500	0
29/01/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01600	0.01700	0
29/01/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.90900	7.88500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01600	0.01700	0
29/01/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.95900	7.93500	0
29/01/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01600	0.01600	0
29/01/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.00900	7.98400	0
29/01/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01500	0.01600	0
29/01/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.05800	8.03400	0
29/01/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01500	0.01500	0
29/01/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.10800	8.08300	0
29/01/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01500	0.01500	0
29/01/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.15800	8.13300	0
29/01/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01400	0.01500	0
29/01/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.20700	8.18300	0
29/01/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01400	0.01400	0
29/01/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.25700	8.23200	0
29/01/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01300	0.01400	0
29/01/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.30600	8.28200	0
29/01/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01300	0.01300	0
29/01/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.35600	8.33100	0
29/01/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01300	0.01300	0
29/01/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.40600	8.38100	0
29/01/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01200	0.01300	0
29/01/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.45500	8.43100	0
29/01/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01200	0.01200	0
29/01/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.50500	8.48000	0
29/01/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.80500	8.77900	0
29/01/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.85500	8.82900	0
29/01/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	9.03700	9.01100	0
29/01/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.95500	8.92900	0
29/01/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.00500	8.97900	0
29/01/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.05500	9.02900	0
29/01/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.75500	9.72900	0
29/01/2010	£ / R On 13-September-10			Foreign Exchange Future	12.61650	12.80330	1,236
29/01/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.36200	4.54600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.51600	4.70100	0
29/01/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.26200	4.44600	0
29/01/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.21200	4.39600	0
29/01/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.36600	4.55200	0
29/01/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00100	0
29/01/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.26700	4.45200	0
29/01/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.21700	4.40200	0
29/01/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	4.16700	4.35200	0
29/01/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	4.06700	4.25200	0
29/01/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	4.01800	4.20200	0
29/01/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00200	0.00100	0
29/01/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.76200	3.94600	0
29/01/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.71200	3.89600	0
29/01/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.86800	4.05300	0
29/01/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.81800	4.00300	0
29/01/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.76800	3.95300	0
29/01/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.71900	3.90300	0
29/01/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00200	0
29/01/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.66900	3.85400	0
29/01/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00300	0
29/01/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.61900	3.80400	0
29/01/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00300	0
29/01/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.56900	3.75400	0
29/01/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00300	0.00300	0
29/01/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.51900	3.70400	0
29/01/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00300	0.00300	0
29/01/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.47000	3.65400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00400	0.00300	0
29/01/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.42000	3.60500	0
29/01/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00400	0.00400	0
29/01/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.37000	3.55500	0
29/01/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00400	0.00400	0
29/01/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.32000	3.50500	0
29/01/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00400	0.00400	0
29/01/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.27100	3.45500	0
29/01/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00500	0.00400	0
29/01/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.22100	3.40600	0
29/01/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00500	0.00500	0
29/01/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	3.17100	3.35600	0
29/01/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00500	0.00500	0
29/01/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	3.12200	3.30600	0
29/01/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00600	0.00500	0
29/01/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	3.07200	3.25700	0
29/01/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00600	0.00600	0
29/01/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	3.02300	3.20700	0
29/01/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00700	0.00600	0
29/01/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.97300	3.15700	0
29/01/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00700	0.00600	0
29/01/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.92300	3.10800	0
29/01/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00700	0.00700	0
29/01/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.87400	3.05800	0
29/01/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00800	0.00700	0
29/01/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.82400	3.00900	0
29/01/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00800	0.00800	0
29/01/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.77500	2.95900	0
29/01/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00900	0.00800	0
29/01/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.72500	2.90900	0
29/01/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00900	0.00800	0
29/01/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.67500	2.86000	0
29/01/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00900	0.00900	0
29/01/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.62600	2.81000	0
29/01/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.01000	0.00900	0
29/01/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.57700	2.76000	0
29/01/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01100	0.00900	0
29/01/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.52700	2.71100	0
29/01/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01100	0.01000	0
29/01/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.47800	2.66100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01200	0.01000	0
29/01/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.42800	2.61200	0
29/01/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01200	0.01100	0
29/01/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.37900	2.56200	0
29/01/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01300	0.01100	0
29/01/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.33000	2.51300	0
29/01/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01400	0.01200	0
29/01/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.28100	2.46400	0
29/01/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01500	0.01300	0
29/01/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.23100	2.41400	0
29/01/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01500	0.01300	0
29/01/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	2.18200	2.36500	0
29/01/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01600	0.01400	0
29/01/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	2.13300	2.31600	0
29/01/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01700	0.01500	0
29/01/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	2.08400	2.26600	0
29/01/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01800	0.01500	0
29/01/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	2.03500	2.21700	0
29/01/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01900	0.01600	0
29/01/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.98700	2.16800	0
29/01/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02100	0.01700	0
29/01/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.93900	2.11900	0
29/01/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02300	0.01800	0
29/01/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.89100	2.07000	0
29/01/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02500	0.01900	0
29/01/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.84400	2.02100	0
29/01/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02800	0.02000	0
29/01/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.79600	1.97300	0
29/01/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.03000	0.02200	0
29/01/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.74900	1.92500	0
29/01/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03300	0.02400	0
29/01/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.70200	1.87700	0
29/01/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.03600	0.02600	0
29/01/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.65500	1.83000	0
29/01/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.03900	0.02900	0
29/01/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.60800	1.78200	0
29/01/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.04200	0.03100	0
29/01/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.56200	1.73500	0
29/01/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.04600	0.03400	0
29/01/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.51600	1.68900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.05000	0.03800	0
29/01/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.47000	1.64200	0
29/01/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.05400	0.04100	0
29/01/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.42500	1.59600	0
29/01/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.05900	0.04500	0
29/01/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.38000	1.55000	0
29/01/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.06400	0.04900	0
29/01/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.33500	1.50400	0
29/01/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.06900	0.05300	0
29/01/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.29100	1.45900	0
29/01/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.07500	0.05800	0
29/01/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.24700	1.41400	0
29/01/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.08100	0.06300	0
29/01/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.20400	1.37000	0
29/01/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.08800	0.06900	0
29/01/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.16100	1.32500	0
29/01/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.09500	0.07400	0
29/01/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	1.11800	1.28200	0
29/01/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.10200	0.08100	0
29/01/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	1.07900	1.23800	0
29/01/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.11300	0.08700	0
29/01/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	1.04000	1.19600	0
29/01/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.12400	0.09500	0
29/01/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	1.00200	1.15300	0
29/01/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.13600	0.10200	0
29/01/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.96500	1.11100	0
29/01/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.14900	0.11000	0
29/01/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.92900	1.07300	0
29/01/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.16300	0.12200	0
29/01/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.89400	1.03500	0
29/01/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.17800	0.13400	0
29/01/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.86000	0.99800	0
29/01/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.19400	0.14700	0
29/01/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.82600	0.96200	0
29/01/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.21000	0.16100	0
29/01/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.79300	0.92600	0
29/01/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.22700	0.17500	0
29/01/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.76100	0.89200	0
29/01/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.24500	0.19100	0
29/01/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.73000	0.85800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.26400	0.20700	0
29/01/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.70000	0.82500	0
29/01/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.28400	0.22400	0
29/01/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.67100	0.79300	28
29/01/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.30500	0.24200	0
29/01/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.64300	0.76200	0
29/01/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.32700	0.26100	0
29/01/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.61500	0.73200	0
29/01/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.34900	0.28100	0
29/01/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.58900	0.70300	0
29/01/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.37300	0.30200	0
29/01/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.56300	0.67400	0
29/01/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.39700	0.32300	0
29/01/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.53800	0.64700	0
29/01/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.42200	0.34600	0
29/01/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.51400	0.62000	0
29/01/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.44800	0.36900	0
29/01/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.49100	0.59400	0
29/01/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.47500	0.39300	0
29/01/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.47100	0.56900	8,032
29/01/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.50500	0.41800	0
29/01/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.45200	0.54500	0
29/01/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.53600	0.44400	0
29/01/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.43400	0.52200	0
29/01/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.56800	0.47100	0
29/01/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.41700	0.49900	0
29/01/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.60100	0.49800	0
29/01/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.40100	0.48000	0
29/01/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.63500	0.52900	0
29/01/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.64500	0.74600	0
29/01/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.70900	0.62300	0
29/01/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.38500	0.46100	0
29/01/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.66900	0.56000	0
29/01/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.62200	0.72100	0
29/01/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.73600	0.64800	0
29/01/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.37000	0.44400	0
29/01/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.70400	0.59300	0
29/01/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.60000	0.69700	0
29/01/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.76400	0.67400	0
29/01/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.35500	0.42700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.73900	0.62600	0
29/01/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.34200	0.41000	0
29/01/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.77600	0.65900	0
29/01/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.32800	0.39500	0
29/01/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.81200	0.69400	0
29/01/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.31600	0.38000	0
29/01/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.85000	0.72900	0
29/01/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.30400	0.36500	0
29/01/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.88800	0.76400	0
29/01/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.29200	0.35100	0
29/01/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	0.92600	0.80000	0
29/01/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.28100	0.33800	0
29/01/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	0.96500	0.83700	0
29/01/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.27100	0.32600	0
29/01/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.00500	0.87500	0
29/01/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.26100	0.31400	0
29/01/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.04500	0.91300	0
29/01/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.25100	0.30200	0
29/01/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.08500	0.95100	0
29/01/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.24200	0.29100	0
29/01/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.12600	0.99000	0
29/01/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.23300	0.28000	0
29/01/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.16700	1.02900	0
29/01/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.22500	0.27000	11,194
29/01/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.20900	1.06900	0
29/01/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.21700	0.26100	0
29/01/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.25100	1.11000	0
29/01/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.20900	0.25100	0
29/01/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.29300	1.15000	0
29/01/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.20200	0.24300	0
29/01/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.33600	1.19200	0
29/01/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.19400	0.23400	0
29/01/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.37800	1.23300	0
29/01/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.18800	0.22600	0
29/01/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.42200	1.27500	0
29/01/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.18100	0.21800	0
29/01/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.46500	1.31700	0
29/01/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.17500	0.21100	0
29/01/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.50900	1.36000	0
29/01/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.16900	0.20400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.55300	1.40300	0
29/01/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.16400	0.19700	0
29/01/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.59800	1.44600	0
29/01/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.15800	0.19000	0
29/01/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.64200	1.48900	0
29/01/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.15300	0.18400	0
29/01/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.68700	1.53300	0
29/01/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.14800	0.17800	0
29/01/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.73200	1.57700	0
29/01/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.14400	0.17200	0
29/01/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.77800	1.62100	0
29/01/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.13900	0.16700	0
29/01/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.82300	1.66600	0
29/01/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.13500	0.16200	0
29/01/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	1.86900	1.71100	0
29/01/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.13100	0.15700	0
29/01/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	1.91500	1.75600	0
29/01/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.12700	0.15200	0
29/01/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	1.96100	1.80100	0
29/01/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.12300	0.14700	0
29/01/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.00700	1.84600	0
29/01/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.11900	0.14300	0
29/01/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.05300	1.89200	0
29/01/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.11600	0.13800	8,032
29/01/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.10000	1.93700	0
29/01/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00800	0.01200	0
29/01/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.24600	2.06600	0
29/01/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.10800	0.13000	0
29/01/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.19200	2.02900	0
29/01/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.10400	0.12700	0
29/01/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.23800	2.07600	0
29/01/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.10000	0.12300	0
29/01/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.28400	2.12200	0
29/01/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.09700	0.11900	0
29/01/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.33100	2.16800	0
29/01/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.09400	0.11500	0
29/01/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.37800	2.21400	0
29/01/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.09000	0.11100	0
29/01/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.42400	2.26000	0
29/01/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.08700	0.10700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.47100	2.30600	0
29/01/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.08400	0.10300	0
29/01/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.51800	2.35200	0
29/01/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.08200	0.10000	0
29/01/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.56600	2.39900	0
29/01/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.07900	0.09700	0
29/01/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.61300	2.44600	0
29/01/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.07600	0.09300	0
29/01/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.66000	2.49200	0
29/01/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.07400	0.09000	0
29/01/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.70800	2.53900	0
29/01/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.07100	0.08700	0
29/01/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.75500	2.58600	0
29/01/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.06900	0.08500	0
29/01/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.80300	2.63400	0
29/01/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.06700	0.08200	0
29/01/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	2.85100	2.68100	0
29/01/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.06500	0.07900	0
29/01/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	2.89900	2.72800	0
29/01/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.06300	0.07700	0
29/01/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	2.94700	2.77600	0
29/01/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.06100	0.07400	0
29/01/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	2.99500	2.82300	0
29/01/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.05900	0.07200	0
29/01/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.04300	2.87100	0
29/01/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.05700	0.07000	0
29/01/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.09100	2.91900	0
29/01/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.05500	0.06800	0
29/01/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.13900	2.96700	0
29/01/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.05400	0.06500	0
29/01/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.18800	3.01400	0
29/01/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.05200	0.06300	0
29/01/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.23600	3.06200	0
29/01/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.05000	0.06200	0
29/01/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.28400	3.11100	0
29/01/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.04900	0.06000	0
29/01/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.33300	3.15900	0
29/01/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.04800	0.05800	0
29/01/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.38200	3.20700	0
29/01/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.04600	0.05600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.43000	3.25500	0
29/01/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.04500	0.05500	0
29/01/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.47900	3.30400	0
29/01/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.04400	0.05300	0
29/01/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.52800	3.35200	0
29/01/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.04200	0.05100	0
29/01/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.57600	3.40000	0
29/01/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.04100	0.05000	0
29/01/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.62500	3.44900	0
29/01/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.04000	0.04800	0
29/01/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.67400	3.49700	0
29/01/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.03900	0.04700	0
29/01/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.72300	3.54600	0
29/01/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.03800	0.04600	0
29/01/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.77200	3.59500	0
29/01/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.03700	0.04500	0
29/01/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.82100	3.64400	0
29/01/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.03600	0.04300	0
29/01/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	3.87000	3.69200	0
29/01/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.03500	0.04200	0
29/01/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	3.91900	3.74100	0
29/01/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.03400	0.04100	0
29/01/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	3.96800	3.79000	0
29/01/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.03300	0.04000	0
29/01/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.01700	3.83900	0
29/01/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.03100	0.03900	0
29/01/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.06500	3.88800	0
29/01/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.03000	0.03800	0
29/01/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.11400	3.93700	0
29/01/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.02800	0.03700	0
29/01/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.16200	3.98600	0
29/01/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.02700	0.03600	0
29/01/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.21100	4.03500	0
29/01/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.02600	0.03400	0
29/01/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.26000	4.08300	0
29/01/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.02500	0.03300	0
29/01/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.30900	4.13200	0
29/01/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.02300	0.03100	0
29/01/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.35700	4.18000	0
29/01/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.02200	0.03000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.40600	4.22900	0
29/01/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.02100	0.02800	0
29/01/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.45500	4.27700	0
29/01/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.02000	0.02700	0
29/01/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.50400	4.32600	0
29/01/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.01900	0.02600	0
29/01/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.55300	4.37500	0
29/01/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.01800	0.02400	0
29/01/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.60200	4.42300	0
29/01/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.01700	0.02300	0
29/01/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.65100	4.47200	0
29/01/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.01600	0.02200	0
29/01/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.70000	4.52100	0
29/01/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.01600	0.02100	0
29/01/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.75000	4.57000	0
29/01/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.01500	0.02000	0
29/01/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.79900	4.61900	0
29/01/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.01400	0.01900	0
29/01/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	4.84800	4.66800	0
29/01/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.01300	0.01800	0
29/01/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	4.89700	4.71700	0
29/01/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.01300	0.01700	0
29/01/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	4.94700	4.76600	0
29/01/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.01200	0.01600	0
29/01/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	4.99600	4.81500	0
29/01/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.01100	0.01600	0
29/01/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.04500	4.86500	0
29/01/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.01100	0.01500	11,194
29/01/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.09500	4.91400	0
29/01/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.01000	0.01400	0
29/01/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.14400	4.96300	0
29/01/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.01000	0.01300	0
29/01/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.19400	5.01200	0
29/01/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00900	0.01300	0
29/01/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.24300	5.06200	0
29/01/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00900	0.01200	0
29/01/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.29300	5.11100	0
29/01/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00800	0.01100	0
29/01/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.34200	5.16000	0
29/01/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00800	0.01100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.39200	5.21000	0
29/01/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00700	0.01000	0
29/01/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.44100	5.25900	0
29/01/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00700	0.01000	0
29/01/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.49100	5.30900	0
29/01/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00700	0.00900	0
29/01/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.54100	5.35800	0
29/01/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00600	0.00900	0
29/01/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.59000	5.40800	0
29/01/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00600	0.00800	0
29/01/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.64000	5.45700	0
29/01/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00600	0.00800	0
29/01/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.69000	5.50700	0
29/01/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00500	0.00700	0
29/01/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.73900	5.55600	0
29/01/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00500	0.00700	0
29/01/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.78900	5.60600	0
29/01/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00500	0.00700	0
29/01/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	5.83900	5.65600	0
29/01/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00500	0.00600	0
29/01/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	5.88900	5.70500	0
29/01/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00400	0.00600	0
29/01/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	5.93800	5.75500	0
29/01/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00400	0.00600	0
29/01/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	5.98800	5.80500	0
29/01/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00400	0.00500	0
29/01/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.03800	5.85400	0
29/01/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00400	0.00500	0
29/01/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.08800	5.90400	0
29/01/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00400	0.00500	0
29/01/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.13800	5.95400	0
29/01/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00400	0.00500	0
29/01/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.18800	6.00400	0
29/01/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00400	0.00400	0
29/01/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.23800	6.05300	0
29/01/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00300	0.00400	0
29/01/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.28700	6.10300	0
29/01/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00300	0.00400	0
29/01/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.33700	6.15300	0
29/01/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.38700	6.20300	0
29/01/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00300	0.00400	0
29/01/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.43700	6.25300	0
29/01/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00300	0.00400	0
29/01/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.48700	6.30300	0
29/01/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00300	0.00400	0
29/01/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.53700	6.35300	0
29/01/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00300	0.00400	0
29/01/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.58700	6.40300	0
29/01/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00300	0.00400	0
29/01/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.63700	6.45300	0
29/01/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00300	0.00400	0
29/01/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.68700	6.50300	0
29/01/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00300	0.00300	0
29/01/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.73700	6.55200	0
29/01/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00300	0.00300	0
29/01/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.78700	6.60200	0
29/01/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00300	0.00300	0
29/01/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	6.83700	6.65200	0
29/01/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00300	0.00300	0
29/01/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	6.88700	6.70200	0
29/01/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00200	0.00300	0
29/01/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	6.93600	6.75200	0
29/01/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00200	0.00300	0
29/01/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	6.98600	6.80200	0
29/01/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00200	0.00300	0
29/01/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.03600	6.85200	0
29/01/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00200	0.00300	0
29/01/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.08600	6.90200	0
29/01/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00200	0.00300	0
29/01/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.13600	6.95200	0
29/01/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00200	0.00300	0
29/01/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.18600	7.00200	0
29/01/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00200	0.00300	0
29/01/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.23600	7.05200	0
29/01/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00200	0.00300	0
29/01/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.28600	7.10200	0
29/01/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00200	0.00300	0
29/01/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.33600	7.15200	0
29/01/2010	£ / R On 14-June-10	19.80	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
29/01/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.38600	7.20200	0
29/01/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.43600	7.25100	0
29/01/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.48600	7.30100	0
29/01/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.53600	7.35100	0
29/01/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.58600	7.40100	0
29/01/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.63600	7.45100	0
29/01/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.68600	7.50100	0
29/01/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.73600	7.55100	0
29/01/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.78600	7.60100	0
29/01/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	7.83600	7.65100	0
29/01/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	7.88600	7.70100	0
29/01/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	7.93600	7.75100	0
29/01/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	7.98600	7.80100	0
29/01/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.23800	8.05400	0
29/01/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.28800	8.10400	0
29/01/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00100	0.00200	0
29/01/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.13500	7.95100	0
29/01/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00100	0.00200	0
29/01/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.18500	8.00100	0
29/01/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00100	0.00200	0
29/01/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.23500	8.05100	0
29/01/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00100	0.00200	0
29/01/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.28500	8.10100	0
29/01/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00100	0.00200	0
29/01/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.33500	8.15100	0
29/01/2010	£ / R On 14-June-10	20.80	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
29/01/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.38500	8.20000	0
29/01/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.43500	8.25000	0
29/01/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.48500	8.30000	0
29/01/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.53500	8.35000	0
29/01/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.58500	8.40000	0
29/01/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.63500	8.45000	0
29/01/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.68500	8.50000	0
29/01/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.73500	8.55000	0
29/01/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.78500	8.60000	0
29/01/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	8.83500	8.65000	0
29/01/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	8.88500	8.70000	0
29/01/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	8.93500	8.75000	0
29/01/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	8.98500	8.80000	0
29/01/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.03500	8.85000	0
29/01/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.08500	8.90000	0
29/01/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.13500	8.95000	0
29/01/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00100	0
29/01/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.18400	9.00000	0
29/01/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00100	0
29/01/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.23400	9.05000	0
29/01/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00100	0
29/01/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.28400	9.10000	0
29/01/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00100	0
29/01/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.33400	9.15000	0
29/01/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.38400	9.20000	0
29/01/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00100	0
29/01/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.43400	9.25000	0
29/01/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00100	0
29/01/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.48400	9.30000	0
29/01/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.53400	9.34900	0
29/01/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.58400	9.39900	0
29/01/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.63400	9.44900	0
29/01/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.68400	9.49900	0
29/01/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.73400	9.54900	0
29/01/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.78400	9.59900	0
29/01/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	9.83400	9.64900	0
29/01/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	9.88400	9.69900	0
29/01/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	9.93400	9.74900	0
29/01/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08540	0.08620	0
29/01/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01566	0.01637	0
29/01/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00026	0.00017	0
29/01/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00800	0.00841	0
29/01/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00260	0.00221	0
29/01/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00395	0.00410	0
29/01/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00855	0.00790	0
29/01/2010	€ / R On 13-December-10			Foreign Exchange Future	11.11990	11.19940	155
29/01/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.49300	3.57100	0
29/01/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.44300	3.52100	0
29/01/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.39300	3.47100	0
29/01/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.34300	3.42100	0
29/01/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.47400	3.55300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.42500	3.50300	0
29/01/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00200	0.00100	0
29/01/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.37500	3.45300	0
29/01/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00200	0.00100	0
29/01/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.32500	3.40300	0
29/01/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00200	0.00100	0
29/01/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.27500	3.35300	0
29/01/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00200	0.00100	0
29/01/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.22500	3.30300	0
29/01/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00200	0.00100	0
29/01/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.17500	3.25300	0
29/01/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00200	0.00100	0
29/01/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.94300	3.02100	0
29/01/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.07500	3.15400	0
29/01/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	3.02600	3.10400	0
29/01/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00300	0.00200	0
29/01/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.97600	3.05400	0
29/01/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00300	0.00200	0
29/01/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.28400	3.36200	0
29/01/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01400	0.01300	0
29/01/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.23400	3.31300	0
29/01/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01400	0.01400	0
29/01/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.18500	3.26400	0
29/01/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01500	0.01500	0
29/01/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.13500	3.21400	0
29/01/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01500	0.01500	0
29/01/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.54300	2.62100	0
29/01/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.03700	3.11500	0
29/01/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01700	0.01600	0
29/01/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.62700	2.70500	0
29/01/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00400	0.00300	0
29/01/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.93900	3.01700	0
29/01/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01900	0.01800	0
29/01/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.89000	2.96800	0
29/01/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.02000	0.01900	0
29/01/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.47800	2.55600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00500	0.00400	0
29/01/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.42800	2.50600	0
29/01/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00500	0.00400	0
29/01/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.74300	2.82100	0
29/01/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02300	0.02200	0
29/01/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.32900	2.40700	0
29/01/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00600	0.00500	0
29/01/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.27900	2.35700	0
29/01/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00600	0.00500	0
29/01/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.59600	2.67400	0
29/01/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02600	0.02500	0
29/01/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.18000	2.25800	0
29/01/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00700	0.00600	0
29/01/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.94300	2.02100	0
29/01/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.08200	2.15900	0
29/01/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00900	0.00700	0
29/01/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.03200	2.11000	0
29/01/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00900	0.00800	0
29/01/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.98300	2.06000	0
29/01/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.01000	0.00800	0
29/01/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.30600	2.38300	0
29/01/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03600	0.03400	0
29/01/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.25800	2.33500	0
29/01/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03800	0.03600	0
29/01/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.21000	2.28700	0
29/01/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.04000	0.03800	0
29/01/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.16200	2.23900	0
29/01/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.04200	0.04000	0
29/01/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.54400	1.62200	0
29/01/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.06600	2.14300	0
29/01/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04600	0.04400	0
29/01/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.64100	1.71800	0
29/01/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01800	0.01600	0
29/01/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.97500	2.04800	0
29/01/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.05500	0.04900	0
29/01/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.93000	2.00200	0
29/01/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.06000	0.05300	0
29/01/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.49700	1.57300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.02400	0.02100	0
29/01/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.44900	1.52400	0
29/01/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02600	0.02200	0
29/01/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.79600	1.86700	0
29/01/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.07600	0.06800	0
29/01/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.35400	1.42900	0
29/01/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.03100	0.02700	0
29/01/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.30600	1.38100	0
29/01/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.03300	0.02900	0
29/01/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.66600	1.73600	0
29/01/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.09600	0.08700	0
29/01/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.21300	1.28700	0
29/01/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.04000	0.03500	0
29/01/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	0.95100	1.02700	0
29/01/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00800	0.00600	0
29/01/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.12000	1.19400	0
29/01/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.04700	0.04200	0
29/01/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.07400	1.14800	0
29/01/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.05100	0.04600	0
29/01/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.03200	1.10200	0
29/01/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.05900	0.05000	0
29/01/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.41800	1.48400	0
29/01/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.14800	0.13500	0
29/01/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.37800	1.44300	0
29/01/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.15800	0.14400	0
29/01/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.33900	1.40400	0
29/01/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.16900	0.15500	0
29/01/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.30100	1.36400	0
29/01/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.18100	0.16500	0
29/01/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.58500	0.65500	0
29/01/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.04200	0.03400	0
29/01/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.22500	1.28700	0
29/01/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.20500	0.18800	0
29/01/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.76000	0.81900	0
29/01/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.13700	0.11700	0
29/01/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.15700	1.21200	0
29/01/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.23700	0.21300	0
29/01/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.12500	1.17900	0
29/01/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.25500	0.23000	0
29/01/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.65800	0.71400	20



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.18500	0.16200	271
29/01/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.62700	0.68100	0
29/01/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.20400	0.17900	0
29/01/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	1.03100	1.08200	0
29/01/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.31100	0.28300	0
29/01/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.56600	0.61700	0
29/01/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.24300	0.21500	0
29/01/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.53800	0.58700	0
29/01/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.26500	0.23500	0
29/01/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.94400	0.99200	0
29/01/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.37400	0.34300	0
29/01/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.48400	0.53100	0
29/01/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.31100	0.27900	0
29/01/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.18600	0.22600	0
29/01/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.24300	0.20500	0
29/01/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.43400	0.47800	0
29/01/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.36100	0.32600	0
29/01/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.41100	0.45400	0
29/01/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.38800	0.35200	0
29/01/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.39100	0.43000	0
29/01/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.41800	0.37800	0
29/01/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.78900	0.83200	0
29/01/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.51900	0.48300	0
29/01/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.76500	0.80800	0
29/01/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.54500	0.50900	0
29/01/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.74200	0.78400	0
29/01/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.57200	0.53500	0
29/01/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.72000	0.76100	0
29/01/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.60000	0.56200	0
29/01/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.07400	0.09400	0
29/01/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.53100	0.47300	0
29/01/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.67800	0.71700	0
29/01/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.65800	0.61800	0
29/01/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.27600	0.30400	0
29/01/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.65300	0.60200	0
29/01/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.64000	0.67600	0
29/01/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.72000	0.67700	0
29/01/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.62300	0.65700	0
29/01/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.75300	0.70800	0
29/01/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.23900	0.26300	25

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.76600	0.71100	0
29/01/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.22800	0.25100	0
29/01/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.80500	0.74900	0
29/01/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.57200	0.60400	0
29/01/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.85200	0.80500	0
29/01/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.20700	0.22800	0
29/01/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.88400	0.82600	0
29/01/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.19700	0.21800	0
29/01/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.92400	0.86600	0
29/01/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.52700	0.55700	0
29/01/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.95700	0.90800	0
29/01/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.18000	0.19900	0
29/01/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.00700	0.94700	0
29/01/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.01700	0.02300	0
29/01/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.07400	1.00200	0
29/01/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.33000	0.35500	0
29/01/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.04800	0.99400	0
29/01/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.16400	0.18100	0
29/01/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.09100	1.02900	0
29/01/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.15700	0.17300	0
29/01/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.13400	1.07100	0
29/01/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.15000	0.16600	0
29/01/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.17700	1.11400	0
29/01/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.44900	0.47400	0
29/01/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.17900	1.12500	0
29/01/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.43700	0.46200	0
29/01/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.21700	1.16300	0
29/01/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.42600	0.45000	0
29/01/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.25600	1.20100	0
29/01/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.41500	0.43900	0
29/01/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.29500	1.24000	0
29/01/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.40400	0.42700	0
29/01/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.33400	1.27800	0
29/01/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.39400	0.41700	0
29/01/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.37400	1.31800	0
29/01/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.11100	0.12300	0
29/01/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.48800	1.42100	0
29/01/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.37500	0.39600	0
29/01/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.45500	1.39700	0
29/01/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.36600	0.38700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.49600	1.43800	0
29/01/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00300	0.00500	0
29/01/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.76000	1.68400	0
29/01/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.34000	0.35900	0
29/01/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.62000	1.56000	0
29/01/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00200	0.00300	0
29/01/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.90900	1.83200	0
29/01/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.31600	0.33500	0
29/01/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.74600	1.68600	0
29/01/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00200	0.00300	13,636
29/01/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	2.00900	1.93200	0
29/01/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.10900	2.03100	0
29/01/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00100	0.00200	0
29/01/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.15800	2.08100	0
29/01/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00100	0.00200	0
29/01/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.20800	2.13100	0
29/01/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.27600	0.29200	0
29/01/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.00600	1.94300	0
29/01/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.30800	2.23000	0
29/01/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.26400	0.28000	0
29/01/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.09400	2.03100	0
29/01/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.40800	2.33000	0
29/01/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.45800	2.38000	0
29/01/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.50800	2.43000	0
29/01/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.55800	2.48000	0
29/01/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.60800	2.53000	0
29/01/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.65800	2.58000	0
29/01/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.04200	0.04800	0
29/01/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.56900	2.49600	0
29/01/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.04100	0.04600	0
29/01/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.61800	2.54400	0
29/01/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.03900	0.04400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.66600	2.59200	0
29/01/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.03700	0.04200	0
29/01/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.71400	2.64000	0
29/01/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.03500	0.04000	0
29/01/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.76200	2.68800	0
29/01/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.03400	0.03900	0
29/01/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.81100	2.73700	0
29/01/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.03200	0.03700	0
29/01/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.85900	2.78500	0
29/01/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.05700	2.97900	0
29/01/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.03000	0.03400	0
29/01/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.95700	2.88200	0
29/01/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.02900	0.03300	0
29/01/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.00600	2.93100	0
29/01/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.02700	0.03100	0
29/01/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.05400	2.97900	0
29/01/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.17900	0.19000	0
29/01/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.90900	2.84100	0
29/01/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.17500	0.18600	0
29/01/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.95500	2.88700	0
29/01/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.17100	0.18200	0
29/01/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.00100	2.93300	0
29/01/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.16800	0.17900	0
29/01/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.04800	2.98000	0
29/01/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.45700	3.37900	0
29/01/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.16200	0.17200	0
29/01/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.14200	3.07300	0
29/01/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.02000	0.02300	0
29/01/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.39700	3.32100	0
29/01/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.15500	0.16500	0
29/01/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.23500	3.16600	0
29/01/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.15200	0.16200	0
29/01/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.28200	3.21300	0
29/01/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.75700	3.67900	0
29/01/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.14400	0.15300	0
29/01/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.42400	3.35400	0
29/01/2010	€ / R On 15-March-10	14.50	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
29/01/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.90700	3.82900	0
29/01/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.13600	0.14500	0
29/01/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.56600	3.49600	0
29/01/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.10700	4.02900	0
29/01/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.15700	4.07900	0
29/01/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.20700	4.12900	0
29/01/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.12300	0.13100	0
29/01/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.85300	3.78200	0
29/01/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.30700	4.22900	0
29/01/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.11900	0.12600	0
29/01/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.94900	3.87700	0
29/01/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.40700	4.32900	0
29/01/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.45700	4.37900	0
29/01/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.50700	4.42900	0
29/01/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.55700	4.47900	0
29/01/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.60700	4.52900	0
29/01/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.65700	4.57900	0
29/01/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00700	0.00800	0
29/01/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.53400	4.45600	0
29/01/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00600	0.00800	0
29/01/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.58300	4.50600	0
29/01/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00600	0.00700	0
29/01/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.63300	4.55500	0
29/01/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00600	0.00700	0
29/01/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.68300	4.60500	0
29/01/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00500	0.00700	0
29/01/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.73200	4.65500	0
29/01/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00500	0.00600	0
29/01/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.78200	4.70400	0
29/01/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00500	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.83200	4.75400	0
29/01/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.05700	4.97900	0
29/01/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00400	0.00500	0
29/01/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.93100	4.85300	0
29/01/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00400	0.00500	0
29/01/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.98100	4.90300	0
29/01/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00400	0.00500	0
29/01/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.03100	4.95300	0
29/01/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.08600	0.09200	0
29/01/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.81600	4.74300	0
29/01/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.08400	0.09000	0
29/01/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.86400	4.79100	0
29/01/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.08300	0.08900	0
29/01/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.91300	4.84000	0
29/01/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.08200	0.08700	0
29/01/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.96200	4.88800	0
29/01/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.45700	5.37900	0
29/01/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.07900	0.08400	0
29/01/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.05900	4.98500	0
29/01/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00300	0.00300	0
29/01/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.38000	5.30100	0
29/01/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.07600	0.08100	0
29/01/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.15600	5.08200	0
29/01/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.07500	0.08000	0
29/01/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.20500	5.13100	0
29/01/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.07200	0.07600	0
29/01/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.35200	5.27700	0
29/01/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.06800	0.07300	0
29/01/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.49800	5.42400	0
29/01/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.06200	0.06600	0
29/01/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.79200	5.71700	0
29/01/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.06000	0.06400	0
29/01/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.89000	5.81500	0
29/01/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.50700	6.42900	0
29/01/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.55700	6.47900	0
29/01/2010	€ / R On 15-March-10	17.20	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
29/01/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.60700	6.52900	0
29/01/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.65700	6.57900	0
29/01/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.52800	6.44900	0
29/01/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.57800	6.49900	0
29/01/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.62800	6.54900	0
29/01/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.67800	6.59900	0
29/01/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.72800	6.64900	0
29/01/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.77800	6.69900	0
29/01/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.82800	6.74900	0
29/01/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.05700	6.97900	0
29/01/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.92800	6.84900	0
29/01/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.97800	6.89900	0
29/01/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.02800	6.94900	0
29/01/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.04400	0.04700	0
29/01/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.77400	6.69800	0
29/01/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.04300	0.04600	0
29/01/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.82300	6.74700	0
29/01/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.04200	0.04600	0
29/01/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.87200	6.79700	0
29/01/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.04200	0.04500	0
29/01/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.92200	6.84600	0
29/01/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.45700	7.37900	0
29/01/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.04000	0.04300	0
29/01/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.02000	6.94400	0
29/01/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.37800	7.29900	0
29/01/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.03900	0.04200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.11900	7.04300	0
29/01/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.03800	0.04100	0
29/01/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.16800	7.09200	0
29/01/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.03600	0.03900	0
29/01/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.31600	7.24000	0
29/01/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.03400	0.03700	0
29/01/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.46400	7.38800	0
29/01/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.03100	0.03400	0
29/01/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.76100	7.68500	0
29/01/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.03000	0.03300	0
29/01/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.86000	7.78400	0
29/01/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.50700	8.42900	0
29/01/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.55700	8.47900	0
29/01/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.60700	8.52900	0
29/01/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.65700	8.57900	0
29/01/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.52700	8.44800	0
29/01/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.57700	8.49800	0
29/01/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.62700	8.54800	0
29/01/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.67700	8.59800	0
29/01/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.72700	8.64800	0
29/01/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.77700	8.69800	0
29/01/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.82700	8.74800	0
29/01/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.05700	8.97900	0
29/01/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.92700	8.84800	0
29/01/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.97700	8.89800	0
29/01/2010	€ / R On 14-June-10	19.80	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
29/01/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.02700	8.94800	0
29/01/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.02000	0.02200	0
29/01/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.75000	8.67300	0
29/01/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.01900	0.02100	0
29/01/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.79900	8.72200	0
29/01/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.01900	0.02100	0
29/01/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.84900	8.77200	0
29/01/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.01800	0.02000	0
29/01/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.89800	8.82100	0
29/01/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.45700	9.37900	0
29/01/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.01700	0.01900	0
29/01/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	8.99700	8.92000	0
29/01/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.37700	9.29800	0
29/01/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.01600	0.01800	0
29/01/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.09600	9.01900	0
29/01/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.01600	0.01800	0
29/01/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.14600	9.06900	0
29/01/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.01500	0.01600	0
29/01/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.29500	9.21700	0
29/01/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01400	0.01500	0
29/01/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.44400	9.36600	0
29/01/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.01200	0.01300	0
29/01/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.74200	9.66400	0
29/01/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.01100	0.01200	0
29/01/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.84100	9.76300	0
29/01/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.83940	6.92590	60
29/01/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.35000	4.44000	0
29/01/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.30000	4.39000	0
29/01/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.29900	4.38700	0
29/01/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.24900	4.33700	0
29/01/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.19900	4.28700	0
29/01/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.14900	4.23700	0
29/01/2010	AU\$ / R On 14-June-10	2.65	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
29/01/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.05000	4.14000	0
29/01/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.04900	4.13700	0
29/01/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	3.99900	4.08700	0
29/01/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	3.94900	4.03700	0
29/01/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	3.89900	3.98700	0
29/01/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.84900	3.93700	0
29/01/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.79900	3.88700	0
29/01/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.74900	3.83700	0
29/01/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.69900	3.78700	0
29/01/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.64900	3.73700	0
29/01/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.59900	3.68700	0
29/01/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.54900	3.63700	0
29/01/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.35000	3.44000	0
29/01/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.30000	3.39000	0
29/01/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.29900	3.38700	0
29/01/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.24900	3.33700	0
29/01/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.19900	3.28700	0
29/01/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.14900	3.23700	0
29/01/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.05000	3.14000	0
29/01/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.04900	3.13700	0
29/01/2010	AU\$ / R On 14-June-10	3.75	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
29/01/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	2.99900	3.08700	0
29/01/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	2.94900	3.03700	0
29/01/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	2.89900	2.98700	0
29/01/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.84900	2.93700	0
29/01/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.79900	2.88700	0
29/01/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.74900	2.83700	0
29/01/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.69900	2.78700	0
29/01/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.64900	2.73700	0
29/01/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.59900	2.68700	0
29/01/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.54900	2.63700	0
29/01/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.35000	2.44000	0
29/01/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.30000	2.39000	0
29/01/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.29900	2.38700	0
29/01/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.24900	2.33700	0
29/01/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.20000	2.28800	0
29/01/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00200	0.00100	0
29/01/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.15000	2.23800	0
29/01/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00200	0.00100	0
29/01/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.05000	2.14000	0
29/01/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.05000	2.13800	0
29/01/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00200	0.00100	0
29/01/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.00000	2.08800	0
29/01/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00200	0.00100	0
29/01/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	1.95000	2.03800	0
29/01/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00200	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	1.90100	1.98900	0
29/01/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00300	0.00200	0
29/01/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.85100	1.93900	0
29/01/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00300	0.00200	0
29/01/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.80100	1.88900	0
29/01/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00300	0.00200	0
29/01/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.75100	1.83900	0
29/01/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00300	0.00200	0
29/01/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.70200	1.79000	0
29/01/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00400	0.00300	0
29/01/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.65200	1.74000	0
29/01/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00400	0.00300	0
29/01/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.60200	1.69000	0
29/01/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00400	0.00300	0
29/01/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.55300	1.64100	0
29/01/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00500	0.00400	0
29/01/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.35000	1.44100	0
29/01/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00000	0.00100	0
29/01/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.30000	1.39100	0
29/01/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00000	0.00100	0
29/01/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.30600	1.39300	0
29/01/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00800	0.00600	0
29/01/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.25600	1.34400	0
29/01/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00800	0.00700	0
29/01/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.20700	1.29400	0
29/01/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00900	0.00700	0
29/01/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.15800	1.24500	0
29/01/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.01000	0.00800	0
29/01/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.05200	1.14200	0
29/01/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.06000	1.14700	0
29/01/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.01200	0.01000	0
29/01/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.01200	1.09800	0
29/01/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01400	0.01100	0
29/01/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	0.96500	1.04900	0
29/01/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.01700	0.01200	0
29/01/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	0.91900	1.00200	0
29/01/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.02100	0.01500	0
29/01/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.87400	0.95600	0
29/01/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.02600	0.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.82900	0.91000	0
29/01/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.03100	0.02300	0
29/01/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.78500	0.86600	0
29/01/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.03700	0.02900	0
29/01/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.74300	0.82100	0
29/01/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.04500	0.03400	0
29/01/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.70100	0.77800	0
29/01/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.05300	0.04100	0
29/01/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.66000	0.73600	0
29/01/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.06200	0.04900	0
29/01/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.62100	0.69400	0
29/01/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.07300	0.05700	0
29/01/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.48100	0.56200	0
29/01/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.03100	0.02200	0
29/01/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.43800	0.51700	0
29/01/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.03800	0.02700	0
29/01/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.39600	0.47300	0
29/01/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.04600	0.03300	0
29/01/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.35600	0.43100	0
29/01/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.05600	0.04100	0
29/01/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.44300	0.50600	0
29/01/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.14500	0.11900	0
29/01/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.41200	0.47200	0
29/01/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.16400	0.13500	0
29/01/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.38200	0.43900	0
29/01/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.18400	0.15200	0
29/01/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.35400	0.40800	0
29/01/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.20600	0.17100	0
29/01/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.32700	0.37900	0
29/01/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.22900	0.19200	0
29/01/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.30200	0.35000	0
29/01/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.25400	0.21300	0
29/01/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.27800	0.32400	0
29/01/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.28000	0.23700	0
29/01/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.25800	0.29900	0
29/01/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.31000	0.26200	0
29/01/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.24000	0.27800	0
29/01/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.34200	0.29100	0
29/01/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.34100	0.38100	0
29/01/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.40900	0.36200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.22300	0.25900	0
29/01/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.37500	0.32200	0
29/01/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.20700	0.24100	0
29/01/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.40900	0.35400	0
29/01/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.19300	0.22400	0
29/01/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.44500	0.38700	0
29/01/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.17900	0.20900	0
29/01/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.48100	0.42200	0
29/01/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.16700	0.19500	0
29/01/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.51900	0.45800	0
29/01/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.15500	0.18100	0
29/01/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.55700	0.49400	0
29/01/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.14500	0.16900	0
29/01/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.59700	0.53200	0
29/01/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00100	0.00200	0
29/01/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.65100	1.56200	0
29/01/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00100	0.00200	0
29/01/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.70100	1.61200	0
29/01/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.03300	0.03800	0
29/01/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.73500	1.65100	0
29/01/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.03100	0.03600	0
29/01/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.78300	1.69900	0
29/01/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.03000	0.03400	0
29/01/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.83200	1.74700	0
29/01/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.02800	0.03300	0
29/01/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.88000	1.79600	0
29/01/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.95100	1.86100	0
29/01/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.02600	0.03000	0
29/01/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.97800	1.89300	0
29/01/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.02500	0.02900	0
29/01/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	2.02700	1.94200	0
29/01/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.02300	0.02800	0
29/01/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	2.07500	1.99100	0
29/01/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.02200	0.02600	0
29/01/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.12400	2.03900	0
29/01/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.02000	0.02400	0
29/01/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.17200	2.08700	0
29/01/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.01900	0.02200	0
29/01/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.22100	2.13500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.01700	0.02100	0
29/01/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.26900	2.18400	0
29/01/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.01600	0.01900	0
29/01/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.31800	2.23200	0
29/01/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.01500	0.01800	0
29/01/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.36700	2.28100	0
29/01/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.01400	0.01700	0
29/01/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.41600	2.33000	0
29/01/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01300	0.01500	0
29/01/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.46500	2.37800	0
29/01/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.65000	3.56000	0
29/01/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.70000	3.61000	0
29/01/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00200	0.00300	0
29/01/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.70400	3.61600	0
29/01/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.75400	3.66500	0
29/01/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.80400	3.71500	0
29/01/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00200	0.00200	0
29/01/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.85400	3.76500	0
29/01/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.95000	3.86000	0
29/01/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00200	0
29/01/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.95300	3.86500	0
29/01/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00200	0
29/01/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	4.00300	3.91500	0
29/01/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00100	0.00200	0
29/01/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	4.05300	3.96500	0
29/01/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.10300	4.01400	0
29/01/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.15300	4.06400	0
29/01/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.20300	4.11400	0
29/01/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.25300	4.16400	0
29/01/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.30300	4.21400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.35300	4.26400	0
29/01/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.40300	4.31400	0
29/01/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
29/01/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.45300	4.36400	0
29/01/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.65000	5.56000	0
29/01/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.70000	5.61000	0
29/01/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.70200	5.61300	0
29/01/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.75200	5.66300	0
29/01/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.80200	5.71300	0
29/01/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.85200	5.76300	0
29/01/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.95000	5.86000	0
29/01/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.95200	5.86300	0
29/01/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	6.00200	5.91300	0
29/01/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	6.05200	5.96300	0
29/01/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	6.10200	6.01300	0
29/01/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.15200	6.06300	0
29/01/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.20200	6.11300	0
29/01/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.25200	6.16300	0
29/01/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.30200	6.21300	0
29/01/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.35200	6.26300	0
29/01/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.40200	6.31300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.45200	6.36300	0
29/01/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.65000	7.56000	0
29/01/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.70000	7.61000	0
29/01/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.70200	7.61300	0
29/01/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.75200	7.66300	0
29/01/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.80200	7.71300	0
29/01/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.85200	7.76300	0
29/01/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.95000	7.86000	0
29/01/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.95200	7.86300	0
29/01/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	8.00200	7.91300	0
29/01/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	8.05200	7.96300	0
29/01/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	8.10200	8.01300	0
29/01/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.15200	8.06300	0
29/01/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.20200	8.11300	0
29/01/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.25200	8.16300	0
29/01/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.30200	8.21300	0
29/01/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.35200	8.26300	0
29/01/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.40200	8.31300	0
29/01/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
29/01/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.45200	8.36300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
Futures Open Interest							390,962.00
Options Open Interest							437,244.00
Total							828,206.00