



# Currency Futures & Options Weekly Statistics

From: 15/02/2010 To: 19/02/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.17710	8.15620	493
15/02/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.12700	5.10600	0
15/02/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.37600	4.35400	0
15/02/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.32600	4.30400	0
15/02/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.41100	4.38900	0
15/02/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.22600	4.20400	0
15/02/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.31100	4.28900	0
15/02/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.26100	4.23900	0
15/02/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.34500	4.32400	0
15/02/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.29500	4.27400	0
15/02/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.24500	4.22400	0
15/02/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.32800	4.30700	0
15/02/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.27800	4.25700	0
15/02/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.22800	4.20700	0
15/02/2010	\$ / 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
15/02/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.17800	4.15700	0
15/02/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.12800	4.10700	0
15/02/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	4.07800	4.05700	0
15/02/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	4.02800	4.00800	0
15/02/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.97900	3.95800	0
15/02/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.92900	3.90800	0
15/02/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.87900	3.85800	0
15/02/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.82900	3.80800	0
15/02/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.77900	3.75800	0
15/02/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.72900	3.70800	0
15/02/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.67900	3.65900	0
15/02/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.36100	3.33900	0
15/02/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.31100	3.28900	0
15/02/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.26100	3.23900	0
15/02/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.34600	3.32500	0
15/02/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.29600	3.27500	0
15/02/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.24600	3.22500	0
15/02/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.33100	3.31000	0
15/02/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00400	0.00400	0
15/02/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.28100	3.26100	0
15/02/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00400	0.00500	0
15/02/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.23200	3.21100	0
15/02/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00500	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.18200	3.16100	0
15/02/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00500	0.00500	0
15/02/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.13200	3.11200	0
15/02/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00500	0.00600	0
15/02/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	3.08300	3.06200	0
15/02/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00600	0.00600	0
15/02/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	3.03300	3.01300	0
15/02/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00600	0.00700	0
15/02/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.98400	2.96300	0
15/02/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00700	0.00700	0
15/02/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.93400	2.91300	0
15/02/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00700	0.00700	0
15/02/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.88400	2.86400	0
15/02/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00700	0.00800	0
15/02/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.83500	2.81400	0
15/02/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00800	0.00800	0
15/02/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.78500	2.76500	0
15/02/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00800	0.00900	0
15/02/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.73500	2.71500	0
15/02/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00800	0.00900	0
15/02/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.68600	2.66500	0
15/02/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00900	0.00900	0
15/02/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.36200	2.34100	0
15/02/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.31200	2.29100	0
15/02/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.26200	2.24100	0
15/02/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.35100	2.33000	0
15/02/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00600	0.00700	0
15/02/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.30100	2.28000	0
15/02/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00600	0.00700	0
15/02/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.25100	2.23100	0
15/02/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00600	0.00800	0
15/02/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.34000	2.31900	0
15/02/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01300	0.01300	0
15/02/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.29000	2.27000	0
15/02/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01300	0.01400	0
15/02/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.24100	2.22100	0
15/02/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01400	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.19200	2.17100	0
15/02/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01500	0.01500	0
15/02/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.14200	2.12200	0
15/02/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01500	0.01600	0
15/02/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	2.09300	2.07300	0
15/02/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01600	0.01700	0
15/02/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	2.04400	2.02400	0
15/02/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01700	0.01800	0
15/02/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.99600	1.97600	0
15/02/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01900	0.02000	0
15/02/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.94800	1.92900	0
15/02/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02100	0.02300	0
15/02/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.90100	1.88100	0
15/02/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02400	0.02500	0
15/02/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.85400	1.83500	0
15/02/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02700	0.02900	0
15/02/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.80700	1.78800	0
15/02/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03000	0.03200	0
15/02/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.76100	1.74200	0
15/02/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.03400	0.03600	0
15/02/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.71500	1.69600	0
15/02/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.03800	0.04000	0
15/02/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.37200	1.35300	0
15/02/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.01100	0.01400	0
15/02/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.32400	1.30400	0
15/02/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01300	0.01500	0
15/02/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.27500	1.25600	0
15/02/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01400	0.01700	0
15/02/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.38400	1.36500	0
15/02/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.03900	0.04200	0
15/02/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.33800	1.31900	0
15/02/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.04300	0.04600	0
15/02/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.29300	1.27400	0
15/02/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.04800	0.05100	0
15/02/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.40200	1.38500	0
15/02/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.07500	0.07900	0
15/02/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.35900	1.34200	0
15/02/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.08200	0.08600	0
15/02/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.31700	1.30000	0
15/02/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.09000	0.09400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.27500	1.25900	0
15/02/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.09800	0.10300	0
15/02/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.23400	1.21800	0
15/02/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.10700	0.11200	0
15/02/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.19400	1.17700	0
15/02/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.11700	0.12100	0
15/02/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.15400	1.13800	0
15/02/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.12700	0.13200	0
15/02/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	1.11700	1.10100	0
15/02/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.14000	0.14500	0
15/02/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	1.08000	1.06500	0
15/02/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.15300	0.15900	0
15/02/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	1.04500	1.03000	0
15/02/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.16800	0.17400	0
15/02/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	1.01000	0.99600	0
15/02/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.18300	0.19000	0
15/02/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.97600	0.96200	0
15/02/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.19900	0.20600	0
15/02/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.94400	0.93000	0
15/02/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.21700	0.22400	0
15/02/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.91200	0.89800	0
15/02/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.23500	0.24200	0
15/02/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.52500	0.51500	0
15/02/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.16400	0.17600	0
15/02/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.49400	0.48400	390
15/02/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.18300	0.19500	130
15/02/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.46400	0.45500	100
15/02/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.20300	0.21600	0
15/02/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.62500	0.61400	0
15/02/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.28000	0.29100	0
15/02/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.59800	0.58600	0
15/02/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.30300	0.31300	0
15/02/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.57100	0.56000	0
15/02/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.32600	0.33700	0
15/02/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.71100	0.70000	0
15/02/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.38400	0.39400	0
15/02/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.68600	0.67500	0
15/02/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.40900	0.41900	0
15/02/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.66100	0.65100	0
15/02/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.43400	0.44500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.63800	0.62700	0
15/02/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.46100	0.47100	0
15/02/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.61500	0.60500	0
15/02/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.48800	0.49900	0
15/02/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.59300	0.58300	0
15/02/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.51600	0.52700	0
15/02/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.57100	0.56200	4,400
15/02/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.54400	0.55600	0
15/02/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.55200	0.54300	0
15/02/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.57500	0.58700	0
15/02/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.53400	0.52400	0
15/02/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.60700	0.61800	0
15/02/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.51600	0.50700	0
15/02/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.63900	0.65100	0
15/02/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.49800	0.49000	0
15/02/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.67100	0.68400	0
15/02/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.48200	0.47400	0
15/02/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.70500	0.71800	0
15/02/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.46600	0.45800	0
15/02/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.73900	0.75200	0
15/02/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.45100	0.44300	0
15/02/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.77400	0.78700	0
15/02/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.43600	0.42800	0
15/02/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.80900	0.82200	0
15/02/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.42200	0.41400	117
15/02/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.84500	0.85800	0
15/02/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.13400	0.13300	0
15/02/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.87300	0.89400	0
15/02/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.26300	0.25800	3,000
15/02/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.91800	0.93500	0
15/02/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.12000	0.11900	0
15/02/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.95900	0.98000	0
15/02/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.11300	0.11200	0
15/02/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.00200	1.02300	0
15/02/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.10700	0.10600	0
15/02/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.04600	1.06700	0
15/02/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.10200	0.10100	0
15/02/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.09100	1.11200	0
15/02/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.09600	0.09500	0
15/02/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.13500	1.15600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.20800	0.20400	0
15/02/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.16300	1.18100	0
15/02/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.31700	0.31100	0
15/02/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.19000	1.20500	0
15/02/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.30700	0.30200	330
15/02/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.23000	1.24600	0
15/02/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.18600	0.18300	0
15/02/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.29100	1.31000	0
15/02/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.29000	0.28400	0
15/02/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.31300	1.32800	0
15/02/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.07000	0.07000	0
15/02/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.40900	1.43100	0
15/02/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.16700	0.16400	0
15/02/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.42200	1.44100	0
15/02/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.06400	0.06400	0
15/02/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.50300	1.52500	0
15/02/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.06100	0.06100	26,596
15/02/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.55000	1.57200	0
15/02/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.05800	0.05800	0
15/02/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.59700	1.61900	0
15/02/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.24400	0.23900	0
15/02/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.56700	1.58300	0
15/02/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.05300	0.05300	0
15/02/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	1.69200	1.71400	0
15/02/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.05000	0.05000	0
15/02/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.73900	1.76100	0
15/02/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.04800	0.04800	0
15/02/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.78700	1.80900	0
15/02/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.12700	0.12500	0
15/02/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.78200	1.80200	0
15/02/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.12400	0.12200	0
15/02/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.82900	1.84900	0
15/02/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.12000	0.11800	0
15/02/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.87500	1.89500	0
15/02/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.20200	0.19800	0
15/02/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.87500	1.89200	0
15/02/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.19700	0.19300	0
15/02/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	1.92000	1.93700	0
15/02/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.19200	0.18800	0
15/02/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	1.96500	1.98200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.18700	0.18400	300
15/02/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.01000	2.02800	0
15/02/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.18300	0.17900	0
15/02/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.05600	2.07300	0
15/02/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.17800	0.17500	0
15/02/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.10100	2.11900	0
15/02/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.17400	0.17100	0
15/02/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.14700	2.16500	0
15/02/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.16900	0.16600	0
15/02/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.19200	2.21000	0
15/02/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.16500	0.16200	0
15/02/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.23800	2.25600	0
15/02/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.16100	0.15800	0
15/02/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.28400	2.30200	0
15/02/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.15700	0.15400	0
15/02/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.33000	2.34800	0
15/02/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.15300	0.15000	0
15/02/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.37600	2.39400	0
15/02/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.14900	0.14600	0
15/02/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.42200	2.44000	0
15/02/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.14500	0.14200	0
15/02/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.46800	2.48600	0
15/02/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.01700	0.01800	0
15/02/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.65600	2.67900	0
15/02/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.01600	0.01700	0
15/02/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.70500	2.72800	0
15/02/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.01500	0.01600	0
15/02/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.75400	2.77700	0
15/02/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.01400	0.01500	0
15/02/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.80300	2.82600	0
15/02/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.01300	0.01400	0
15/02/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.85200	2.87500	0
15/02/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01300	0.01300	0
15/02/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	2.90200	2.92400	0
15/02/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.07400	3.09600	0
15/02/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.12400	3.14600	0
15/02/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.17400	3.19600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.01000	0.01100	0
15/02/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.09900	3.12200	0
15/02/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.11100	0.10900	0
15/02/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	2.98400	3.00300	0
15/02/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00900	0.00900	0
15/02/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.19800	3.22000	0
15/02/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00800	0.00900	0
15/02/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.24700	3.27000	0
15/02/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00800	0.00800	0
15/02/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.29700	3.31900	0
15/02/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00700	0.00800	0
15/02/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.34600	3.36900	0
15/02/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00700	0.00800	0
15/02/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.39600	3.41900	0
15/02/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00600	0.00700	0
15/02/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.44500	3.46800	0
15/02/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00600	0.00700	0
15/02/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.49500	3.51800	0
15/02/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.66400	3.68600	0
15/02/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00600	0.00600	0
15/02/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.54500	3.56700	0
15/02/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00500	0.00600	0
15/02/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.59400	3.61700	0
15/02/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00500	0.00600	0
15/02/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.64400	3.66700	0
15/02/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00500	0.00500	0
15/02/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.69400	3.71600	0
15/02/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00400	0.00500	0
15/02/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.74300	3.76600	0
15/02/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.03900	0.03900	0
15/02/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.69400	3.71600	0
15/02/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.03800	0.03800	0
15/02/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.74300	3.76500	0
15/02/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.03700	0.03700	0
15/02/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.79200	3.81400	0
15/02/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.08000	0.07900	0
15/02/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.75300	3.77300	0
15/02/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.07900	0.07700	0
15/02/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.80200	3.82100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07700	0.07600	0
15/02/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.85000	3.87000	0
15/02/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07600	0.07500	0
15/02/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	3.89900	3.91900	0
15/02/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07500	0.07300	0
15/02/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	3.94800	3.96700	0
15/02/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07300	0.07200	0
15/02/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	3.99600	4.01600	0
15/02/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.07200	0.07100	0
15/02/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.04500	4.06500	0
15/02/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.07000	0.06900	0
15/02/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.09300	4.11300	0
15/02/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06900	0.06800	0
15/02/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.14200	4.16200	0
15/02/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.06700	0.06600	0
15/02/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.19000	4.21000	0
15/02/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.06600	0.06500	0
15/02/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.23900	4.25900	0
15/02/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06500	0.06300	0
15/02/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.28800	4.30700	0
15/02/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.06300	0.06200	0
15/02/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.33600	4.35600	0
15/02/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.06200	0.06100	0
15/02/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.38500	4.40500	0
15/02/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.64100	4.66300	0
15/02/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.69000	4.71300	0
15/02/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.74000	4.76300	0
15/02/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.79000	4.81200	0
15/02/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.84000	4.86200	0
15/02/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	4.89000	4.91200	0
15/02/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.07400	5.09600	0
15/02/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.12400	5.14600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.17400	5.19600	0
15/02/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.09000	5.11200	0
15/02/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.05000	0.04900	0
15/02/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	4.92300	4.94300	0
15/02/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.19000	5.21200	0
15/02/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.24000	5.26200	0
15/02/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.29000	5.31200	0
15/02/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.47400	5.49600	0
15/02/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.39000	5.41200	0
15/02/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.44000	5.46200	0
15/02/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.49000	5.51200	0
15/02/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.54000	5.56200	0
15/02/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.59000	5.61200	0
15/02/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.77400	5.79600	0
15/02/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.68900	5.71200	0
15/02/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.73900	5.76100	0
15/02/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01200	0.01200	0
15/02/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.66700	5.68900	0
15/02/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.01200	0.01200	0
15/02/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.71700	5.73900	0
15/02/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.01100	0.01100	0
15/02/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.76600	5.78800	0
15/02/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03700	0.03700	0
15/02/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.71000	5.73100	0
15/02/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03700	0.03600	0
15/02/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.76000	5.78000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03600	0.03600	0
15/02/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.80900	5.83000	0
15/02/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03500	0.03500	0
15/02/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.85800	5.87900	0
15/02/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03500	0.03400	0
15/02/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	5.90800	5.92800	0
15/02/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03400	0.03400	0
15/02/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	5.95700	5.97800	0
15/02/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.03400	0.03300	0
15/02/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.00700	6.02700	0
15/02/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03300	0.03300	0
15/02/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.05600	6.07700	0
15/02/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03200	0.03200	0
15/02/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.10500	6.12600	0
15/02/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.03200	0.03100	0
15/02/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.15500	6.17500	0
15/02/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.03100	0.03100	0
15/02/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.20400	6.22500	0
15/02/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.03000	0.03000	0
15/02/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.25300	6.27400	0
15/02/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.03000	0.02900	0
15/02/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.30300	6.32300	0
15/02/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.02900	0.02900	0
15/02/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.35200	6.37300	0
15/02/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.63900	6.66100	0
15/02/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.68900	6.71100	0
15/02/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	6.87400	6.89600	0
15/02/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.78900	6.81100	0
15/02/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.83900	6.86100	0
15/02/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	6.88900	6.91100	0
15/02/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02300	0.02300	0
15/02/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	6.89600	6.91700	0
15/02/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.62400	7.64600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.67400	7.69600	0
15/02/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.58900	7.61100	0
15/02/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.77400	7.79600	0
15/02/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.68900	7.71100	0
15/02/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.73900	7.76100	0
15/02/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00200	0.00100	0
15/02/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.65700	7.67800	0
15/02/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.70600	7.72800	0
15/02/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.75600	7.77800	0
15/02/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01700	0.01700	0
15/02/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.69000	7.71100	0
15/02/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01700	0.01700	0
15/02/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.74000	7.76100	0
15/02/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01700	0.01600	0
15/02/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.79000	7.81000	0
15/02/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01600	0.01600	0
15/02/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.83900	7.86000	0
15/02/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01600	0.01600	0
15/02/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.88900	7.91000	0
15/02/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01600	0.01600	0
15/02/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	7.93900	7.96000	0
15/02/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01500	0.01500	0
15/02/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	7.98800	8.00900	0
15/02/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01500	0.01500	0
15/02/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.03800	8.05900	0
15/02/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01500	0.01500	0
15/02/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.08800	8.10900	0
15/02/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01400	0.01400	0
15/02/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.13700	8.15800	0
15/02/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01400	0.01400	0
15/02/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.18700	8.20800	0
15/02/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01300	0.01300	0
15/02/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.23600	8.25700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01300	0.01300	0
15/02/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.28600	8.30700	0
15/02/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01300	0.01300	0
15/02/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.33600	8.35700	0
15/02/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.63900	8.66100	0
15/02/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.68900	8.71100	0
15/02/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	8.87400	8.89600	0
15/02/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.78900	8.81100	0
15/02/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.83900	8.86100	0
15/02/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	8.88900	8.91100	0
15/02/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.58900	9.61100	0
15/02/2010	£ / R On 13-September-10			Foreign Exchange Future	12.58130	12.52600	1,263
15/02/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.32600	4.27100	0
15/02/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.47900	4.42400	0
15/02/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.22600	4.17100	0
15/02/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.17600	4.12100	0
15/02/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.32900	4.27400	0
15/02/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.22900	4.17400	0
15/02/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.18000	4.12400	0
15/02/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	4.13000	4.07500	0
15/02/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	4.03000	3.97500	0
15/02/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.98000	3.92500	0
15/02/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.72600	3.67100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.67600	3.62100	0
15/02/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.83000	3.77500	0
15/02/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.78000	3.72500	0
15/02/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.73000	3.67500	0
15/02/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.68100	3.62600	0
15/02/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.63100	3.57600	0
15/02/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.58100	3.52600	0
15/02/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.53100	3.47600	0
15/02/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.48100	3.42600	0
15/02/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.43100	3.37600	0
15/02/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.38100	3.32700	0
15/02/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00200	0.00400	0
15/02/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.33200	3.27700	0
15/02/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.28200	3.22700	0
15/02/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.23200	3.17700	0
15/02/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.18200	3.12700	0
15/02/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	3.13200	3.07800	0
15/02/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00300	0.00500	0
15/02/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	3.08300	3.02800	0
15/02/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00400	0.00500	0
15/02/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	3.03300	2.97800	0
15/02/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00400	0.00500	0
15/02/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.98300	2.92900	0
15/02/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00400	0.00600	0
15/02/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.93300	2.87900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00400	0.00600	0
15/02/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.88400	2.82900	0
15/02/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00500	0.00600	0
15/02/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.83400	2.78000	0
15/02/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00500	0.00700	0
15/02/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.78400	2.73000	0
15/02/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00500	0.00700	0
15/02/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.73500	2.68000	0
15/02/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00600	0.00700	0
15/02/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.68500	2.63100	0
15/02/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00600	0.00800	0
15/02/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.63500	2.58100	0
15/02/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00600	0.00800	0
15/02/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.58600	2.53200	0
15/02/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00700	0.00900	0
15/02/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.53600	2.48200	0
15/02/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00700	0.00900	0
15/02/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.48700	2.43300	0
15/02/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00800	0.01000	0
15/02/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.43700	2.38300	0
15/02/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00800	0.01000	0
15/02/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.38800	2.33400	0
15/02/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00900	0.01100	0
15/02/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.33800	2.28500	0
15/02/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00900	0.01200	0
15/02/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.28900	2.23500	0
15/02/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01000	0.01200	0
15/02/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.24000	2.18600	0
15/02/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01100	0.01300	0
15/02/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.19000	2.13700	0
15/02/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01100	0.01400	0
15/02/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	2.14100	2.08800	0
15/02/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01200	0.01500	0
15/02/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	2.09200	2.03900	0
15/02/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01300	0.01600	0
15/02/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	2.04300	1.99000	0
15/02/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01400	0.01700	0
15/02/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.99400	1.94100	0
15/02/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01500	0.01800	0
15/02/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.94500	1.89300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.01600	0.02000	0
15/02/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.89700	1.84500	0
15/02/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.01800	0.02200	0
15/02/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.84800	1.79700	0
15/02/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.01900	0.02400	0
15/02/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.80000	1.74900	0
15/02/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02100	0.02600	0
15/02/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.75200	1.70100	0
15/02/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.02300	0.02800	0
15/02/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.70400	1.65300	0
15/02/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.02500	0.03000	0
15/02/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.65600	1.60600	0
15/02/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.02700	0.03300	0
15/02/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.60900	1.55900	0
15/02/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.03000	0.03600	0
15/02/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.56100	1.51200	0
15/02/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.03200	0.03900	0
15/02/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.51400	1.46500	0
15/02/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.03500	0.04200	0
15/02/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.46700	1.41900	0
15/02/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.03800	0.04600	0
15/02/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.42000	1.37300	0
15/02/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.04100	0.05000	0
15/02/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.37400	1.32700	0
15/02/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.04500	0.05400	0
15/02/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.32700	1.28100	0
15/02/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.04800	0.05800	0
15/02/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.28200	1.23600	0
15/02/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.05300	0.06300	0
15/02/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.23600	1.19100	0
15/02/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.05700	0.06800	0
15/02/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.19100	1.14700	0
15/02/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.06200	0.07400	0
15/02/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.14600	1.10300	0
15/02/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.06700	0.08000	0
15/02/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.10100	1.06200	0
15/02/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.07200	0.08900	0
15/02/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	1.06000	1.02200	0
15/02/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.08100	0.09900	0
15/02/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	1.02000	0.98200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.09100	0.10900	0
15/02/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.98000	0.94400	0
15/02/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.10100	0.12100	0
15/02/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.94100	0.90600	0
15/02/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.11200	0.13300	0
15/02/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.90300	0.87000	0
15/02/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.12400	0.14700	0
15/02/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.86600	0.83400	0
15/02/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.13700	0.16100	0
15/02/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.83000	0.79900	0
15/02/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.15100	0.17600	0
15/02/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.79500	0.76500	0
15/02/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.16600	0.19200	0
15/02/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.76000	0.73200	0
15/02/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.18100	0.20900	0
15/02/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.72700	0.69900	0
15/02/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.19800	0.22600	0
15/02/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.69400	0.66800	0
15/02/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.21500	0.24500	0
15/02/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.66300	0.63800	0
15/02/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.23400	0.26500	0
15/02/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.63200	0.60800	0
15/02/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.25300	0.28500	0
15/02/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.60200	0.58000	28
15/02/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.27300	0.30700	0
15/02/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.57400	0.55200	0
15/02/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.29500	0.32900	0
15/02/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.54600	0.52600	0
15/02/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.31700	0.35300	0
15/02/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.51900	0.50000	0
15/02/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.34000	0.37700	0
15/02/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.49300	0.47600	0
15/02/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.36400	0.40300	0
15/02/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.46900	0.45200	0
15/02/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.39000	0.42900	0
15/02/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.44500	0.43200	0
15/02/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.41600	0.45900	0
15/02/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.42500	0.41300	0
15/02/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.44600	0.49000	0
15/02/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.40600	0.39500	8,032

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.47700	0.52200	0
15/02/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.38800	0.37800	0
15/02/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.50900	0.55500	0
15/02/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.37100	0.36200	0
15/02/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.54200	0.58900	0
15/02/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.35400	0.34600	0
15/02/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.57500	0.62300	0
15/02/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.33900	0.33100	0
15/02/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.61000	0.65800	0
15/02/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.56300	0.54000	0
15/02/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.66200	0.69400	0
15/02/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.32400	0.31700	0
15/02/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.64500	0.69400	0
15/02/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.54100	0.55700	0
15/02/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.69000	0.76100	0
15/02/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.31000	0.30300	0
15/02/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.68100	0.73000	0
15/02/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.51900	0.53600	0
15/02/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.71800	0.79000	0
15/02/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.29600	0.29100	0
15/02/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.71700	0.76800	0
15/02/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.28400	0.27800	0
15/02/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.75500	0.80500	0
15/02/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.27200	0.26700	0
15/02/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.79300	0.84400	0
15/02/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.26000	0.25600	0
15/02/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.83100	0.88300	0
15/02/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.24900	0.24500	0
15/02/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.87000	0.92200	0
15/02/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.23900	0.23500	0
15/02/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	0.91000	0.96200	0
15/02/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.22900	0.22600	0
15/02/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	0.95000	1.00300	0
15/02/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.21900	0.21600	0
15/02/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	0.99000	1.04300	0
15/02/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.21000	0.20800	0
15/02/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.03100	1.08500	0
15/02/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.20200	0.20000	0
15/02/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.07300	1.12700	0
15/02/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.19400	0.19200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.11500	1.16900	0
15/02/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.18600	0.18400	0
15/02/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.15700	1.21100	0
15/02/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.17900	0.17700	11,194
15/02/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.20000	1.25400	0
15/02/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.17200	0.17000	0
15/02/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.24300	1.29700	0
15/02/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.16500	0.16400	0
15/02/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.28600	1.34100	0
15/02/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.15900	0.15800	0
15/02/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.33000	1.38500	0
15/02/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.15300	0.15200	0
15/02/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.37400	1.42900	0
15/02/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.14700	0.14600	0
15/02/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.41800	1.47300	0
15/02/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.14200	0.14100	0
15/02/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.46300	1.51800	0
15/02/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.13600	0.13600	0
15/02/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.50700	1.56300	0
15/02/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.13100	0.13100	0
15/02/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.55200	1.60800	0
15/02/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.12700	0.12700	0
15/02/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.59800	1.65400	0
15/02/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.12200	0.12200	0
15/02/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.64300	1.69900	0
15/02/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.11800	0.11800	0
15/02/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.68900	1.74500	0
15/02/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.11400	0.11400	0
15/02/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.73500	1.79100	0
15/02/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.11000	0.11000	0
15/02/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.78100	1.83700	0
15/02/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.10600	0.10700	0
15/02/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.82700	1.88400	0
15/02/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.10300	0.10300	0
15/02/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	1.87400	1.93000	0
15/02/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.09900	0.10000	0
15/02/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	1.92000	1.97700	0
15/02/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.09600	0.09700	0
15/02/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	1.96700	2.02400	0
15/02/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.09300	0.09400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.01400	2.07100	0
15/02/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.09000	0.09000	0
15/02/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.06100	2.11700	0
15/02/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.08700	0.08600	8,032
15/02/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.10800	2.16300	0
15/02/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.27500	2.33000	0
15/02/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.08000	0.08000	0
15/02/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.20100	2.25700	0
15/02/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.07600	0.07700	0
15/02/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.24700	2.30400	0
15/02/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.07300	0.07400	0
15/02/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.29400	2.35100	0
15/02/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.07000	0.07100	0
15/02/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.34100	2.39800	0
15/02/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.06800	0.06800	0
15/02/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.38900	2.44500	0
15/02/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.06500	0.06600	0
15/02/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.43600	2.49300	0
15/02/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.06200	0.06300	0
15/02/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.48300	2.54000	0
15/02/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.06000	0.06100	0
15/02/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.53100	2.58800	0
15/02/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.05800	0.05800	0
15/02/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.57900	2.63500	0
15/02/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.05500	0.05600	0
15/02/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.62600	2.68300	0
15/02/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.05300	0.05400	0
15/02/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.67400	2.73100	0
15/02/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.05100	0.05200	0
15/02/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.72200	2.77900	0
15/02/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.04900	0.05000	0
15/02/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.77000	2.82700	0
15/02/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.04700	0.04900	0
15/02/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.81800	2.87600	0
15/02/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.04600	0.04700	0
15/02/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	2.86700	2.92400	0
15/02/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.04400	0.04500	0
15/02/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	2.91500	2.97200	0
15/02/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.04200	0.04400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	2.96300	3.02100	0
15/02/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.04100	0.04200	0
15/02/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.01200	3.06900	0
15/02/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.03900	0.04100	0
15/02/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.06000	3.11800	0
15/02/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.03800	0.03900	0
15/02/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.10900	3.16600	0
15/02/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.03600	0.03800	0
15/02/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.15700	3.21500	0
15/02/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.03500	0.03600	0
15/02/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.20600	3.26300	0
15/02/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.03400	0.03500	0
15/02/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.25500	3.31200	0
15/02/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.03300	0.03400	0
15/02/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.30400	3.36100	0
15/02/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.03200	0.03300	0
15/02/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.35300	3.41000	0
15/02/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.03000	0.03200	0
15/02/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.40100	3.45900	0
15/02/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.02900	0.03100	0
15/02/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.45000	3.50800	0
15/02/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.02800	0.03000	0
15/02/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.49900	3.55700	0
15/02/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.02700	0.02900	0
15/02/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.54800	3.60600	0
15/02/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.02700	0.02800	0
15/02/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.59800	3.65500	0
15/02/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.02600	0.02700	0
15/02/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.64700	3.70400	0
15/02/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.02500	0.02600	0
15/02/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.69600	3.75300	0
15/02/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.02400	0.02500	0
15/02/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.74500	3.80200	0
15/02/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.02300	0.02500	0
15/02/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.79400	3.85200	0
15/02/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.02200	0.02400	0
15/02/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.84300	3.90100	0
15/02/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.02200	0.02300	0
15/02/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	3.89300	3.95000	0
15/02/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.02100	0.02200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	3.94200	3.99900	0
15/02/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.02000	0.02100	0
15/02/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	3.99100	4.04800	0
15/02/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.01900	0.02000	0
15/02/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.04000	4.09700	0
15/02/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.01800	0.01900	0
15/02/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.08900	4.14600	0
15/02/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.01700	0.01800	0
15/02/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.13800	4.19500	0
15/02/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.01700	0.01700	0
15/02/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.18800	4.24400	0
15/02/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.01600	0.01600	0
15/02/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.23700	4.29300	0
15/02/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.01500	0.01600	0
15/02/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.28600	4.34300	0
15/02/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.01400	0.01500	0
15/02/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.33500	4.39200	0
15/02/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.01300	0.01400	0
15/02/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.38400	4.44100	0
15/02/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.01300	0.01300	0
15/02/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.43400	4.49000	0
15/02/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.01200	0.01300	0
15/02/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.48300	4.54000	0
15/02/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.01200	0.01200	0
15/02/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.53300	4.58900	0
15/02/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.01100	0.01100	0
15/02/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.58200	4.63800	0
15/02/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.01000	0.01100	0
15/02/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.63100	4.68800	0
15/02/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.01000	0.01000	0
15/02/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.68100	4.73700	0
15/02/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00900	0.01000	0
15/02/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.73000	4.78700	0
15/02/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00900	0.00900	0
15/02/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.78000	4.83600	0
15/02/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00800	0.00900	0
15/02/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.82900	4.88600	0
15/02/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00800	0.00800	0
15/02/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	4.87900	4.93500	0
15/02/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00800	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	4.92900	4.98500	0
15/02/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00700	0.00800	0
15/02/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	4.97800	5.03500	0
15/02/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00700	0.00700	0
15/02/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.02800	5.08400	0
15/02/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00600	0.00700	0
15/02/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.07700	5.13400	0
15/02/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00600	0.00600	11,194
15/02/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.12700	5.18300	0
15/02/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00600	0.00600	0
15/02/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.17700	5.23300	0
15/02/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00600	0.00600	0
15/02/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.22700	5.28300	0
15/02/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00500	0.00500	0
15/02/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.27600	5.33200	0
15/02/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00500	0.00500	0
15/02/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.32600	5.38200	0
15/02/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00500	0.00500	0
15/02/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.37600	5.43200	0
15/02/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00400	0.00500	0
15/02/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.42500	5.48200	0
15/02/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00400	0.00400	0
15/02/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.47500	5.53100	0
15/02/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00400	0.00400	0
15/02/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.52500	5.58100	0
15/02/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00400	0.00400	0
15/02/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.57500	5.63100	0
15/02/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00400	0.00400	0
15/02/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.62500	5.68100	0
15/02/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.67400	5.73100	0
15/02/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.72400	5.78000	0
15/02/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.77400	5.83000	0
15/02/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.82400	5.88000	0
15/02/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	5.87400	5.93000	0
15/02/2010	£ / R On 14-June-10	18.30	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
15/02/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	5.92400	5.98000	0
15/02/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	5.97300	6.03000	0
15/02/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.02300	6.08000	0
15/02/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.07300	6.12900	0
15/02/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.12300	6.17900	0
15/02/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.17300	6.22900	0
15/02/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.22300	6.27900	0
15/02/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.27300	6.32900	0
15/02/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.32300	6.37900	0
15/02/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.37300	6.42900	0
15/02/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.42300	6.47900	0
15/02/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.47300	6.52900	0
15/02/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.52300	6.57900	0
15/02/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.57300	6.62900	0
15/02/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.62300	6.67900	0
15/02/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.67300	6.72900	0
15/02/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.72300	6.77900	0
15/02/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.77300	6.82900	0
15/02/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.82300	6.87900	0
15/02/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	6.87200	6.92900	0
15/02/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	6.92200	6.97900	0
15/02/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	6.97200	7.02800	0
15/02/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.02200	7.07800	0
15/02/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.07200	7.12800	0
15/02/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.12200	7.17800	0
15/02/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.17200	7.22800	0
15/02/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.22200	7.27800	0
15/02/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.27200	7.32800	0
15/02/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.32200	7.37800	0
15/02/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.37200	7.42800	0
15/02/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.42200	7.47800	0
15/02/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.47200	7.52800	0
15/02/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.52200	7.57800	0
15/02/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.57200	7.62800	0
15/02/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.62200	7.67800	0
15/02/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.67200	7.72800	0
15/02/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.72200	7.77800	0
15/02/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.77200	7.82800	0
15/02/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.82200	7.87800	0
15/02/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	7.87200	7.92800	0
15/02/2010	£ / R On 14-June-10	20.30	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
15/02/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	7.92200	7.97800	0
15/02/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	7.97200	8.02800	0
15/02/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.02200	8.07800	0
15/02/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.27400	8.32900	0
15/02/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.32400	8.37900	0
15/02/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.17200	8.22800	0
15/02/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.22200	8.27800	0
15/02/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.27200	8.32800	0
15/02/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.32200	8.37800	0
15/02/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.37200	8.42800	0
15/02/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.42200	8.47800	0
15/02/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.47200	8.52800	0
15/02/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.52100	8.57800	0
15/02/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.57100	8.62700	0
15/02/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.62100	8.67700	0
15/02/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.67100	8.72700	0
15/02/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.72100	8.77700	0
15/02/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.77100	8.82700	0
15/02/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.82100	8.87700	0
15/02/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	8.87100	8.92700	0
15/02/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	8.92100	8.97700	0
15/02/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	8.97100	9.02700	0
15/02/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.02100	9.07700	0
15/02/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.07100	9.12700	0
15/02/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.12100	9.17700	0
15/02/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.17100	9.22700	0
15/02/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.22100	9.27700	0
15/02/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.27100	9.32700	0
15/02/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.32100	9.37700	0
15/02/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.37100	9.42700	0
15/02/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.42100	9.47700	0
15/02/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.47100	9.52700	0
15/02/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.52100	9.57700	0
15/02/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.57100	9.62700	0
15/02/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.62100	9.67700	0
15/02/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.67100	9.72700	0
15/02/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.72100	9.77700	0
15/02/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.77100	9.82700	0
15/02/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.82100	9.87700	0
15/02/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	9.87100	9.92700	0
15/02/2010	£ / 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
15/02/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	9.92100	9.97700	0
15/02/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	9.97100	10.02700	0
15/02/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08790	0.08780	0
15/02/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01807	0.01795	0
15/02/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00017	0.00015	0
15/02/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00943	0.00939	0
15/02/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00153	0.00159	0
15/02/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00448	0.00450	0
15/02/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00658	0.00670	0
15/02/2010	€ / R On 13-December-10			Foreign Exchange Future	11.10420	11.08390	158
15/02/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.47000	3.45100	0
15/02/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.42000	3.40100	0
15/02/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.37000	3.35100	0
15/02/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.32000	3.30100	0
15/02/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.45200	3.43200	0
15/02/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.00000	0
15/02/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.40200	3.38300	0
15/02/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.35200	3.33300	0
15/02/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.30200	3.28300	0
15/02/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.25200	3.23300	0
15/02/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.20200	3.18300	0
15/02/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.15200	3.13300	0
15/02/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.92000	2.90100	0
15/02/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.05200	3.03300	0
15/02/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	3.00300	2.98300	0
15/02/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00200	0.00100	0
15/02/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.95300	2.93400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.26600	3.24600	0
15/02/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01200	0.01200	0
15/02/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.21600	3.19700	0
15/02/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01200	0.01300	0
15/02/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.16700	3.14700	0
15/02/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01300	0.01300	0
15/02/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.11700	3.09800	0
15/02/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01300	0.01400	0
15/02/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.52000	2.50100	0
15/02/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.01900	2.99900	0
15/02/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01500	0.01500	0
15/02/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.60400	2.58500	0
15/02/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.92000	2.90100	0
15/02/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01600	0.01700	0
15/02/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.87100	2.85100	0
15/02/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01700	0.01700	0
15/02/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.45400	2.43500	0
15/02/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.40500	2.38600	0
15/02/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00400	0.00400	0
15/02/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.72300	2.70400	0
15/02/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01900	0.02000	0
15/02/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.30500	2.28600	0
15/02/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
15/02/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.25600	2.23700	0
15/02/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00500	0.00500	0
15/02/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.57600	2.55700	0
15/02/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02200	0.02300	0
15/02/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.15600	2.13700	0
15/02/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00500	0.00500	0
15/02/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.92000	1.90100	0
15/02/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.05700	2.03800	0
15/02/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00600	0.00600	0
15/02/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.00800	1.98900	0
15/02/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00700	0.00700	0
15/02/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.95800	1.94000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00700	0.00800	0
15/02/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.28300	2.26500	0
15/02/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.02900	0.03100	0
15/02/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.23500	2.21600	0
15/02/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03100	0.03200	0
15/02/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.18600	2.16800	0
15/02/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03200	0.03400	0
15/02/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.13800	2.11900	0
15/02/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.03400	0.03500	0
15/02/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.52000	1.50100	0
15/02/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.04100	2.02300	0
15/02/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.03700	0.03900	0
15/02/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.61400	1.59600	0
15/02/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01300	0.01400	0
15/02/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.94900	1.93100	0
15/02/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.04500	0.04700	0
15/02/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.90300	1.88500	0
15/02/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.04900	0.05100	0
15/02/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.46800	1.45000	0
15/02/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01700	0.01800	0
15/02/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.41900	1.40200	0
15/02/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.01800	0.02000	0
15/02/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.76800	1.75000	0
15/02/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.06400	0.06600	0
15/02/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.32300	1.30600	0
15/02/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02200	0.02400	0
15/02/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.27500	1.25800	0
15/02/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.02400	0.02600	0
15/02/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.63600	1.61900	0
15/02/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.08200	0.08500	0
15/02/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.17900	1.16300	0
15/02/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.02800	0.03100	0
15/02/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	0.92300	0.90500	0
15/02/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00300	0.00400	0
15/02/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.08500	1.07000	0
15/02/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.03400	0.03800	0
15/02/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.03800	1.02300	0
15/02/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.03700	0.04100	0
15/02/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.99400	0.98000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.04300	0.04800	0
15/02/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.38400	1.36800	0
15/02/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.13000	0.13400	0
15/02/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.34400	1.32800	0
15/02/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.14000	0.14400	0
15/02/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.30400	1.28900	0
15/02/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.15000	0.15500	0
15/02/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.26500	1.25000	0
15/02/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.16100	0.16600	0
15/02/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.54100	0.52800	0
15/02/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.02100	0.02700	0
15/02/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.18800	1.17400	0
15/02/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.18400	0.19000	0
15/02/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.71500	0.70500	0
15/02/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.11400	0.12300	0
15/02/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.12000	1.10600	0
15/02/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.21600	0.22200	0
15/02/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.08700	1.07300	0
15/02/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.23300	0.23900	0
15/02/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.61100	0.60300	20
15/02/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.16000	0.17100	271
15/02/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.57900	0.57100	0
15/02/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.17800	0.18900	0
15/02/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.99200	0.97900	0
15/02/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.28800	0.29500	0
15/02/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.51700	0.51100	0
15/02/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.21600	0.22900	0
15/02/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.48900	0.48300	0
15/02/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.23800	0.25100	0
15/02/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.90500	0.89300	0
15/02/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.35100	0.35900	0
15/02/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.43500	0.43000	0
15/02/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.28400	0.29800	0
15/02/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.12200	0.12300	0
15/02/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.20200	0.22200	0
15/02/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.38500	0.38200	0
15/02/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.33400	0.35000	0
15/02/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.36300	0.36000	0
15/02/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.36200	0.37800	0
15/02/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.34300	0.34000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.39200	0.40800	0
15/02/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.75000	0.73900	0
15/02/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.49600	0.50500	0
15/02/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.72600	0.71600	0
15/02/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.52200	0.53200	0
15/02/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.70400	0.69400	0
15/02/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.55000	0.56000	0
15/02/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.68200	0.67200	0
15/02/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.57800	0.58800	0
15/02/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.03400	0.03600	0
15/02/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.51400	0.53500	0
15/02/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.64000	0.63100	0
15/02/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.63600	0.64700	0
15/02/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.23300	0.23200	0
15/02/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.63200	0.65000	0
15/02/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.60300	0.59400	0
15/02/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.69900	0.71000	0
15/02/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.58600	0.57700	0
15/02/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.73200	0.74300	0
15/02/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.19800	0.19800	25
15/02/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.74700	0.76600	0
15/02/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.18800	0.18800	0
15/02/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.78700	0.80600	0
15/02/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.53700	0.52900	0
15/02/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.83300	0.84500	0
15/02/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.16900	0.16900	0
15/02/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.86800	0.88700	0
15/02/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.16000	0.16100	0
15/02/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.90900	0.92900	0
15/02/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.49300	0.48600	0
15/02/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.93900	0.95200	0
15/02/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.14500	0.14500	0
15/02/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.99400	1.01300	0
15/02/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.00500	0.00500	0
15/02/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.08500	1.10400	0
15/02/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.29800	0.29600	0
15/02/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.03400	1.05200	0
15/02/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.13100	0.13200	0
15/02/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.08000	1.10000	0
15/02/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.12500	0.12500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.12400	1.14300	0
15/02/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.11900	0.12000	0
15/02/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.16800	1.18800	0
15/02/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.41700	0.41100	0
15/02/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.16300	1.17700	0
15/02/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.40600	0.40000	0
15/02/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.20200	1.21600	0
15/02/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.39600	0.39000	0
15/02/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.24200	1.25600	0
15/02/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.38500	0.38000	0
15/02/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.28100	1.29600	0
15/02/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.37500	0.37000	0
15/02/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.32100	1.33600	0
15/02/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.36600	0.36000	0
15/02/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.36200	1.37600	0
15/02/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.08500	0.08700	0
15/02/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.48400	1.50500	0
15/02/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.34700	0.34200	0
15/02/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.44300	1.45800	0
15/02/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.33900	0.33400	0
15/02/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.48500	1.50000	0
15/02/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.78100	1.80000	0
15/02/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.31400	0.31000	0
15/02/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.61000	1.62600	0
15/02/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.93000	1.94900	0
15/02/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.29200	0.28900	0
15/02/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.73800	1.75500	0
15/02/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636
15/02/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	2.03000	2.04900	0
15/02/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.13000	2.14900	0
15/02/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.18000	2.19900	0
15/02/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.23000	2.24900	0
15/02/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.25500	0.25200	0
15/02/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.00100	2.01800	0
15/02/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.33000	2.34900	0
15/02/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.24400	0.24100	0
15/02/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.09000	2.10700	0
15/02/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.43000	2.44900	0
15/02/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.48000	2.49900	0
15/02/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.53000	2.54900	0
15/02/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.58000	2.59900	0
15/02/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.63000	2.64900	0
15/02/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.68000	2.69900	0
15/02/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.02500	0.02600	0
15/02/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.57400	2.59400	0
15/02/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.02300	0.02400	0
15/02/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.62200	2.64200	0
15/02/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.02200	0.02200	0
15/02/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.67100	2.69000	0
15/02/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.02000	0.02100	0
15/02/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.71900	2.73900	0
15/02/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.01900	0.02000	0
15/02/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.76800	2.78800	0
15/02/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.01800	0.01800	0
15/02/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.81700	2.83600	0
15/02/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.01700	0.01700	0
15/02/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.86600	2.88500	0
15/02/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.08000	3.09900	0
15/02/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.01400	0.01500	0
15/02/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.96300	2.98300	0
15/02/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.01300	0.01400	0
15/02/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.01200	3.03200	0
15/02/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.01200	0.01300	0
15/02/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.06100	3.08100	0
15/02/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.16400	0.16200	0
15/02/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.91000	2.92800	0
15/02/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.16100	0.15900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.95700	2.97500	0
15/02/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.15700	0.15500	0
15/02/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.00300	3.02100	0
15/02/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.15400	0.15200	0
15/02/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.05000	3.06800	0
15/02/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.48000	3.49900	0
15/02/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.14800	0.14600	0
15/02/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.14400	3.16200	0
15/02/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00800	0.00800	0
15/02/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.40700	3.42600	0
15/02/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.14200	0.14100	0
15/02/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.23800	3.25700	0
15/02/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.14000	0.13800	0
15/02/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.28600	3.30400	0
15/02/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.78000	3.79900	0
15/02/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.13200	0.13100	0
15/02/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.42800	3.44700	0
15/02/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.93000	3.94900	0
15/02/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.12500	0.12400	0
15/02/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.57100	3.59000	0
15/02/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.13000	4.14900	0
15/02/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.18000	4.19900	0
15/02/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.23000	4.24900	0
15/02/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.11300	0.11100	0
15/02/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.85900	3.87700	0
15/02/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.33000	4.34900	0
15/02/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.10900	0.10800	0
15/02/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.95500	3.97400	0
15/02/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.43000	4.44900	0
15/02/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.48000	4.49900	0
15/02/2010	€ / 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
15/02/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.53000	4.54900	0
15/02/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.58000	4.59900	0
15/02/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.63000	4.64900	0
15/02/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.68000	4.69900	0
15/02/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.55100	4.57000	0
15/02/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.60100	4.62000	0
15/02/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.65100	4.67000	0
15/02/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.70100	4.72000	0
15/02/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.75100	4.77000	0
15/02/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.80100	4.82000	0
15/02/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.85100	4.87000	0
15/02/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.08000	5.09900	0
15/02/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00100	0.00200	0
15/02/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.95000	4.97000	0
15/02/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.00000	5.01900	0
15/02/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.05000	5.06900	0
15/02/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.07800	0.07700	0
15/02/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.82400	4.84300	0
15/02/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.07600	0.07600	0
15/02/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.87200	4.89200	0
15/02/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.07500	0.07400	0
15/02/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.92100	4.94000	0
15/02/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.07400	0.07300	0
15/02/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.97000	4.98900	0
15/02/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.48000	5.49900	0
15/02/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.07100	0.07100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.06700	5.08700	0
15/02/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.40000	5.41900	0
15/02/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.06900	0.06800	0
15/02/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.16500	5.18400	0
15/02/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.06800	0.06700	0
15/02/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.21400	5.23300	0
15/02/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.06400	0.06400	0
15/02/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.36000	5.38000	0
15/02/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.06100	0.06100	0
15/02/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.50700	5.52700	0
15/02/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.05600	0.05500	0
15/02/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.80200	5.82100	0
15/02/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.05400	0.05400	0
15/02/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.90000	5.92000	0
15/02/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.53000	6.54900	0
15/02/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.58000	6.59900	0
15/02/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.63000	6.64900	0
15/02/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.68000	6.69900	0
15/02/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.55000	6.56900	0
15/02/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.59900	6.61900	0
15/02/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00100	0
15/02/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.64900	6.66900	0
15/02/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.69900	6.71800	0
15/02/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.74900	6.76800	0
15/02/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.79900	6.81800	0
15/02/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.84900	6.86800	0
15/02/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.08000	7.09900	0
15/02/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.94900	6.96800	0
15/02/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.99900	7.01800	0
15/02/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.04900	7.06800	0
15/02/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.03800	0.03800	0
15/02/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.78400	6.80400	0
15/02/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.03700	0.03700	0
15/02/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.83300	6.85300	0
15/02/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.03700	0.03700	0
15/02/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.88300	6.90300	0
15/02/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.03600	0.03600	0
15/02/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.93200	6.95200	0
15/02/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.48000	7.49900	0
15/02/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.03500	0.03500	0
15/02/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.03100	7.05100	0
15/02/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.39900	7.41800	0
15/02/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.03300	0.03300	0
15/02/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.12900	7.14900	0
15/02/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.03300	0.03300	0
15/02/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.17900	7.19900	0
15/02/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.03100	0.03100	0
15/02/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.32700	7.34700	0
15/02/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.02900	0.02900	0
15/02/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.47500	7.49500	0
15/02/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.02600	0.02600	0
15/02/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.77200	7.79200	0
15/02/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.02500	0.02500	0
15/02/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.87100	7.89100	0
15/02/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.53000	8.54900	0
15/02/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.58000	8.59900	0
15/02/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.63000	8.64900	0
15/02/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.68000	8.69900	0
15/02/2010	€ / 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
15/02/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.54900	8.56800	0
15/02/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.59900	8.61800	0
15/02/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.64900	8.66800	0
15/02/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.69900	8.71800	0
15/02/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.74900	8.76800	0
15/02/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.79900	8.81800	0
15/02/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.84900	8.86800	0
15/02/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.08000	9.09900	0
15/02/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.94900	8.96800	0
15/02/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.99900	9.01800	0
15/02/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.04900	9.06800	0
15/02/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.01600	0.01600	0
15/02/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.76200	8.78200	0
15/02/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.01600	0.01600	0
15/02/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.81200	8.83200	0
15/02/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.01500	0.01500	0
15/02/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.86100	8.88100	0
15/02/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.01500	0.01500	0
15/02/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.91100	8.93100	0
15/02/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.48000	9.49900	0
15/02/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.01400	0.01400	0
15/02/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.01000	9.03000	0
15/02/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.39900	9.41800	0
15/02/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.01300	0.01300	0
15/02/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.10900	9.12900	0
15/02/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.01300	0.01300	0
15/02/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.15900	9.17900	0
15/02/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.01200	0.01200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.30800	9.32800	0
15/02/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01100	0.01100	0
15/02/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.45700	9.47700	0
15/02/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00900	0.00900	0
15/02/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.75500	9.77500	0
15/02/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00900	0.00900	0
15/02/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.85500	9.87500	0
15/02/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.98820	6.91730	420
15/02/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.49600	4.42500	0
15/02/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.44600	4.37500	0
15/02/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.44300	4.37200	0
15/02/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.39300	4.32200	0
15/02/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.34300	4.27200	0
15/02/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.29300	4.22200	0
15/02/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.19600	4.12500	0
15/02/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.19300	4.12200	0
15/02/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.14300	4.07200	0
15/02/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.09300	4.02200	0
15/02/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	4.04300	3.97200	0
15/02/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.99300	3.92200	0
15/02/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.94300	3.87200	0
15/02/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.89300	3.82200	0
15/02/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.84300	3.77200	0
15/02/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.79300	3.72200	0
15/02/2010	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
15/02/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.74300	3.67200	0
15/02/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.69300	3.62200	0
15/02/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.49600	3.42500	0
15/02/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.44600	3.37500	0
15/02/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.44300	3.37200	0
15/02/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.39300	3.32200	0
15/02/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.34300	3.27200	0
15/02/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.29300	3.22200	0
15/02/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.19600	3.12500	0
15/02/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.19300	3.12200	0
15/02/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.14300	3.07200	0
15/02/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.09300	3.02200	0
15/02/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	3.04300	2.97200	0
15/02/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.99300	2.92200	0
15/02/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.94300	2.87200	0
15/02/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.89300	2.82200	0
15/02/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.84300	2.77200	0
15/02/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.79300	2.72200	0
15/02/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.74300	2.67200	0
15/02/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.69300	2.62200	0
15/02/2010	AU\$ / R On 14-June-10	4.25	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
15/02/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.49600	2.42500	0
15/02/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.44600	2.37500	0
15/02/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.44400	2.37300	0
15/02/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.39400	2.32300	0
15/02/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.34400	2.27300	0
15/02/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.29400	2.22300	0
15/02/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.19600	2.12500	0
15/02/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.19400	2.12300	0
15/02/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.14400	2.07300	0
15/02/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.09400	2.02300	0
15/02/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	2.04500	1.97400	0
15/02/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.99500	1.92400	0
15/02/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.94500	1.87400	0
15/02/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.89500	1.82400	0
15/02/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.84500	1.77400	0
15/02/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.79500	1.72500	0
15/02/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00200	0.00300	0
15/02/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.74600	1.67500	0
15/02/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.69600	1.62500	0
15/02/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00300	0.00300	0
15/02/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.49600	1.42500	0
15/02/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.44600	1.37500	0
15/02/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.44800	1.37800	0
15/02/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00500	0.00600	0
15/02/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.39800	1.32800	0
15/02/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00500	0.00600	0
15/02/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.34900	1.27900	0
15/02/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00600	0.00700	0
15/02/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.29900	1.23000	0
15/02/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00600	0.00800	0
15/02/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.19700	1.12600	0
15/02/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.20100	1.13100	0
15/02/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00800	0.00900	0
15/02/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.15200	1.08200	0
15/02/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00900	0.01000	0
15/02/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.10300	1.03400	0
15/02/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.01000	0.01200	0
15/02/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	1.05400	0.98600	0
15/02/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.01100	0.01400	0
15/02/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	1.00500	0.94000	0
15/02/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.01200	0.01800	0
15/02/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.95800	0.89400	0
15/02/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.01500	0.02200	0
15/02/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.91200	0.84800	0
15/02/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.01900	0.02600	0
15/02/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.86600	0.80400	0
15/02/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.02300	0.03200	0
15/02/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.82100	0.76000	0
15/02/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.02800	0.03800	0
15/02/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.77700	0.71700	0
15/02/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.03400	0.04500	0
15/02/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.73300	0.67500	0
15/02/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.04000	0.05300	0
15/02/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.60500	0.53800	0
15/02/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.00900	0.01300	0
15/02/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.55700	0.49200	0
15/02/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.01100	0.01700	0
15/02/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.51000	0.44600	0
15/02/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.01400	0.02100	0
15/02/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.46400	0.40200	0
15/02/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.01800	0.02700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.53400	0.48400	0
15/02/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.09100	0.11200	0
15/02/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.49800	0.44900	0
15/02/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.10500	0.12700	0
15/02/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.46300	0.41600	0
15/02/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.12000	0.14400	0
15/02/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.43000	0.38500	0
15/02/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.13700	0.16300	0
15/02/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.39800	0.35500	0
15/02/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.15500	0.18300	0
15/02/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.36800	0.32600	0
15/02/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.17500	0.20400	0
15/02/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.34000	0.29900	0
15/02/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.19700	0.22700	0
15/02/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.31200	0.27400	0
15/02/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.21900	0.25200	0
15/02/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.28700	0.25400	0
15/02/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.24400	0.28200	0
15/02/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.39900	0.36300	0
15/02/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.31800	0.35300	0
15/02/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.26300	0.23500	0
15/02/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.27000	0.31300	0
15/02/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.24300	0.21700	0
15/02/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.30000	0.34500	0
15/02/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.22500	0.20100	0
15/02/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.33200	0.37900	0
15/02/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.20800	0.18600	0
15/02/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.36500	0.41400	0
15/02/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.19300	0.17300	0
15/02/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.40000	0.45100	0
15/02/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.17900	0.16000	0
15/02/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.43600	0.48800	0
15/02/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.16600	0.14800	0
15/02/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.47300	0.52600	0
15/02/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.50500	1.57600	0
15/02/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.55500	1.62600	0
15/02/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.03200	0.03000	0
15/02/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.58900	1.65800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.03000	0.02800	0
15/02/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.63700	1.70600	0
15/02/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.02900	0.02700	0
15/02/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.68600	1.75500	0
15/02/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.02700	0.02600	0
15/02/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.73400	1.80400	0
15/02/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.80400	1.87500	0
15/02/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.02500	0.02300	0
15/02/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.83200	1.90100	0
15/02/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.02300	0.02200	0
15/02/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.88000	1.95000	0
15/02/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.02200	0.02100	0
15/02/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.92900	1.99900	0
15/02/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.02100	0.02000	0
15/02/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.97800	2.04800	0
15/02/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.02000	0.01800	0
15/02/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.02700	2.09600	0
15/02/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.01900	0.01700	0
15/02/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.07600	2.14500	0
15/02/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.01700	0.01600	0
15/02/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.12400	2.19400	0
15/02/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.01600	0.01400	0
15/02/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.17300	2.24200	0
15/02/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.01500	0.01300	0
15/02/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.22200	2.29100	0
15/02/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.01400	0.01200	0
15/02/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.27100	2.34000	0
15/02/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01300	0.01100	0
15/02/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.32000	2.38900	0
15/02/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.50400	3.57500	0
15/02/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.55400	3.62500	0
15/02/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.55900	3.63000	0
15/02/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.60900	3.68000	0
15/02/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00200	0.00100	0
15/02/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.65900	3.72900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00200	0.00100	0
15/02/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.70900	3.77900	0
15/02/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.80400	3.87500	0
15/02/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.80800	3.87900	0
15/02/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.85800	3.92900	0
15/02/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.90800	3.97900	0
15/02/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	3.95800	4.02900	0
15/02/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.00800	4.07900	0
15/02/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.05800	4.12900	0
15/02/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.10800	4.17900	0
15/02/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.15800	4.22900	0
15/02/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.20800	4.27900	0
15/02/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.25800	4.32900	0
15/02/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
15/02/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.30800	4.37900	0
15/02/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.50400	5.57500	0
15/02/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.55400	5.62500	0
15/02/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.55700	5.62800	0
15/02/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.60700	5.67800	0
15/02/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.65700	5.72800	0
15/02/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.70700	5.77800	0
15/02/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.80400	5.87500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.80700	5.87800	0
15/02/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.85700	5.92800	0
15/02/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.90700	5.97800	0
15/02/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	5.95700	6.02800	0
15/02/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.00700	6.07800	0
15/02/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.05700	6.12800	0
15/02/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.10700	6.17800	0
15/02/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.15700	6.22800	0
15/02/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.20700	6.27800	0
15/02/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.25700	6.32800	0
15/02/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.30700	6.37800	0
15/02/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.50400	7.57500	0
15/02/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.55400	7.62500	0
15/02/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.55700	7.62800	0
15/02/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.60700	7.67800	0
15/02/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.65700	7.72800	0
15/02/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.70700	7.77800	0
15/02/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.80400	7.87500	0
15/02/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.80700	7.87800	0
15/02/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.85700	7.92800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.90700	7.97800	0
15/02/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	7.95700	8.02800	0
15/02/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.00700	8.07800	0
15/02/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.05700	8.12800	0
15/02/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.10700	8.17800	0
15/02/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.15700	8.22800	0
15/02/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.20700	8.27800	0
15/02/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.25700	8.32800	0
15/02/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.30700	8.37800	0
16/02/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.16040	8.17710	663
16/02/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.11000	5.12700	0
16/02/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.36000	4.37600	0
16/02/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.31000	4.32600	0
16/02/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.39400	4.41100	0
16/02/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.21000	4.22600	0
16/02/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.29400	4.31100	0
16/02/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.24400	4.26100	0
16/02/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.32800	4.34500	0
16/02/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.27800	4.29500	0
16/02/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.22800	4.24500	0
16/02/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.31100	4.32800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.26100	4.27800	0
16/02/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.21100	4.22800	0
16/02/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.16100	4.17800	0
16/02/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.11100	4.12800	0
16/02/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	4.06100	4.07800	0
16/02/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	4.01200	4.02800	0
16/02/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00200	0.00100	0
16/02/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.96200	3.97900	0
16/02/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.91200	3.92900	0
16/02/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.86200	3.87900	0
16/02/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.81200	3.82900	0
16/02/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.76200	3.77900	0
16/02/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.71300	3.72900	0
16/02/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00300	0.00200	0
16/02/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.66300	3.67900	0
16/02/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00300	0.00200	0
16/02/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.34400	3.36100	0
16/02/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.29400	3.31100	0
16/02/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.24400	3.26100	0
16/02/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.32900	3.34600	0
16/02/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.27900	3.29600	0
16/02/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.22900	3.24600	0
16/02/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.31400	3.33100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.26500	3.28100	0
16/02/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00500	0.00400	0
16/02/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.21500	3.23200	0
16/02/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00500	0.00500	0
16/02/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.16500	3.18200	0
16/02/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00500	0.00500	0
16/02/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.11600	3.13200	0
16/02/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00600	0.00500	0
16/02/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	3.06600	3.08300	0
16/02/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00600	0.00600	0
16/02/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	3.01700	3.03300	0
16/02/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00700	0.00600	0
16/02/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.96700	2.98400	0
16/02/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00700	0.00700	0
16/02/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.91700	2.93400	0
16/02/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00700	0.00700	0
16/02/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.86800	2.88400	0
16/02/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00800	0.00700	0
16/02/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.81800	2.83500	0
16/02/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00800	0.00800	0
16/02/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.76800	2.78500	0
16/02/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00800	0.00800	0
16/02/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.71900	2.73500	0
16/02/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00900	0.00800	0
16/02/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.66900	2.68600	0
16/02/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00900	0.00900	0
16/02/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.34600	2.36200	0
16/02/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00200	0.00100	0
16/02/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.29600	2.31200	0
16/02/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00200	0.00100	0
16/02/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.24600	2.26200	0
16/02/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00200	0.00100	0
16/02/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.33400	2.35100	0
16/02/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00600	0.00600	0
16/02/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.28400	2.30100	0
16/02/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00600	0.00600	0
16/02/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.23500	2.25100	0
16/02/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00700	0.00600	0
16/02/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.32300	2.34000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01300	0.01300	0
16/02/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.27400	2.29000	0
16/02/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01400	0.01300	0
16/02/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.22400	2.24100	0
16/02/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01400	0.01400	0
16/02/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.17500	2.19200	0
16/02/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01500	0.01500	0
16/02/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.12600	2.14200	0
16/02/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01600	0.01500	0
16/02/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	2.07700	2.09300	0
16/02/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01700	0.01600	0
16/02/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	2.02700	2.04400	0
16/02/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01700	0.01700	0
16/02/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.98000	1.99600	0
16/02/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02000	0.01900	0
16/02/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.93200	1.94800	0
16/02/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02200	0.02100	0
16/02/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.88500	1.90100	0
16/02/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02500	0.02400	0
16/02/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.83800	1.85400	0
16/02/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02800	0.02700	0
16/02/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.79100	1.80700	0
16/02/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03100	0.03000	0
16/02/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.74500	1.76100	0
16/02/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.03500	0.03400	0
16/02/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.69900	1.71500	0
16/02/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.03900	0.03800	0
16/02/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.35600	1.37200	0
16/02/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.01200	0.01100	0
16/02/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.30800	1.32400	0
16/02/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01400	0.01300	0
16/02/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.25900	1.27500	0
16/02/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01500	0.01400	0
16/02/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.36800	1.38400	0
16/02/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.04000	0.03900	0
16/02/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.32200	1.33800	0
16/02/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.04400	0.04300	0
16/02/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.27700	1.29300	0
16/02/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.04900	0.04800	0
16/02/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.38700	1.40200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.07700	0.07500	0
16/02/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.34500	1.35900	0
16/02/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.08500	0.08200	0
16/02/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.30300	1.31700	0
16/02/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.09300	0.09000	0
16/02/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.26100	1.27500	0
16/02/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.10100	0.09800	0
16/02/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.22000	1.23400	0
16/02/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.11000	0.10700	0
16/02/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.18000	1.19400	0
16/02/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.12000	0.11700	0
16/02/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.14000	1.15400	0
16/02/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.13000	0.12700	0
16/02/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	1.10300	1.11700	0
16/02/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.14300	0.14000	0
16/02/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	1.06700	1.08000	0
16/02/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.15700	0.15300	0
16/02/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	1.03200	1.04500	0
16/02/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.17200	0.16800	0
16/02/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.99700	1.01000	0
16/02/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.18700	0.18300	0
16/02/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.96400	0.97600	0
16/02/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.20400	0.19900	0
16/02/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.93100	0.94400	0
16/02/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.22100	0.21700	0
16/02/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.89900	0.91200	0
16/02/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.23900	0.23500	0
16/02/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.51300	0.52500	0
16/02/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.16900	0.16400	0
16/02/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.48300	0.49400	390
16/02/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.18900	0.18300	130
16/02/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.45300	0.46400	100
16/02/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.20900	0.20300	0
16/02/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.61400	0.62500	0
16/02/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.28600	0.28000	0
16/02/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.58700	0.59800	0
16/02/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.30900	0.30300	0
16/02/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.56100	0.57100	0
16/02/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.33300	0.32600	0
16/02/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.70100	0.71100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.39100	0.38400	0
16/02/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.67600	0.68600	0
16/02/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.41600	0.40900	0
16/02/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.65200	0.66100	0
16/02/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.44200	0.43400	0
16/02/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.62800	0.63800	0
16/02/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.46800	0.46100	0
16/02/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.60600	0.61500	0
16/02/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.49600	0.48800	0
16/02/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.58400	0.59300	0
16/02/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.52400	0.51600	0
16/02/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.56300	0.57100	4,400
16/02/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.55300	0.54400	0
16/02/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.54400	0.55200	0
16/02/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.58400	0.57500	0
16/02/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.52500	0.53400	0
16/02/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.61500	0.60700	0
16/02/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.50800	0.51600	0
16/02/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.64800	0.63900	0
16/02/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.49100	0.49800	0
16/02/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.68100	0.67100	0
16/02/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.47400	0.48200	0
16/02/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.71400	0.70500	0
16/02/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.45900	0.46600	0
16/02/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.74900	0.73900	0
16/02/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.44300	0.45100	0
16/02/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.78300	0.77400	0
16/02/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.42900	0.43600	0
16/02/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.81900	0.80900	0
16/02/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.41500	0.42200	117
16/02/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.85500	0.84500	0
16/02/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.13000	0.13400	0
16/02/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.88600	0.87300	0
16/02/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.25800	0.26300	3,000
16/02/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.93000	0.91800	0
16/02/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.11600	0.12000	0
16/02/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.97200	0.95900	0
16/02/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.10900	0.11300	0
16/02/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.01500	1.00200	0
16/02/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.10300	0.10700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.05900	1.04600	0
16/02/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.09800	0.10200	0
16/02/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.10400	1.09100	0
16/02/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.09300	0.09600	0
16/02/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.14900	1.13500	0
16/02/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.20400	0.20800	0
16/02/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.17600	1.16300	0
16/02/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.31100	0.31700	0
16/02/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.20100	1.19000	0
16/02/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.30200	0.30700	330
16/02/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.24200	1.23000	0
16/02/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.18200	0.18600	0
16/02/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.30400	1.29100	0
16/02/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.28400	0.29000	0
16/02/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.32400	1.31300	0
16/02/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.06800	0.07000	0
16/02/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.42400	1.40900	0
16/02/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.16300	0.16700	0
16/02/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.43500	1.42200	0
16/02/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.06100	0.06400	0
16/02/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.51700	1.50300	0
16/02/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.05800	0.06100	26,596
16/02/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.56400	1.55000	0
16/02/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.05600	0.05800	0
16/02/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.61200	1.59700	0
16/02/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.23900	0.24400	0
16/02/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.57900	1.56700	0
16/02/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.23300	0.00000	0
16/02/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.62300	0.00000	0
16/02/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.04800	0.05000	0
16/02/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.75400	1.73900	0
16/02/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.04600	0.04800	0
16/02/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.80200	1.78700	0
16/02/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.12500	0.12700	0
16/02/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.79700	1.78200	0
16/02/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.12100	0.12400	0
16/02/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.84300	1.82900	0
16/02/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.11700	0.12000	0
16/02/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.88900	1.87500	0
16/02/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.19800	0.20200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.88800	1.87500	0
16/02/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.19300	0.19700	0
16/02/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	1.93300	1.92000	0
16/02/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.18800	0.19200	0
16/02/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	1.97800	1.96500	0
16/02/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.18400	0.18700	300
16/02/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.02400	2.01000	0
16/02/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.17900	0.18300	0
16/02/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.06900	2.05600	0
16/02/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.17500	0.17800	0
16/02/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.11500	2.10100	0
16/02/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.17100	0.17400	0
16/02/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.16100	2.14700	0
16/02/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.16600	0.16900	0
16/02/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.20600	2.19200	0
16/02/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.16200	0.16500	0
16/02/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.25200	2.23800	0
16/02/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.15800	0.16100	0
16/02/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.29800	2.28400	0
16/02/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.15400	0.15700	0
16/02/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.34400	2.33000	0
16/02/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.15000	0.15300	0
16/02/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.39000	2.37600	0
16/02/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.14600	0.14900	0
16/02/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.43600	2.42200	0
16/02/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.14200	0.14500	0
16/02/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.48200	2.46800	0
16/02/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.01400	0.01700	0
16/02/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.67000	2.65600	0
16/02/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.01300	0.01600	0
16/02/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.71900	2.70500	0
16/02/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.01200	0.01500	0
16/02/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.76800	2.75400	0
16/02/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.01100	0.01400	0
16/02/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.81700	2.80300	0
16/02/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.01000	0.01300	0
16/02/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.86600	2.85200	0
16/02/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01000	0.01300	0
16/02/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	2.91600	2.90200	0
16/02/2010	\$ / 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
16/02/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.09000	3.07400	0
16/02/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.14000	3.12400	0
16/02/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.19000	3.17400	0
16/02/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00700	0.01000	0
16/02/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.11300	3.09900	0
16/02/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.10900	0.11100	0
16/02/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	2.99900	2.98400	0
16/02/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00600	0.00900	0
16/02/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.21200	3.19800	0
16/02/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00500	0.00800	0
16/02/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.26100	3.24700	0
16/02/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00500	0.00800	0
16/02/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.31100	3.29700	0
16/02/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00500	0.00700	0
16/02/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.36100	3.34600	0
16/02/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00400	0.00700	0
16/02/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.41000	3.39600	0
16/02/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00400	0.00600	0
16/02/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.46000	3.44500	0
16/02/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00400	0.00600	0
16/02/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.51000	3.49500	0
16/02/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.68000	3.66400	0
16/02/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00300	0.00600	0
16/02/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.55900	3.54500	0
16/02/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00300	0.00500	0
16/02/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.60900	3.59400	0
16/02/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00300	0.00500	0
16/02/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.65900	3.64400	0
16/02/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00300	0.00500	0
16/02/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.70900	3.69400	0
16/02/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00200	0.00400	0
16/02/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.75800	3.74300	0
16/02/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.03800	0.03900	0
16/02/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.71000	3.69400	0
16/02/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.03700	0.03800	0
16/02/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.75900	3.74300	0
16/02/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.03600	0.03700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.80800	3.79200	0
16/02/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.07800	0.08000	0
16/02/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.76800	3.75300	0
16/02/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.07700	0.07900	0
16/02/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.81700	3.80200	0
16/02/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07600	0.07700	0
16/02/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.86600	3.85000	0
16/02/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07400	0.07600	0
16/02/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	3.91400	3.89900	0
16/02/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07300	0.07500	0
16/02/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	3.96300	3.94800	0
16/02/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07200	0.07300	0
16/02/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.01200	3.99600	0
16/02/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.07000	0.07200	0
16/02/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.06000	4.04500	0
16/02/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.06900	0.07000	0
16/02/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.10900	4.09300	0
16/02/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06700	0.06900	0
16/02/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.15700	4.14200	0
16/02/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.06600	0.06700	0
16/02/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.20600	4.19000	0
16/02/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.06400	0.06600	0
16/02/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.25400	4.23900	0
16/02/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06300	0.06500	0
16/02/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.30300	4.28800	0
16/02/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.06200	0.06300	0
16/02/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.35200	4.33600	0
16/02/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.06000	0.06200	0
16/02/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.40000	4.38500	0
16/02/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.65700	4.64100	0
16/02/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.70700	4.69000	0
16/02/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.75700	4.74000	0
16/02/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.80700	4.79000	0
16/02/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.85700	4.84000	0
16/02/2010	\$ / R On 14-June-10	12.80	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
16/02/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	4.90700	4.89000	0
16/02/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.09000	5.07400	0
16/02/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.14000	5.12400	0
16/02/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.19000	5.17400	0
16/02/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.10700	5.09000	0
16/02/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.04800	0.05000	0
16/02/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	4.93800	4.92300	0
16/02/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.20700	5.19000	0
16/02/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.25700	5.24000	0
16/02/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.30700	5.29000	0
16/02/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.49000	5.47400	0
16/02/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.40600	5.39000	0
16/02/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.45600	5.44000	0
16/02/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.50600	5.49000	0
16/02/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.55600	5.54000	0
16/02/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.60600	5.59000	0
16/02/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.79000	5.77400	0
16/02/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.70600	5.68900	0
16/02/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.75600	5.73900	0
16/02/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01100	0.01200	0
16/02/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.68300	5.66700	0
16/02/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.01100	0.01200	0
16/02/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.73300	5.71700	0
16/02/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.01100	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.78300	5.76600	0
16/02/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03600	0.03700	0
16/02/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.72600	5.71000	0
16/02/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03600	0.03700	0
16/02/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.77600	5.76000	0
16/02/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03500	0.03600	0
16/02/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.82500	5.80900	0
16/02/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03500	0.03500	0
16/02/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.87500	5.85800	0
16/02/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03400	0.03500	0
16/02/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	5.92400	5.90800	0
16/02/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03300	0.03400	0
16/02/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	5.97300	5.95700	0
16/02/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.03300	0.03400	0
16/02/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.02300	6.00700	0
16/02/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03200	0.03300	0
16/02/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.07200	6.05600	0
16/02/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03200	0.03200	0
16/02/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.12200	6.10500	0
16/02/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.03100	0.03200	0
16/02/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.17100	6.15500	0
16/02/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.03000	0.03100	0
16/02/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.22000	6.20400	0
16/02/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.03000	0.03000	0
16/02/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.27000	6.25300	0
16/02/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.02900	0.03000	0
16/02/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.31900	6.30300	0
16/02/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.02800	0.02900	0
16/02/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.36800	6.35200	0
16/02/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.65600	6.63900	0
16/02/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.70600	6.68900	0
16/02/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	6.89000	6.87400	0
16/02/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.80600	6.78900	0
16/02/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.85600	6.83900	0
16/02/2010	\$ / 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
16/02/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	6.90600	6.88900	0
16/02/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02300	0.02300	0
16/02/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	6.91300	6.89600	0
16/02/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.64000	7.62400	0
16/02/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.69000	7.67400	0
16/02/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.60600	7.58900	0
16/02/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.79000	7.77400	0
16/02/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.70600	7.68900	0
16/02/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.75600	7.73900	0
16/02/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.67300	7.65700	0
16/02/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.72300	7.70600	0
16/02/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.77300	7.75600	0
16/02/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01700	0.01700	0
16/02/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.70700	7.69000	0
16/02/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01600	0.01700	0
16/02/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.75600	7.74000	0
16/02/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01600	0.01700	0
16/02/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.80600	7.79000	0
16/02/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01600	0.01600	0
16/02/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.85600	7.83900	0
16/02/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01500	0.01600	0
16/02/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.90500	7.88900	0
16/02/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01500	0.01600	0
16/02/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	7.95500	7.93900	0
16/02/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01500	0.01500	0
16/02/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.00500	7.98800	0
16/02/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01500	0.01500	0
16/02/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.05500	8.03800	0
16/02/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01400	0.01500	0
16/02/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.10400	8.08800	0
16/02/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01400	0.01400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.15400	8.13700	0
16/02/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01300	0.01400	0
16/02/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.20300	8.18700	0
16/02/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01300	0.01300	0
16/02/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.25300	8.23600	0
16/02/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01300	0.01300	0
16/02/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.30300	8.28600	0
16/02/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01200	0.01300	0
16/02/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.35200	8.33600	0
16/02/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.65600	8.63900	0
16/02/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.70600	8.68900	0
16/02/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	8.89000	8.87400	0
16/02/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.80600	8.78900	0
16/02/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.85600	8.83900	0
16/02/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	8.90600	8.88900	0
16/02/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.60600	9.58900	0
16/02/2010	£ / R On 13-September-10			Foreign Exchange Future	12.53730	12.58130	1,238
16/02/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.28500	4.32600	0
16/02/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.43700	4.47900	0
16/02/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.18500	4.22600	0
16/02/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.13500	4.17600	0
16/02/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.28700	4.32900	0
16/02/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.18700	4.22900	0
16/02/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.13700	4.18000	0
16/02/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	4.08700	4.13000	0
16/02/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.98800	4.03000	0
16/02/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.93800	3.98000	0
16/02/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.68500	3.72600	0
16/02/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.63500	3.67600	0
16/02/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.78800	3.83000	0
16/02/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.73800	3.78000	0
16/02/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.68800	3.73000	0
16/02/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.63800	3.68100	0
16/02/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.58900	3.63100	0
16/02/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.53900	3.58100	0
16/02/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.48900	3.53100	0
16/02/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.43900	3.48100	0
16/02/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.38900	3.43100	0
16/02/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.33900	3.38100	0
16/02/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.28900	3.33200	0
16/02/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00200	0.00300	0
16/02/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.24000	3.28200	0
16/02/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.19000	3.23200	0
16/02/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.14000	3.18200	0
16/02/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	3.09000	3.13200	0
16/02/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	3.04000	3.08300	0
16/02/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.99100	3.03300	0
16/02/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.94100	2.98300	0
16/02/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.89100	2.93300	0
16/02/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.84100	2.88400	0
16/02/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00400	0.00500	0
16/02/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.79200	2.83400	0
16/02/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00500	0.00500	0
16/02/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.74200	2.78400	0
16/02/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00500	0.00500	0
16/02/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.69200	2.73500	0
16/02/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00500	0.00600	0
16/02/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.64300	2.68500	0
16/02/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00600	0.00600	0
16/02/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.59300	2.63500	0
16/02/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00600	0.00600	0
16/02/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.54400	2.58600	0
16/02/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00700	0.00700	0
16/02/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.49400	2.53600	0
16/02/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00700	0.00700	0
16/02/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.44500	2.48700	0
16/02/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00800	0.00800	0
16/02/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.39500	2.43700	0
16/02/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00800	0.00800	0
16/02/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.34600	2.38800	0
16/02/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00900	0.00900	0
16/02/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.29600	2.33800	0
16/02/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00900	0.00900	0
16/02/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.24700	2.28900	0
16/02/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01000	0.01000	0
16/02/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.19800	2.24000	0
16/02/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01100	0.01100	0
16/02/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.14800	2.19000	0
16/02/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01100	0.01100	0
16/02/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	2.09900	2.14100	0
16/02/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01200	0.01200	0
16/02/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	2.05000	2.09200	0
16/02/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01300	0.01300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	2.00100	2.04300	0
16/02/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01400	0.01400	0
16/02/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.95200	1.99400	0
16/02/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01500	0.01500	0
16/02/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.90400	1.94500	0
16/02/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.01700	0.01600	0
16/02/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.85500	1.89700	0
16/02/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.01800	0.01800	0
16/02/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.80700	1.84800	0
16/02/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02000	0.01900	0
16/02/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.75900	1.80000	0
16/02/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02200	0.02100	0
16/02/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.71100	1.75200	0
16/02/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.02400	0.02300	0
16/02/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.66300	1.70400	0
16/02/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.02600	0.02500	0
16/02/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.61500	1.65600	0
16/02/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.02800	0.02700	0
16/02/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.56800	1.60900	0
16/02/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.03100	0.03000	0
16/02/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.52100	1.56100	0
16/02/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.03400	0.03200	0
16/02/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.47400	1.51400	0
16/02/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.03700	0.03500	0
16/02/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.42700	1.46700	0
16/02/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.04000	0.03800	0
16/02/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.38000	1.42000	0
16/02/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.04300	0.04100	0
16/02/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.33400	1.37400	0
16/02/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.04700	0.04500	0
16/02/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.28800	1.32700	0
16/02/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.05100	0.04800	0
16/02/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.24300	1.28200	0
16/02/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.05600	0.05300	0
16/02/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.19800	1.23600	0
16/02/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.06100	0.05700	0
16/02/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.15300	1.19100	0
16/02/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.06600	0.06200	0
16/02/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.10800	1.14600	0
16/02/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.07100	0.06700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.06400	1.10100	0
16/02/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.07700	0.07200	0
16/02/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	1.02400	1.06000	0
16/02/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.08700	0.08100	0
16/02/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.98400	1.02000	0
16/02/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.09700	0.09100	0
16/02/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.94500	0.98000	0
16/02/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.10800	0.10100	0
16/02/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.90700	0.94100	0
16/02/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.12000	0.11200	0
16/02/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.86900	0.90300	0
16/02/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.13200	0.12400	0
16/02/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.83300	0.86600	0
16/02/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.14600	0.13700	0
16/02/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.79800	0.83000	0
16/02/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.16100	0.15100	0
16/02/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.76300	0.79500	0
16/02/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.17600	0.16600	0
16/02/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.72900	0.76000	0
16/02/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.19200	0.18100	0
16/02/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.69700	0.72700	0
16/02/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.21000	0.19800	0
16/02/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.66500	0.69400	0
16/02/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.22800	0.21500	0
16/02/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.63400	0.66300	0
16/02/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.24700	0.23400	0
16/02/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.60500	0.63200	0
16/02/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.26800	0.25300	0
16/02/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.57600	0.60200	28
16/02/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.28900	0.27300	0
16/02/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.54800	0.57400	0
16/02/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.31100	0.29500	0
16/02/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.52200	0.54600	0
16/02/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.33500	0.31700	0
16/02/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.49600	0.51900	0
16/02/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.35900	0.34000	0
16/02/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.47100	0.49300	0
16/02/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.38400	0.36400	0
16/02/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.44700	0.46900	0
16/02/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.41000	0.39000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.42400	0.44500	0
16/02/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.43700	0.41600	0
16/02/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.40500	0.42500	0
16/02/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.46800	0.44600	0
16/02/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.38700	0.40600	8,032
16/02/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.50000	0.47700	0
16/02/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.36900	0.38800	0
16/02/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.53200	0.50900	0
16/02/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.35300	0.37100	0
16/02/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.56600	0.54200	0
16/02/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.33700	0.35400	0
16/02/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.60000	0.57500	0
16/02/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.32200	0.33900	0
16/02/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.63500	0.61000	0
16/02/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.54000	0.56300	0
16/02/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.68300	0.66200	0
16/02/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.30800	0.32400	0
16/02/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.67100	0.64500	0
16/02/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.51800	0.54100	0
16/02/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.71100	0.69000	0
16/02/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.29400	0.31000	0
16/02/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.70700	0.68100	0
16/02/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.53500	0.51900	0
16/02/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.77800	0.71800	0
16/02/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.28200	0.29600	0
16/02/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.74500	0.71700	0
16/02/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.26900	0.28400	0
16/02/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.78200	0.75500	0
16/02/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.25800	0.27200	0
16/02/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.82100	0.79300	0
16/02/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.24700	0.26000	0
16/02/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.86000	0.83100	0
16/02/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.23600	0.24900	0
16/02/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.89900	0.87000	0
16/02/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.22600	0.23900	0
16/02/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	0.93900	0.91000	0
16/02/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.21700	0.22900	0
16/02/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	0.98000	0.95000	0
16/02/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.20800	0.21900	0
16/02/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.02100	0.99000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.19900	0.21000	0
16/02/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.06200	1.03100	0
16/02/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.19100	0.20200	0
16/02/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.10400	1.07300	0
16/02/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.18400	0.19400	0
16/02/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.14700	1.11500	0
16/02/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.17600	0.18600	0
16/02/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.18900	1.15700	0
16/02/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.16900	0.17900	11,194
16/02/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.23200	1.20000	0
16/02/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.16300	0.17200	0
16/02/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.27600	1.24300	0
16/02/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.15600	0.16500	0
16/02/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.31900	1.28600	0
16/02/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.15000	0.15900	0
16/02/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.36300	1.33000	0
16/02/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.14500	0.15300	0
16/02/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.40800	1.37400	0
16/02/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.13900	0.14700	0
16/02/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.45200	1.41800	0
16/02/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.13400	0.14200	0
16/02/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.49700	1.46300	0
16/02/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.12900	0.13600	0
16/02/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.54200	1.50700	0
16/02/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.12400	0.13100	0
16/02/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.58700	1.55200	0
16/02/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.12000	0.12700	0
16/02/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.63300	1.59800	0
16/02/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.11600	0.12200	0
16/02/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.67900	1.64300	0
16/02/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.11200	0.11800	0
16/02/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.72500	1.68900	0
16/02/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.10800	0.11400	0
16/02/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.77100	1.73500	0
16/02/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.10400	0.11000	0
16/02/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.81700	1.78100	0
16/02/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.10100	0.10600	0
16/02/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.86400	1.82700	0
16/02/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.09700	0.10300	0
16/02/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	1.91000	1.87400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.09400	0.09900	0
16/02/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	1.95700	1.92000	0
16/02/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.09100	0.09600	0
16/02/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.00400	1.96700	0
16/02/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.08800	0.09300	0
16/02/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.05100	2.01400	0
16/02/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.08500	0.09000	0
16/02/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.09800	2.06100	0
16/02/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.08200	0.08700	8,032
16/02/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.14500	2.10800	0
16/02/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.31600	2.27500	0
16/02/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.07500	0.08000	0
16/02/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.23800	2.20100	0
16/02/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.07200	0.07600	0
16/02/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.28500	2.24700	0
16/02/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.06900	0.07300	0
16/02/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.33200	2.29400	0
16/02/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.06600	0.07000	0
16/02/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.37900	2.34100	0
16/02/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.06400	0.06800	0
16/02/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.42700	2.38900	0
16/02/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.06100	0.06500	0
16/02/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.47400	2.43600	0
16/02/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.05800	0.06200	0
16/02/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.52100	2.48300	0
16/02/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.05600	0.06000	0
16/02/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.56900	2.53100	0
16/02/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.05400	0.05800	0
16/02/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.61700	2.57900	0
16/02/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.05200	0.05500	0
16/02/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.66500	2.62600	0
16/02/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.05000	0.05300	0
16/02/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.71300	2.67400	0
16/02/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.04800	0.05100	0
16/02/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.76100	2.72200	0
16/02/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.04600	0.04900	0
16/02/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.80900	2.77000	0
16/02/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.04400	0.04700	0
16/02/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.85700	2.81800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.04200	0.04600	0
16/02/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	2.90500	2.86700	0
16/02/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.04100	0.04400	0
16/02/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	2.95400	2.91500	0
16/02/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.03900	0.04200	0
16/02/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.00200	2.96300	0
16/02/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.03800	0.04100	0
16/02/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.05100	3.01200	0
16/02/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.03600	0.03900	0
16/02/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.09900	3.06000	0
16/02/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.03500	0.03800	0
16/02/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.14800	3.10900	0
16/02/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.03400	0.03600	0
16/02/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.19700	3.15700	0
16/02/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.03200	0.03500	0
16/02/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.24500	3.20600	0
16/02/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.03100	0.03400	0
16/02/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.29400	3.25500	0
16/02/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.03000	0.03300	0
16/02/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.34300	3.30400	0
16/02/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.02900	0.03200	0
16/02/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.39200	3.35300	0
16/02/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.02800	0.03000	0
16/02/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.44100	3.40100	0
16/02/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.02700	0.02900	0
16/02/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.49000	3.45000	0
16/02/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.02600	0.02800	0
16/02/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.53900	3.49900	0
16/02/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.02500	0.02700	0
16/02/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.58800	3.54800	0
16/02/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.02400	0.02700	0
16/02/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.63700	3.59800	0
16/02/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.02300	0.02600	0
16/02/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.68600	3.64700	0
16/02/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.02200	0.02500	0
16/02/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.73500	3.69600	0
16/02/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.02200	0.02400	0
16/02/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.78500	3.74500	0
16/02/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.02100	0.02300	0
16/02/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.83400	3.79400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.02000	0.02200	0
16/02/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.88300	3.84300	0
16/02/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.02000	0.02200	0
16/02/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	3.93300	3.89300	0
16/02/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.01900	0.02100	0
16/02/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	3.98200	3.94200	0
16/02/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.01800	0.02000	0
16/02/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.03100	3.99100	0
16/02/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.01700	0.01900	0
16/02/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.08000	4.04000	0
16/02/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.01700	0.01800	0
16/02/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.13000	4.08900	0
16/02/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.01600	0.01700	0
16/02/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.17900	4.13800	0
16/02/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.01500	0.01700	0
16/02/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.22800	4.18800	0
16/02/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.01400	0.01600	0
16/02/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.27700	4.23700	0
16/02/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.01300	0.01500	0
16/02/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.32600	4.28600	0
16/02/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.01300	0.01400	0
16/02/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.37600	4.33500	0
16/02/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.01200	0.01300	0
16/02/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.42500	4.38400	0
16/02/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.01200	0.01300	0
16/02/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.47500	4.43400	0
16/02/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.01100	0.01200	0
16/02/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.52400	4.48300	0
16/02/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.01000	0.01200	0
16/02/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.57300	4.53300	0
16/02/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.01000	0.01100	0
16/02/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.62300	4.58200	0
16/02/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00900	0.01000	0
16/02/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.67200	4.63100	0
16/02/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00900	0.01000	0
16/02/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.72200	4.68100	0
16/02/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00800	0.00900	0
16/02/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.77100	4.73000	0
16/02/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00800	0.00900	0
16/02/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.82100	4.78000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00800	0.00800	0
16/02/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.87100	4.82900	0
16/02/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00700	0.00800	0
16/02/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	4.92000	4.87900	0
16/02/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00700	0.00800	0
16/02/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	4.97000	4.92900	0
16/02/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00700	0.00700	0
16/02/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.02000	4.97800	0
16/02/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00600	0.00700	0
16/02/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.06900	5.02800	0
16/02/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00600	0.00600	0
16/02/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.11900	5.07700	0
16/02/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00600	0.00600	11,194
16/02/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.16900	5.12700	0
16/02/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00500	0.00600	0
16/02/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.21800	5.17700	0
16/02/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00500	0.00600	0
16/02/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.26800	5.22700	0
16/02/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00500	0.00500	0
16/02/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.31800	5.27600	0
16/02/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00500	0.00500	0
16/02/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.36800	5.32600	0
16/02/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00400	0.00500	0
16/02/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.41700	5.37600	0
16/02/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.46700	5.42500	0
16/02/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.51700	5.47500	0
16/02/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.56700	5.52500	0
16/02/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.61700	5.57500	0
16/02/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00300	0.00400	0
16/02/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.66600	5.62500	0
16/02/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.71600	5.67400	0
16/02/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.76600	5.72400	0
16/02/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.81600	5.77400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.86600	5.82400	0
16/02/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	5.91600	5.87400	0
16/02/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00200	0.00300	0
16/02/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	5.96500	5.92400	0
16/02/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.01500	5.97300	0
16/02/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.06500	6.02300	0
16/02/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.11500	6.07300	0
16/02/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.16500	6.12300	0
16/02/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.21500	6.17300	0
16/02/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.26500	6.22300	0
16/02/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.31500	6.27300	0
16/02/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.36500	6.32300	0
16/02/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.41500	6.37300	0
16/02/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.46500	6.42300	0
16/02/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.51500	6.47300	0
16/02/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.56500	6.52300	0
16/02/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.61500	6.57300	0
16/02/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.66500	6.62300	0
16/02/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.71500	6.67300	0
16/02/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.76400	6.72300	0
16/02/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.81400	6.77300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.86400	6.82300	0
16/02/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	6.91400	6.87200	0
16/02/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	6.96400	6.92200	0
16/02/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.01400	6.97200	0
16/02/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.06400	7.02200	0
16/02/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.11400	7.07200	0
16/02/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.16400	7.12200	0
16/02/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.21400	7.17200	0
16/02/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.26400	7.22200	0
16/02/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.31400	7.27200	0
16/02/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.36400	7.32200	0
16/02/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.41400	7.37200	0
16/02/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.46400	7.42200	0
16/02/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.51400	7.47200	0
16/02/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.56400	7.52200	0
16/02/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.61400	7.57200	0
16/02/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.66400	7.62200	0
16/02/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.71400	7.67200	0
16/02/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.76400	7.72200	0
16/02/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.81400	7.77200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.86400	7.82200	0
16/02/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	7.91400	7.87200	0
16/02/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	7.96400	7.92200	0
16/02/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.01400	7.97200	0
16/02/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.06400	8.02200	0
16/02/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.31500	8.27400	0
16/02/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.36500	8.32400	0
16/02/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.21400	8.17200	0
16/02/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.26400	8.22200	0
16/02/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.31400	8.27200	0
16/02/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.36400	8.32200	0
16/02/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.41400	8.37200	0
16/02/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.46300	8.42200	0
16/02/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.51300	8.47200	0
16/02/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.56300	8.52100	0
16/02/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.61300	8.57100	0
16/02/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.66300	8.62100	0
16/02/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.71300	8.67100	0
16/02/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.76300	8.72100	0
16/02/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.81300	8.77100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.86300	8.82100	0
16/02/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	8.91300	8.87100	0
16/02/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	8.96300	8.92100	0
16/02/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.01300	8.97100	0
16/02/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.06300	9.02100	0
16/02/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.11300	9.07100	0
16/02/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.16300	9.12100	0
16/02/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.21300	9.17100	0
16/02/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.26300	9.22100	0
16/02/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.31300	9.27100	0
16/02/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.36300	9.32100	0
16/02/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.41300	9.37100	0
16/02/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.46300	9.42100	0
16/02/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.51300	9.47100	0
16/02/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.56300	9.52100	0
16/02/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.61300	9.57100	0
16/02/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.66300	9.62100	0
16/02/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.71300	9.67100	0
16/02/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.76300	9.72100	0
16/02/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.81300	9.77100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.86300	9.82100	0
16/02/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	9.91300	9.87100	0
16/02/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	9.96300	9.92100	0
16/02/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.01300	9.97100	0
16/02/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08770	0.08790	0
16/02/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01784	0.01807	0
16/02/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00014	0.00017	0
16/02/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00897	0.00943	0
16/02/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00127	0.00153	0
16/02/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00397	0.00448	0
16/02/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00627	0.00658	0
16/02/2010	€ / R On 13-December-10			Foreign Exchange Future	11.13290	11.10420	158
16/02/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.49800	3.47000	0
16/02/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.44800	3.42000	0
16/02/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.39800	3.37000	0
16/02/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.34800	3.32000	0
16/02/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.48000	3.45200	0
16/02/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.43000	3.40200	0
16/02/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.38000	3.35200	0
16/02/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.33000	3.30200	0
16/02/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.28000	3.25200	0
16/02/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.23000	3.20200	0
16/02/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.18000	3.15200	0
16/02/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.94800	2.92000	0
16/02/2010	€ / R On 15-March-10	7.65	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
16/02/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.08100	3.05200	0
16/02/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00200	0.00100	0
16/02/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	3.03100	3.00300	0
16/02/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.98100	2.95300	0
16/02/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.29500	3.26600	0
16/02/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01200	0.01200	0
16/02/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.24500	3.21600	0
16/02/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01200	0.01200	0
16/02/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.19600	3.16700	0
16/02/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01300	0.01300	0
16/02/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.14600	3.11700	0
16/02/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01300	0.01300	0
16/02/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.54800	2.52000	0
16/02/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.04800	3.01900	0
16/02/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01500	0.01500	0
16/02/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.63200	2.60400	0
16/02/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.94900	2.92000	0
16/02/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01600	0.01600	0
16/02/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.90000	2.87100	0
16/02/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01700	0.01700	0
16/02/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.48200	2.45400	0
16/02/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00300	0.00300	0
16/02/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.43300	2.40500	0
16/02/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.75300	2.72300	0
16/02/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02000	0.01900	0
16/02/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.33300	2.30500	0
16/02/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
16/02/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.28400	2.25600	0
16/02/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00500	0.00500	0
16/02/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.60600	2.57600	0
16/02/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02300	0.02200	0
16/02/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.18400	2.15600	0
16/02/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00500	0.00500	0
16/02/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.94800	1.92000	0
16/02/2010	€ / R On 15-March-10	8.65	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
16/02/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.08500	2.05700	0
16/02/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00600	0.00600	0
16/02/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.03600	2.00800	0
16/02/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00700	0.00700	0
16/02/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.98600	1.95800	0
16/02/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00700	0.00700	0
16/02/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.31400	2.28300	0
16/02/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03100	0.02900	0
16/02/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.26600	2.23500	0
16/02/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03300	0.03100	0
16/02/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.21800	2.18600	0
16/02/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03500	0.03200	0
16/02/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.17000	2.13800	0
16/02/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.03700	0.03400	0
16/02/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.54800	1.52000	0
16/02/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.07400	2.04100	0
16/02/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04100	0.03700	0
16/02/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.64200	1.61400	0
16/02/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01300	0.01300	0
16/02/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.98000	1.94900	0
16/02/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.04700	0.04500	0
16/02/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.93400	1.90300	0
16/02/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.05100	0.04900	0
16/02/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.49500	1.46800	0
16/02/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01600	0.01700	0
16/02/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.44700	1.41900	0
16/02/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.01800	0.01800	0
16/02/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.79900	1.76800	0
16/02/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.06600	0.06400	0
16/02/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.35000	1.32300	0
16/02/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02100	0.02200	0
16/02/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.30200	1.27500	0
16/02/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.02300	0.02400	0
16/02/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.66700	1.63600	0
16/02/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.08400	0.08200	0
16/02/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.20600	1.17900	0
16/02/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.02700	0.02800	0
16/02/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	0.95000	0.92300	0
16/02/2010	€ / R On 15-March-10	9.65	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
16/02/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.11100	1.08500	0
16/02/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.03200	0.03400	0
16/02/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.06400	1.03800	0
16/02/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.03500	0.03700	0
16/02/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.02000	0.99400	0
16/02/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.04100	0.04300	0
16/02/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.41500	1.38400	0
16/02/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.13200	0.13000	0
16/02/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.37500	1.34400	0
16/02/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.14200	0.14000	0
16/02/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.33500	1.30400	0
16/02/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.15200	0.15000	0
16/02/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.29600	1.26500	0
16/02/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.16300	0.16100	0
16/02/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.56500	0.54100	0
16/02/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.01700	0.02100	0
16/02/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.21900	1.18800	0
16/02/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.18600	0.18400	0
16/02/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.73700	0.71500	0
16/02/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.10800	0.11400	0
16/02/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.14700	1.12000	0
16/02/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.21400	0.21600	0
16/02/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.11400	1.08700	0
16/02/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.23100	0.23300	0
16/02/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.63100	0.61100	20
16/02/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.15200	0.16000	271
16/02/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.59800	0.57900	0
16/02/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.16900	0.17800	0
16/02/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	1.01800	0.99200	0
16/02/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.28500	0.28800	0
16/02/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.53600	0.51700	0
16/02/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.20700	0.21600	0
16/02/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.50600	0.48900	0
16/02/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.22700	0.23800	0
16/02/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.93000	0.90500	0
16/02/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.34700	0.35100	0
16/02/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.45000	0.43500	0
16/02/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.27100	0.28400	0
16/02/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.12500	0.12200	0
16/02/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.17700	0.20200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.39900	0.38500	0
16/02/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.32000	0.33400	0
16/02/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.37600	0.36300	0
16/02/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.34700	0.36200	0
16/02/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.35500	0.34300	0
16/02/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.37600	0.39200	0
16/02/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.77200	0.75000	0
16/02/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.48900	0.49600	0
16/02/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.74900	0.72600	0
16/02/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.51600	0.52200	0
16/02/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.72500	0.70400	0
16/02/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.54200	0.55000	0
16/02/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.70300	0.68200	0
16/02/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.57000	0.57800	0
16/02/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.03300	0.03400	0
16/02/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.48500	0.51400	0
16/02/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.66000	0.64000	0
16/02/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.62700	0.63600	0
16/02/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.24100	0.23300	0
16/02/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.61200	0.63200	0
16/02/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.62100	0.60300	0
16/02/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.68800	0.69900	0
16/02/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.60300	0.58600	0
16/02/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.72000	0.73200	0
16/02/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.20500	0.19800	25
16/02/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.72600	0.74700	0
16/02/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.19400	0.18800	0
16/02/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.76500	0.78700	0
16/02/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.55300	0.53700	0
16/02/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.82000	0.83300	0
16/02/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.17500	0.16900	0
16/02/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.84600	0.86800	0
16/02/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.16600	0.16000	0
16/02/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.88700	0.90900	0
16/02/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.50800	0.49300	0
16/02/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.92500	0.93900	0
16/02/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.14900	0.14500	0
16/02/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.97000	0.99400	0
16/02/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.00400	0.00500	0
16/02/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.05600	1.08500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.30900	0.29800	0
16/02/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.01700	1.03400	0
16/02/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.13500	0.13100	0
16/02/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.05600	1.08000	0
16/02/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.12800	0.12500	0
16/02/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.09900	1.12400	0
16/02/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.12200	0.11900	0
16/02/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.14300	1.16800	0
16/02/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.43000	0.41700	0
16/02/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.14700	1.16300	0
16/02/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.41800	0.40600	0
16/02/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.18500	1.20200	0
16/02/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.40700	0.39600	0
16/02/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.22400	1.24200	0
16/02/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.39600	0.38500	0
16/02/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.26300	1.28100	0
16/02/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.38600	0.37500	0
16/02/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.30300	1.32100	0
16/02/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.37600	0.36600	0
16/02/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.34300	1.36200	0
16/02/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.08700	0.08500	0
16/02/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.45800	1.48400	0
16/02/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.35700	0.34700	0
16/02/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.42400	1.44300	0
16/02/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.34800	0.33900	0
16/02/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.46500	1.48500	0
16/02/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.75300	1.78100	0
16/02/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.32300	0.31400	0
16/02/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.59000	1.61000	0
16/02/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.90200	1.93000	0
16/02/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.30000	0.29200	0
16/02/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.71700	1.73800	0
16/02/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636
16/02/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	2.00200	2.03000	0
16/02/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.10200	2.13000	0
16/02/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.15200	2.18000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.20200	2.23000	0
16/02/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.26100	0.25500	0
16/02/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	1.97800	2.00100	0
16/02/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.30200	2.33000	0
16/02/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.24900	0.24400	0
16/02/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.06600	2.09000	0
16/02/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.40200	2.43000	0
16/02/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.45200	2.48000	0
16/02/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.50200	2.53000	0
16/02/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.55200	2.58000	0
16/02/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.60200	2.63000	0
16/02/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.65200	2.68000	0
16/02/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.02500	0.02500	0
16/02/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.54600	2.57400	0
16/02/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.02400	0.02300	0
16/02/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.59500	2.62200	0
16/02/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.02200	0.02200	0
16/02/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.64300	2.67100	0
16/02/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.02100	0.02000	0
16/02/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.69200	2.71900	0
16/02/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.01900	0.01900	0
16/02/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.74000	2.76800	0
16/02/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.01800	0.01800	0
16/02/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.78900	2.81700	0
16/02/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.01700	0.01700	0
16/02/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.83800	2.86600	0
16/02/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.05200	3.08000	0
16/02/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.01500	0.01400	0
16/02/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.93600	2.96300	0
16/02/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.01400	0.01300	0
16/02/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.98500	3.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.01300	0.01200	0
16/02/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.03400	3.06100	0
16/02/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.16700	0.16400	0
16/02/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.88400	2.91000	0
16/02/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.16300	0.16100	0
16/02/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.93000	2.95700	0
16/02/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.16000	0.15700	0
16/02/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	2.97700	3.00300	0
16/02/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.15700	0.15400	0
16/02/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.02400	3.05000	0
16/02/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.45200	3.48000	0
16/02/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.15000	0.14800	0
16/02/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.11700	3.14400	0
16/02/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00800	0.00800	0
16/02/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.37900	3.40700	0
16/02/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.14500	0.14200	0
16/02/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.21200	3.23800	0
16/02/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.14200	0.14000	0
16/02/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.25900	3.28600	0
16/02/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.75200	3.78000	0
16/02/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.13400	0.13200	0
16/02/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.40100	3.42800	0
16/02/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.90200	3.93000	0
16/02/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.12600	0.12500	0
16/02/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.54300	3.57100	0
16/02/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.10200	4.13000	0
16/02/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.15200	4.18000	0
16/02/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.20200	4.23000	0
16/02/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.11400	0.11300	0
16/02/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.83100	3.85900	0
16/02/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.30200	4.33000	0
16/02/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.11000	0.10900	0
16/02/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.92700	3.95500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.40200	4.43000	0
16/02/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.45200	4.48000	0
16/02/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.50200	4.53000	0
16/02/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.55200	4.58000	0
16/02/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.60200	4.63000	0
16/02/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.65200	4.68000	0
16/02/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.52300	4.55100	0
16/02/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.57300	4.60100	0
16/02/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.62300	4.65100	0
16/02/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.67300	4.70100	0
16/02/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.72300	4.75100	0
16/02/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.77300	4.80100	0
16/02/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.82300	4.85100	0
16/02/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.05200	5.08000	0
16/02/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.92200	4.95000	0
16/02/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.97200	5.00000	0
16/02/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.02200	5.05000	0
16/02/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.07900	0.07800	0
16/02/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.79600	4.82400	0
16/02/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.07700	0.07600	0
16/02/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.84400	4.87200	0
16/02/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.07600	0.07500	0
16/02/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.89300	4.92100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.07400	0.07400	0
16/02/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.94100	4.97000	0
16/02/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.45200	5.48000	0
16/02/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.07200	0.07100	0
16/02/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.03900	5.06700	0
16/02/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.37200	5.40000	0
16/02/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.06900	0.06900	0
16/02/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.13600	5.16500	0
16/02/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.06800	0.06800	0
16/02/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.18500	5.21400	0
16/02/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.06500	0.06400	0
16/02/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.33200	5.36000	0
16/02/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.06200	0.06100	0
16/02/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.47900	5.50700	0
16/02/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.05600	0.05600	0
16/02/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.77300	5.80200	0
16/02/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.05400	0.05400	0
16/02/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.87100	5.90000	0
16/02/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.50200	6.53000	0
16/02/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.55200	6.58000	0
16/02/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.60200	6.63000	0
16/02/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.65200	6.68000	0
16/02/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.52200	6.55000	0
16/02/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.57100	6.59900	0
16/02/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.62100	6.64900	0
16/02/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.67100	6.69900	0
16/02/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.72100	6.74900	0
16/02/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.77100	6.79900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.82100	6.84900	0
16/02/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.05200	7.08000	0
16/02/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.92100	6.94900	0
16/02/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.97100	6.99900	0
16/02/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.02100	7.04900	0
16/02/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.03900	0.03800	0
16/02/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.75600	6.78400	0
16/02/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.03800	0.03700	0
16/02/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.80500	6.83300	0
16/02/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.03700	0.03700	0
16/02/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.85400	6.88300	0
16/02/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.03600	0.03600	0
16/02/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.90300	6.93200	0
16/02/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.45200	7.48000	0
16/02/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.03500	0.03500	0
16/02/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.00200	7.03100	0
16/02/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.37100	7.39900	0
16/02/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.03400	0.03300	0
16/02/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.10100	7.12900	0
16/02/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.03300	0.03300	0
16/02/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.15000	7.17900	0
16/02/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.03100	0.03100	0
16/02/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.29800	7.32700	0
16/02/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.03000	0.02900	0
16/02/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.44700	7.47500	0
16/02/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.02600	0.02600	0
16/02/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.74300	7.77200	0
16/02/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.02600	0.02500	0
16/02/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.84300	7.87100	0
16/02/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.50200	8.53000	0
16/02/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.55200	8.58000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.60200	8.63000	0
16/02/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.65200	8.68000	0
16/02/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.52100	8.54900	0
16/02/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.57100	8.59900	0
16/02/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.62100	8.64900	0
16/02/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.67100	8.69900	0
16/02/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.72100	8.74900	0
16/02/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.77100	8.79900	0
16/02/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.82100	8.84900	0
16/02/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.05200	9.08000	0
16/02/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.92100	8.94900	0
16/02/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.97100	8.99900	0
16/02/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.02100	9.04900	0
16/02/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.01600	0.01600	0
16/02/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.73300	8.76200	0
16/02/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.01600	0.01600	0
16/02/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.78300	8.81200	0
16/02/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.01500	0.01500	0
16/02/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.83200	8.86100	0
16/02/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.01500	0.01500	0
16/02/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.88200	8.91100	0
16/02/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.45200	9.48000	0
16/02/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.01400	0.01400	0
16/02/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	8.98100	9.01000	0
16/02/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.37100	9.39900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.01400	0.01300	0
16/02/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.08100	9.10900	0
16/02/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.01300	0.01300	0
16/02/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.13000	9.15900	0
16/02/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.01200	0.01200	0
16/02/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.27900	9.30800	0
16/02/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01100	0.01100	0
16/02/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.42800	9.45700	0
16/02/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00900	0.00900	0
16/02/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.72600	9.75500	0
16/02/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00900	0.00900	0
16/02/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.82600	9.85500	0
16/02/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	7.05010	6.98820	420
16/02/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.55800	4.49600	0
16/02/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.50800	4.44600	0
16/02/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.50600	4.44300	0
16/02/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.45600	4.39300	0
16/02/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.40600	4.34300	0
16/02/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.35600	4.29300	0
16/02/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.25800	4.19600	0
16/02/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.25600	4.19300	0
16/02/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.20600	4.14300	0
16/02/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.15600	4.09300	0
16/02/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	4.10600	4.04300	0
16/02/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	4.05600	3.99300	0
16/02/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	4.00600	3.94300	0
16/02/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.95600	3.89300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.90600	3.84300	0
16/02/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.85600	3.79300	0
16/02/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.80600	3.74300	0
16/02/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.75600	3.69300	0
16/02/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.55800	3.49600	0
16/02/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.50800	3.44600	0
16/02/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.50600	3.44300	0
16/02/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.45600	3.39300	0
16/02/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.40600	3.34300	0
16/02/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.35600	3.29300	0
16/02/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.25800	3.19600	0
16/02/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.25600	3.19300	0
16/02/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.20600	3.14300	0
16/02/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.15600	3.09300	0
16/02/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	3.10600	3.04300	0
16/02/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	3.05600	2.99300	0
16/02/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	3.00600	2.94300	0
16/02/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.95600	2.89300	0
16/02/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.90600	2.84300	0
16/02/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.85600	2.79300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.80600	2.74300	0
16/02/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.75600	2.69300	0
16/02/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
16/02/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.55800	2.49600	0
16/02/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.50800	2.44600	0
16/02/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.50600	2.44400	0
16/02/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.45600	2.39400	0
16/02/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.40600	2.34400	0
16/02/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.35600	2.29400	0
16/02/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.25800	2.19600	0
16/02/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.25600	2.19400	0
16/02/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.20600	2.14400	0
16/02/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.15600	2.09400	0
16/02/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	2.10600	2.04500	0
16/02/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	2.05600	1.99500	0
16/02/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	2.00700	1.94500	0
16/02/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.95700	1.89500	0
16/02/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.90700	1.84500	0
16/02/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.85700	1.79500	0
16/02/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.80700	1.74600	0
16/02/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00200	0.00300	0
16/02/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.75700	1.69600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00200	0.00300	0
16/02/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.55800	1.49600	0
16/02/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.50800	1.44600	0
16/02/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.50900	1.44800	0
16/02/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00400	0.00500	0
16/02/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.45900	1.39800	0
16/02/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00400	0.00500	0
16/02/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.40900	1.34900	0
16/02/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00400	0.00600	0
16/02/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.36000	1.29900	0
16/02/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00500	0.00600	0
16/02/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.25800	1.19700	0
16/02/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.26100	1.20100	0
16/02/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00600	0.00800	0
16/02/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.21200	1.15200	0
16/02/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00700	0.00900	0
16/02/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.16200	1.10300	0
16/02/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00700	0.01000	0
16/02/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	1.11300	1.05400	0
16/02/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00800	0.01100	0
16/02/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	1.06400	1.00500	0
16/02/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00900	0.01200	0
16/02/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	1.01500	0.95800	0
16/02/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.01000	0.01500	0
16/02/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.96800	0.91200	0
16/02/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.01300	0.01900	0
16/02/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.92100	0.86600	0
16/02/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.01600	0.02300	0
16/02/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.87400	0.82100	0
16/02/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.01900	0.02800	0
16/02/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.82800	0.77700	0
16/02/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.02300	0.03400	0
16/02/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.78300	0.73300	0
16/02/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.02800	0.04000	0
16/02/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.66100	0.60500	0
16/02/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.00300	0.00900	0
16/02/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.61200	0.55700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.00400	0.01100	0
16/02/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.56400	0.51000	0
16/02/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.00600	0.01400	0
16/02/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.51600	0.46400	0
16/02/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.00800	0.01800	0
16/02/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.57100	0.53400	0
16/02/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.06600	0.09100	0
16/02/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.53100	0.49800	0
16/02/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.07600	0.10500	0
16/02/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.49400	0.46300	0
16/02/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.08900	0.12000	0
16/02/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.45700	0.43000	0
16/02/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.10200	0.13700	0
16/02/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.42200	0.39800	0
16/02/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.11700	0.15500	0
16/02/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.38900	0.36800	0
16/02/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.13400	0.17500	0
16/02/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.35700	0.34000	0
16/02/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.15200	0.19700	0
16/02/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.32600	0.31200	0
16/02/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.17100	0.21900	0
16/02/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.29700	0.28700	0
16/02/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.19200	0.24400	0
16/02/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.40200	0.39900	0
16/02/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.25900	0.31800	0
16/02/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.27000	0.26300	0
16/02/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.21500	0.27000	0
16/02/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.24500	0.24300	0
16/02/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.24000	0.30000	0
16/02/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.22500	0.22500	0
16/02/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.27000	0.33200	0
16/02/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.20700	0.20800	0
16/02/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.30200	0.36500	0
16/02/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.19000	0.19300	0
16/02/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.33500	0.40000	0
16/02/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.17500	0.17900	0
16/02/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.37000	0.43600	0
16/02/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.16100	0.16600	0
16/02/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.40600	0.47300	0
16/02/2010	AU\$ / R On 15-March-10	8.40	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
16/02/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.44200	1.50500	0
16/02/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00000	0.00100	0
16/02/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.49200	1.55500	0
16/02/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.02700	0.03200	0
16/02/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.52200	1.58900	0
16/02/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.02500	0.03000	0
16/02/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.57000	1.63700	0
16/02/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.02400	0.02900	0
16/02/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.61900	1.68600	0
16/02/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.02300	0.02700	0
16/02/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.66800	1.73400	0
16/02/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.74200	1.80400	0
16/02/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.02100	0.02500	0
16/02/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.76600	1.83200	0
16/02/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.02000	0.02300	0
16/02/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.81500	1.88000	0
16/02/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.01900	0.02200	0
16/02/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.86400	1.92900	0
16/02/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.01800	0.02100	0
16/02/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.91300	1.97800	0
16/02/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.01700	0.02000	0
16/02/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.96200	2.02700	0
16/02/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.01600	0.01900	0
16/02/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.01100	2.07600	0
16/02/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.01500	0.01700	0
16/02/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.06000	2.12400	0
16/02/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.01400	0.01600	0
16/02/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.10900	2.17300	0
16/02/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.01300	0.01500	0
16/02/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.15800	2.22200	0
16/02/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.01200	0.01400	0
16/02/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.20700	2.27100	0
16/02/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01100	0.01300	0
16/02/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.25600	2.32000	0
16/02/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.44200	3.50400	0
16/02/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.49200	3.55400	0
16/02/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.49600	3.55900	0
16/02/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.54600	3.60900	0
16/02/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.59600	3.65900	0
16/02/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00200	0
16/02/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.64600	3.70900	0
16/02/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.74200	3.80400	0
16/02/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.74600	3.80800	0
16/02/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.79600	3.85800	0
16/02/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.84600	3.90800	0
16/02/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	3.89600	3.95800	0
16/02/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	3.94600	4.00800	0
16/02/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.99600	4.05800	0
16/02/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.04600	4.10800	0
16/02/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.09600	4.15800	0
16/02/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.14600	4.20800	0
16/02/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.19600	4.25800	0
16/02/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.24600	4.30800	0
16/02/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.44200	5.50400	0
16/02/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.49200	5.55400	0
16/02/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.49500	5.55700	0
16/02/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.54500	5.60700	0
16/02/2010	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
16/02/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.59500	5.65700	0
16/02/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.64500	5.70700	0
16/02/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.74200	5.80400	0
16/02/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.74500	5.80700	0
16/02/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.79500	5.85700	0
16/02/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.84500	5.90700	0
16/02/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	5.89500	5.95700	0
16/02/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	5.94500	6.00700	0
16/02/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.99500	6.05700	0
16/02/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.04500	6.10700	0
16/02/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.09500	6.15700	0
16/02/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.14500	6.20700	0
16/02/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.19500	6.25700	0
16/02/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.24500	6.30700	0
16/02/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.44200	7.50400	0
16/02/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.49200	7.55400	0
16/02/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.49500	7.55700	0
16/02/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.54500	7.60700	0
16/02/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.59500	7.65700	0
16/02/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.64500	7.70700	0
16/02/2010	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
16/02/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.74200	7.80400	0
16/02/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.74500	7.80700	0
16/02/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.79500	7.85700	0
16/02/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.84500	7.90700	0
16/02/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	7.89500	7.95700	0
16/02/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	7.94500	8.00700	0
16/02/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	7.99500	8.05700	0
16/02/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.04500	8.10700	0
16/02/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.09500	8.15700	0
16/02/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.14500	8.20700	0
16/02/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.19500	8.25700	0
16/02/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.24500	8.30700	0
17/02/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.01060	8.16040	663
17/02/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.96100	5.11000	0
17/02/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.21400	4.36000	0
17/02/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.16400	4.31000	0
17/02/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.24700	4.39400	0
17/02/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.06400	4.21000	0
17/02/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.14700	4.29400	0
17/02/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.09700	4.24400	0
17/02/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.17900	4.32800	0
17/02/2010	\$ / 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
17/02/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.12900	4.27800	0
17/02/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.07900	4.22800	0
17/02/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.16100	4.31100	0
17/02/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.11100	4.26100	0
17/02/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.06200	4.21100	0
17/02/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.01200	4.16100	0
17/02/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.96200	4.11100	0
17/02/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.91200	4.06100	0
17/02/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.86200	4.01200	0
17/02/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.81200	3.96200	0
17/02/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.76200	3.91200	0
17/02/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.71300	3.86200	0
17/02/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.66300	3.81200	0
17/02/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.61300	3.76200	0
17/02/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.56300	3.71300	0
17/02/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.51300	3.66300	0
17/02/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.19700	3.34400	0
17/02/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.14700	3.29400	0
17/02/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.09700	3.24400	0
17/02/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.18000	3.32900	0
17/02/2010	\$ / R On 13-September-10	4.70	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
17/02/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.13000	3.27900	0
17/02/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.08100	3.22900	0
17/02/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00200	0.00100	0
17/02/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.16500	3.31400	0
17/02/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00400	0.00400	0
17/02/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.11600	3.26500	0
17/02/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00500	0.00500	0
17/02/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.06600	3.21500	0
17/02/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00500	0.00500	0
17/02/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.01600	3.16500	0
17/02/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00500	0.00500	0
17/02/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.96700	3.11600	0
17/02/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00600	0.00600	0
17/02/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.91700	3.06600	0
17/02/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00600	0.00600	0
17/02/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.86700	3.01700	0
17/02/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00600	0.00700	0
17/02/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.81800	2.96700	0
17/02/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00700	0.00700	0
17/02/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.76800	2.91700	0
17/02/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00700	0.00700	0
17/02/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.71900	2.86800	0
17/02/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00800	0.00800	0
17/02/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.66900	2.81800	0
17/02/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00800	0.00800	0
17/02/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.61900	2.76800	0
17/02/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00800	0.00800	0
17/02/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.57000	2.71900	0
17/02/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00900	0.00900	0
17/02/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.52000	2.66900	0
17/02/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00900	0.00900	0
17/02/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.19900	2.34600	0
17/02/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.14900	2.29600	0
17/02/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.09900	2.24600	0
17/02/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.18600	2.33400	0
17/02/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00700	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.13600	2.28400	0
17/02/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00700	0.00600	0
17/02/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.08700	2.23500	0
17/02/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00800	0.00700	0
17/02/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.17400	2.32300	0
17/02/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01300	0.01300	0
17/02/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.12500	2.27400	0
17/02/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01400	0.01400	0
17/02/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.07600	2.22400	0
17/02/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01500	0.01400	0
17/02/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.02700	2.17500	0
17/02/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01600	0.01500	0
17/02/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.97900	2.12600	0
17/02/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01800	0.01600	0
17/02/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.93100	2.07700	0
17/02/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.02000	0.01700	0
17/02/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.88400	2.02700	0
17/02/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02300	0.01700	0
17/02/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.83600	1.98000	0
17/02/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02500	0.02000	0
17/02/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.78900	1.93200	0
17/02/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02800	0.02200	0
17/02/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.74300	1.88500	0
17/02/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.03200	0.02500	0
17/02/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.69600	1.83800	0
17/02/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.03500	0.02800	0
17/02/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.65000	1.79100	0
17/02/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03900	0.03100	0
17/02/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.60500	1.74500	0
17/02/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.04400	0.03500	0
17/02/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.56000	1.69900	0
17/02/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.04900	0.03900	0
17/02/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.21200	1.35600	0
17/02/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.01500	0.01200	0
17/02/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.16400	1.30800	0
17/02/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01700	0.01400	0
17/02/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.11500	1.25900	0
17/02/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01800	0.01500	0
17/02/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.22900	1.36800	0
17/02/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.05000	0.04000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.18400	1.32200	0
17/02/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.05500	0.04400	0
17/02/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.13900	1.27700	0
17/02/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.06000	0.04900	0
17/02/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.25500	1.38700	0
17/02/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.09400	0.07700	0
17/02/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.21400	1.34500	0
17/02/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.10300	0.08500	0
17/02/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.17300	1.30300	0
17/02/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.11200	0.09300	0
17/02/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.13300	1.26100	0
17/02/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.12200	0.10100	0
17/02/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.09600	1.22000	0
17/02/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.13500	0.11000	0
17/02/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.05900	1.18000	0
17/02/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.14800	0.12000	0
17/02/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.02400	1.14000	0
17/02/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.16300	0.13000	0
17/02/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.98900	1.10300	0
17/02/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.17800	0.14300	0
17/02/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.95500	1.06700	0
17/02/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.19400	0.15700	0
17/02/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.92200	1.03200	0
17/02/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.21100	0.17200	0
17/02/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.89000	0.99700	0
17/02/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.22900	0.18700	0
17/02/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.85900	0.96400	0
17/02/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.24800	0.20400	0
17/02/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.82900	0.93100	0
17/02/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.26800	0.22100	0
17/02/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.79900	0.89900	0
17/02/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.28800	0.23900	0
17/02/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.41900	0.51300	0
17/02/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.22200	0.16900	0
17/02/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.39200	0.48300	390
17/02/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.24500	0.18900	130
17/02/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.36600	0.45300	100
17/02/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.26900	0.20900	0
17/02/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.52600	0.61400	0
17/02/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.34700	0.28600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.50200	0.58700	0
17/02/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.37300	0.30900	0
17/02/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.47800	0.56100	0
17/02/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.39900	0.33300	0
17/02/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.61700	0.70100	0
17/02/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.45600	0.39100	0
17/02/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.59400	0.67600	0
17/02/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.48300	0.41600	0
17/02/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.57200	0.65200	0
17/02/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.51100	0.44200	0
17/02/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.55100	0.62800	0
17/02/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.54000	0.46800	0
17/02/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.53200	0.60600	0
17/02/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.57100	0.49600	0
17/02/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.51400	0.58400	0
17/02/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.60300	0.52400	0
17/02/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.49600	0.56300	4,400
17/02/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.63500	0.55300	0
17/02/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.47900	0.54400	0
17/02/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.66800	0.58400	0
17/02/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.46300	0.52500	0
17/02/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.70200	0.61500	0
17/02/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.44700	0.50800	0
17/02/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.73600	0.64800	0
17/02/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.43200	0.49100	0
17/02/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.77100	0.68100	0
17/02/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.41700	0.47400	0
17/02/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.80600	0.71400	0
17/02/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.40400	0.45900	0
17/02/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.84300	0.74900	0
17/02/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.39000	0.44300	0
17/02/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.87900	0.78300	0
17/02/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.37700	0.42900	0
17/02/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.91600	0.81900	0
17/02/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.36500	0.41500	117
17/02/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.95400	0.85500	0
17/02/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.10400	0.13000	0
17/02/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.00700	0.88600	0
17/02/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.22000	0.25800	3,000
17/02/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.04100	0.93000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.09300	0.11600	0
17/02/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.09600	0.97200	0
17/02/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.08800	0.10900	0
17/02/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.14100	1.01500	0
17/02/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.08300	0.10300	0
17/02/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.18600	1.05900	0
17/02/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.07900	0.09800	0
17/02/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.23200	1.10400	0
17/02/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.07500	0.09300	0
17/02/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.27800	1.14900	0
17/02/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.17500	0.20400	0
17/02/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.29600	1.17600	0
17/02/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.27500	0.31100	0
17/02/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.31400	1.20100	0
17/02/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.26600	0.30200	330
17/02/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.35500	1.24200	0
17/02/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.15600	0.18200	0
17/02/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.42700	1.30400	0
17/02/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.25100	0.28400	0
17/02/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.44000	1.32400	0
17/02/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.05500	0.06800	0
17/02/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.55800	1.42400	0
17/02/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.14000	0.16300	0
17/02/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.56100	1.43500	0
17/02/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.05000	0.06100	0
17/02/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.65300	1.51700	0
17/02/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.04700	0.05800	26,596
17/02/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.70000	1.56400	0
17/02/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.04500	0.05600	0
17/02/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.74800	1.61200	0
17/02/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.21200	0.23900	0
17/02/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.70100	1.57900	0
17/02/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.20600	0.23300	0
17/02/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.74500	1.62300	0
17/02/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.04000	0.04800	0
17/02/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.89300	1.75400	0
17/02/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.03800	0.04600	0
17/02/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.94100	1.80200	0
17/02/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.10800	0.12500	0
17/02/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.92900	1.79700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.10500	0.12100	0
17/02/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.97600	1.84300	0
17/02/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.10100	0.11700	0
17/02/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.02200	1.88900	0
17/02/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.17600	0.19800	0
17/02/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.01500	1.88800	0
17/02/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.17200	0.19300	0
17/02/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.06100	1.93300	0
17/02/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.16700	0.18800	0
17/02/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.10600	1.97800	0
17/02/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.16300	0.18400	300
17/02/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.15200	2.02400	0
17/02/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.15900	0.17900	0
17/02/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.19800	2.06900	0
17/02/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.15500	0.17500	0
17/02/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.24400	2.11500	0
17/02/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.15100	0.17100	0
17/02/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.29000	2.16100	0
17/02/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.14700	0.16600	0
17/02/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.33600	2.20600	0
17/02/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.14300	0.16200	0
17/02/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.38200	2.25200	0
17/02/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.13900	0.15800	0
17/02/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.42800	2.29800	0
17/02/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.13600	0.15400	0
17/02/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.47500	2.34400	0
17/02/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.13200	0.15000	0
17/02/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.52100	2.39000	0
17/02/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.12900	0.14600	0
17/02/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.56800	2.43600	0
17/02/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.12600	0.14200	0
17/02/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.61500	2.48200	0
17/02/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.01000	0.01400	0
17/02/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.81300	2.67000	0
17/02/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00900	0.01300	0
17/02/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.86200	2.71900	0
17/02/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00900	0.01200	0
17/02/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.91200	2.76800	0
17/02/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00800	0.01100	0
17/02/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.96100	2.81700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00700	0.01000	0
17/02/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.01000	2.86600	0
17/02/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00700	0.01000	0
17/02/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.06000	2.91600	0
17/02/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.23600	3.09000	0
17/02/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.28600	3.14000	0
17/02/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.33600	3.19000	0
17/02/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00500	0.00700	0
17/02/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.25800	3.11300	0
17/02/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.09700	0.10900	0
17/02/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.13600	2.99900	0
17/02/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00400	0.00600	0
17/02/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.35700	3.21200	0
17/02/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00400	0.00500	0
17/02/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.40700	3.26100	0
17/02/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00400	0.00500	0
17/02/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.45700	3.31100	0
17/02/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00300	0.00500	0
17/02/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.50600	3.36100	0
17/02/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00300	0.00400	0
17/02/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.55600	3.41000	0
17/02/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00300	0.00400	0
17/02/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.60600	3.46000	0
17/02/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00300	0.00400	0
17/02/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.65600	3.51000	0
17/02/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.82600	3.68000	0
17/02/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.70500	3.55900	0
17/02/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.75500	3.60900	0
17/02/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.80500	3.65900	0
17/02/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.85500	3.70900	0
17/02/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.90500	3.75800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.03300	0.03800	0
17/02/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.85400	3.71000	0
17/02/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.03200	0.03700	0
17/02/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.90300	3.75900	0
17/02/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.03100	0.03600	0
17/02/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.95200	3.80800	0
17/02/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.07000	0.07800	0
17/02/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.90900	3.76800	0
17/02/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.06900	0.07700	0
17/02/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.95800	3.81700	0
17/02/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.06800	0.07600	0
17/02/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.00700	3.86600	0
17/02/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.06600	0.07400	0
17/02/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.05500	3.91400	0
17/02/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.06500	0.07300	0
17/02/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.10400	3.96300	0
17/02/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.06400	0.07200	0
17/02/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.15300	4.01200	0
17/02/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.06200	0.07000	0
17/02/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.20100	4.06000	0
17/02/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.06100	0.06900	0
17/02/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.25000	4.10900	0
17/02/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.05900	0.06700	0
17/02/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.29800	4.15700	0
17/02/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.05800	0.06600	0
17/02/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.34700	4.20600	0
17/02/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.05700	0.06400	0
17/02/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.39600	4.25400	0
17/02/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.05600	0.06300	0
17/02/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.44500	4.30300	0
17/02/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.05500	0.06200	0
17/02/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.49400	4.35200	0
17/02/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.05300	0.06000	0
17/02/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.54200	4.40000	0
17/02/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.80400	4.65700	0
17/02/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.85400	4.70700	0
17/02/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.90400	4.75700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.95400	4.80700	0
17/02/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.00400	4.85700	0
17/02/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.05400	4.90700	0
17/02/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.23600	5.09000	0
17/02/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.28600	5.14000	0
17/02/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.33600	5.19000	0
17/02/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.25300	5.10700	0
17/02/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.04300	0.04800	0
17/02/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.08200	4.93800	0
17/02/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.35300	5.20700	0
17/02/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.40300	5.25700	0
17/02/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.45300	5.30700	0
17/02/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.63600	5.49000	0
17/02/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.55300	5.40600	0
17/02/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.60300	5.45600	0
17/02/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.65300	5.50600	0
17/02/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.70300	5.55600	0
17/02/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.75300	5.60600	0
17/02/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.93600	5.79000	0
17/02/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.85300	5.70600	0
17/02/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.90300	5.75600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00900	0.01100	0
17/02/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.83000	5.68300	0
17/02/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00900	0.01100	0
17/02/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.88000	5.73300	0
17/02/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00900	0.01100	0
17/02/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.93000	5.78300	0
17/02/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03200	0.03600	0
17/02/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.87100	5.72600	0
17/02/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03200	0.03600	0
17/02/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.92100	5.77600	0
17/02/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03100	0.03500	0
17/02/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.97000	5.82500	0
17/02/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03100	0.03500	0
17/02/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.02000	5.87500	0
17/02/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03000	0.03400	0
17/02/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.06900	5.92400	0
17/02/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.02900	0.03300	0
17/02/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.11800	5.97300	0
17/02/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.02900	0.03300	0
17/02/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.16800	6.02300	0
17/02/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.02800	0.03200	0
17/02/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.21700	6.07200	0
17/02/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.02700	0.03200	0
17/02/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.26600	6.12200	0
17/02/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.02700	0.03100	0
17/02/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.31600	6.17100	0
17/02/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.02600	0.03000	0
17/02/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.36500	6.22000	0
17/02/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02600	0.03000	0
17/02/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.41500	6.27000	0
17/02/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.02500	0.02900	0
17/02/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.46400	6.31900	0
17/02/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.02500	0.02800	0
17/02/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.51400	6.36800	0
17/02/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.80300	6.65600	0
17/02/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.85300	6.70600	0
17/02/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	7.03600	6.89000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.95300	6.80600	0
17/02/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.00300	6.85600	0
17/02/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.05300	6.90600	0
17/02/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.01900	0.02300	0
17/02/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.05800	6.91300	0
17/02/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.78600	7.64000	0
17/02/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.83600	7.69000	0
17/02/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.75300	7.60600	0
17/02/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.93600	7.79000	0
17/02/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.85300	7.70600	0
17/02/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.90300	7.75600	0
17/02/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.82200	7.67300	0
17/02/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.87200	7.72300	0
17/02/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.92200	7.77300	0
17/02/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01400	0.01700	0
17/02/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.85300	7.70700	0
17/02/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01400	0.01600	0
17/02/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.90300	7.75600	0
17/02/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01400	0.01600	0
17/02/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.95300	7.80600	0
17/02/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01300	0.01600	0
17/02/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.00200	7.85600	0
17/02/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01300	0.01500	0
17/02/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.05200	7.90500	0
17/02/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01300	0.01500	0
17/02/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.10200	7.95500	0
17/02/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01200	0.01500	0
17/02/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.15100	8.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01200	0.01500	0
17/02/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.20100	8.05500	0
17/02/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01200	0.01400	0
17/02/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.25100	8.10400	0
17/02/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01100	0.01400	0
17/02/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.30000	8.15400	0
17/02/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01100	0.01300	0
17/02/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.35000	8.20300	0
17/02/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01100	0.01300	0
17/02/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.40000	8.25300	0
17/02/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01000	0.01300	0
17/02/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.44900	8.30300	0
17/02/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01000	0.01200	0
17/02/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.49900	8.35200	0
17/02/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.80300	8.65600	0
17/02/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.85300	8.70600	0
17/02/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	9.03600	8.89000	0
17/02/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.95300	8.80600	0
17/02/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.00300	8.85600	0
17/02/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.05300	8.90600	0
17/02/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.75300	9.60600	0
17/02/2010	£ / R On 13-September-10			Foreign Exchange Future	12.40920	12.53730	1,238
17/02/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.15700	4.28500	0
17/02/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.30900	4.43700	0
17/02/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.05700	4.18500	0
17/02/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.00700	4.13500	0
17/02/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.15900	4.28700	0
17/02/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.06000	4.18700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.01000	4.13700	0
17/02/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.96000	4.08700	0
17/02/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00000	0
17/02/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.86000	3.98800	0
17/02/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.81000	3.93800	0
17/02/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.55700	3.68500	0
17/02/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.50700	3.63500	0
17/02/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.66000	3.78800	0
17/02/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.61100	3.73800	0
17/02/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00100	0
17/02/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.56100	3.68800	0
17/02/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00100	0
17/02/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.51100	3.63800	0
17/02/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00200	0.00100	0
17/02/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.46100	3.58900	0
17/02/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.41100	3.53900	0
17/02/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.36100	3.48900	0
17/02/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.31100	3.43900	0
17/02/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.26100	3.38900	0
17/02/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.21200	3.33900	0
17/02/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00300	0.00200	0
17/02/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.16200	3.28900	0
17/02/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00300	0.00200	0
17/02/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.11200	3.24000	0
17/02/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00300	0.00300	0
17/02/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.06200	3.19000	0
17/02/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00300	0.00300	0
17/02/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.01200	3.14000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00300	0.00300	0
17/02/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.96300	3.09000	0
17/02/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00400	0.00300	0
17/02/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.91300	3.04000	0
17/02/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00400	0.00300	0
17/02/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.86300	2.99100	0
17/02/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00400	0.00400	0
17/02/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.81300	2.94100	0
17/02/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00400	0.00400	0
17/02/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.76400	2.89100	0
17/02/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00500	0.00400	0
17/02/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.71400	2.84100	0
17/02/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00500	0.00400	0
17/02/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.66400	2.79200	0
17/02/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00500	0.00500	0
17/02/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.61500	2.74200	0
17/02/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00600	0.00500	0
17/02/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.56500	2.69200	0
17/02/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00600	0.00500	0
17/02/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.51600	2.64300	0
17/02/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00700	0.00600	0
17/02/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.46600	2.59300	0
17/02/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00700	0.00600	0
17/02/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.41700	2.54400	0
17/02/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00800	0.00700	0
17/02/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.36700	2.49400	0
17/02/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00800	0.00700	0
17/02/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.31800	2.44500	0
17/02/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00900	0.00800	0
17/02/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.26800	2.39500	0
17/02/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00900	0.00800	0
17/02/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.21900	2.34600	0
17/02/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01000	0.00900	0
17/02/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.17000	2.29600	0
17/02/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01100	0.00900	0
17/02/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.12000	2.24700	0
17/02/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01100	0.01000	0
17/02/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.07100	2.19800	0
17/02/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01200	0.01100	0
17/02/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.02200	2.14800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01300	0.01100	0
17/02/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.97300	2.09900	0
17/02/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01400	0.01200	0
17/02/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.92400	2.05000	0
17/02/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01500	0.01300	0
17/02/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	1.87600	2.00100	0
17/02/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01700	0.01400	0
17/02/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.82700	1.95200	0
17/02/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01800	0.01500	0
17/02/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.77900	1.90400	0
17/02/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02000	0.01700	0
17/02/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.73100	1.85500	0
17/02/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02200	0.01800	0
17/02/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.68300	1.80700	0
17/02/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02400	0.02000	0
17/02/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.63500	1.75900	0
17/02/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02600	0.02200	0
17/02/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.58700	1.71100	0
17/02/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.02800	0.02400	0
17/02/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.54000	1.66300	0
17/02/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03100	0.02600	0
17/02/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.49300	1.61500	0
17/02/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.03400	0.02800	0
17/02/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.44600	1.56800	0
17/02/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.03700	0.03100	0
17/02/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.39900	1.52100	0
17/02/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.04000	0.03400	0
17/02/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.35200	1.47400	0
17/02/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.04300	0.03700	0
17/02/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.30600	1.42700	0
17/02/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.04700	0.04000	0
17/02/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.26000	1.38000	0
17/02/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.05100	0.04300	0
17/02/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.21400	1.33400	0
17/02/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.05500	0.04700	0
17/02/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.16900	1.28800	0
17/02/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.06000	0.05100	0
17/02/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.12400	1.24300	0
17/02/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.06500	0.05600	0
17/02/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.08000	1.19800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.07100	0.06100	0
17/02/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.03900	1.15300	0
17/02/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.08000	0.06600	0
17/02/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.99800	1.10800	0
17/02/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.08900	0.07100	0
17/02/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.95900	1.06400	0
17/02/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.10000	0.07700	0
17/02/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.92000	1.02400	0
17/02/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.11100	0.08700	0
17/02/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.88200	0.98400	0
17/02/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.12300	0.09700	0
17/02/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.84500	0.94500	0
17/02/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.13600	0.10800	0
17/02/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.80900	0.90700	0
17/02/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.15000	0.12000	0
17/02/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.77300	0.86900	0
17/02/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.16400	0.13200	0
17/02/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.73900	0.83300	0
17/02/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.18000	0.14600	0
17/02/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.70600	0.79800	0
17/02/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.19700	0.16100	0
17/02/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.67400	0.76300	0
17/02/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.21500	0.17600	0
17/02/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.64200	0.72900	0
17/02/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.23300	0.19200	0
17/02/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.61200	0.69700	0
17/02/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.25300	0.21000	0
17/02/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.58200	0.66500	0
17/02/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.27300	0.22800	0
17/02/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.55400	0.63400	0
17/02/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.29500	0.24700	0
17/02/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.52700	0.60500	0
17/02/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.31800	0.26800	0
17/02/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.50000	0.57600	28
17/02/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.34100	0.28900	0
17/02/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.47500	0.54800	0
17/02/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.36600	0.31100	0
17/02/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.45000	0.52200	0
17/02/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.39100	0.33500	0
17/02/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.42700	0.49600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.41800	0.35900	0
17/02/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.40700	0.47100	0
17/02/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.44800	0.38400	0
17/02/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.38900	0.44700	0
17/02/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.48000	0.41000	0
17/02/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.37100	0.42400	0
17/02/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.51200	0.43700	0
17/02/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.35400	0.40500	0
17/02/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.54500	0.46800	0
17/02/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.33800	0.38700	8,032
17/02/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.57900	0.50000	0
17/02/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.32300	0.36900	0
17/02/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.61400	0.53200	0
17/02/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.30800	0.35300	0
17/02/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.64900	0.56600	0
17/02/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.29500	0.33700	0
17/02/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.68600	0.60000	0
17/02/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.28200	0.32200	0
17/02/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.72300	0.63500	0
17/02/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.51500	0.54000	0
17/02/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.78600	0.68300	0
17/02/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.26900	0.30800	0
17/02/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.76000	0.67100	0
17/02/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.49500	0.51800	0
17/02/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.81600	0.71100	0
17/02/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.25700	0.29400	0
17/02/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.79800	0.70700	0
17/02/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.47600	0.53500	0
17/02/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.84700	0.77800	0
17/02/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.24600	0.28200	0
17/02/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.83700	0.74500	0
17/02/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.23600	0.26900	0
17/02/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.87700	0.78200	0
17/02/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.22600	0.25800	0
17/02/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.91700	0.82100	0
17/02/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.21600	0.24700	0
17/02/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.95700	0.86000	0
17/02/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.20700	0.23600	0
17/02/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.99800	0.89900	0
17/02/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.19800	0.22600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.03900	0.93900	0
17/02/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.19000	0.21700	0
17/02/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.08100	0.98000	0
17/02/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.18200	0.20800	0
17/02/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.12300	1.02100	0
17/02/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.17500	0.19900	0
17/02/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.16600	1.06200	0
17/02/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.16800	0.19100	0
17/02/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.20900	1.10400	0
17/02/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.16100	0.18400	0
17/02/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.25200	1.14700	0
17/02/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.15500	0.17600	0
17/02/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.29600	1.18900	0
17/02/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.14900	0.16900	11,194
17/02/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.34000	1.23200	0
17/02/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.14300	0.16300	0
17/02/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.38400	1.27600	0
17/02/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.13700	0.15600	0
17/02/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.42800	1.31900	0
17/02/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.13200	0.15000	0
17/02/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.47300	1.36300	0
17/02/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.12700	0.14500	0
17/02/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.51800	1.40800	0
17/02/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.12300	0.13900	0
17/02/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.56400	1.45200	0
17/02/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.11800	0.13400	0
17/02/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.60900	1.49700	0
17/02/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.11400	0.12900	0
17/02/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.65500	1.54200	0
17/02/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.11000	0.12400	0
17/02/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.70100	1.58700	0
17/02/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.10600	0.12000	0
17/02/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.74700	1.63300	0
17/02/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.10200	0.11600	0
17/02/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.79300	1.67900	0
17/02/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.09900	0.11200	0
17/02/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.84000	1.72500	0
17/02/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.09500	0.10800	0
17/02/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.88600	1.77100	0
17/02/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.09200	0.10400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.93300	1.81700	0
17/02/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.08900	0.10100	0
17/02/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.98000	1.86400	0
17/02/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.08600	0.09700	0
17/02/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.02700	1.91000	0
17/02/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.08400	0.09400	0
17/02/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.07500	1.95700	0
17/02/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.08000	0.09100	0
17/02/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.12100	2.00400	0
17/02/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.07700	0.08800	0
17/02/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.16800	2.05100	0
17/02/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.07300	0.08500	0
17/02/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.21400	2.09800	0
17/02/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.07000	0.08200	8,032
17/02/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.26100	2.14500	0
17/02/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.44400	2.31600	0
17/02/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.06400	0.07500	0
17/02/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.35500	2.23800	0
17/02/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.06200	0.07200	0
17/02/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.40300	2.28500	0
17/02/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.05900	0.06900	0
17/02/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.45000	2.33200	0
17/02/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.05700	0.06600	0
17/02/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.49800	2.37900	0
17/02/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.05400	0.06400	0
17/02/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.54500	2.42700	0
17/02/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.05200	0.06100	0
17/02/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.59300	2.47400	0
17/02/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.05000	0.05800	0
17/02/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.64100	2.52100	0
17/02/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.04800	0.05600	0
17/02/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.68900	2.56900	0
17/02/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.04600	0.05400	0
17/02/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.73700	2.61700	0
17/02/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.04400	0.05200	0
17/02/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.78500	2.66500	0
17/02/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.04200	0.05000	0
17/02/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.83300	2.71300	0
17/02/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.04100	0.04800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.88200	2.76100	0
17/02/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.03900	0.04600	0
17/02/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.93000	2.80900	0
17/02/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.03800	0.04400	0
17/02/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.97900	2.85700	0
17/02/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.03600	0.04200	0
17/02/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.02700	2.90500	0
17/02/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.03500	0.04100	0
17/02/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.07600	2.95400	0
17/02/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.03300	0.03900	0
17/02/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.12400	3.00200	0
17/02/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.03200	0.03800	0
17/02/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.17300	3.05100	0
17/02/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.03100	0.03600	0
17/02/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.22200	3.09900	0
17/02/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.03000	0.03500	0
17/02/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.27100	3.14800	0
17/02/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.02900	0.03400	0
17/02/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.32000	3.19700	0
17/02/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.02700	0.03200	0
17/02/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.36800	3.24500	0
17/02/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.02600	0.03100	0
17/02/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.41700	3.29400	0
17/02/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.02500	0.03000	0
17/02/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.46600	3.34300	0
17/02/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.02500	0.02900	0
17/02/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.51600	3.39200	0
17/02/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.02400	0.02800	0
17/02/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.56500	3.44100	0
17/02/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.02300	0.02700	0
17/02/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.61400	3.49000	0
17/02/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.02200	0.02600	0
17/02/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.66300	3.53900	0
17/02/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.02100	0.02500	0
17/02/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.71200	3.58800	0
17/02/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.02000	0.02400	0
17/02/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.76100	3.63700	0
17/02/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.02000	0.02300	0
17/02/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.81100	3.68600	0
17/02/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.01900	0.02200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.86000	3.73500	0
17/02/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.01800	0.02200	0
17/02/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.90900	3.78500	0
17/02/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.01800	0.02100	0
17/02/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.95900	3.83400	0
17/02/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.01700	0.02000	0
17/02/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.00800	3.88300	0
17/02/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.01600	0.02000	0
17/02/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.05700	3.93300	0
17/02/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.01500	0.01900	0
17/02/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.10600	3.98200	0
17/02/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.01500	0.01800	0
17/02/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.15600	4.03100	0
17/02/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.01400	0.01700	0
17/02/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.20500	4.08000	0
17/02/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.01300	0.01700	0
17/02/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.25400	4.13000	0
17/02/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.01300	0.01600	0
17/02/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.30400	4.17900	0
17/02/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.01200	0.01500	0
17/02/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.35300	4.22800	0
17/02/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.01100	0.01400	0
17/02/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.40200	4.27700	0
17/02/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.01100	0.01300	0
17/02/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.45200	4.32600	0
17/02/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.01000	0.01300	0
17/02/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.50100	4.37600	0
17/02/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.01000	0.01200	0
17/02/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.55100	4.42500	0
17/02/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00900	0.01200	0
17/02/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.60000	4.47500	0
17/02/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00900	0.01100	0
17/02/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.65000	4.52400	0
17/02/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00800	0.01000	0
17/02/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.69900	4.57300	0
17/02/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00800	0.01000	0
17/02/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.74900	4.62300	0
17/02/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00800	0.00900	0
17/02/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.79900	4.67200	0
17/02/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00700	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.84800	4.72200	0
17/02/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00700	0.00800	0
17/02/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.89800	4.77100	0
17/02/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00600	0.00800	0
17/02/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.94700	4.82100	0
17/02/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00600	0.00800	0
17/02/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.99700	4.87100	0
17/02/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00600	0.00700	0
17/02/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.04700	4.92000	0
17/02/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00600	0.00700	0
17/02/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.09700	4.97000	0
17/02/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00500	0.00700	0
17/02/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.14600	5.02000	0
17/02/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00500	0.00600	0
17/02/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.19600	5.06900	0
17/02/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00500	0.00600	0
17/02/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.24600	5.11900	0
17/02/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00500	0.00600	11,194
17/02/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.29600	5.16900	0
17/02/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00400	0.00500	0
17/02/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.34500	5.21800	0
17/02/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00400	0.00500	0
17/02/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.39500	5.26800	0
17/02/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00400	0.00500	0
17/02/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.44500	5.31800	0
17/02/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00400	0.00500	0
17/02/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.49500	5.36800	0
17/02/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00300	0.00400	0
17/02/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.54400	5.41700	0
17/02/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00300	0.00400	0
17/02/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.59400	5.46700	0
17/02/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00300	0.00400	0
17/02/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.64400	5.51700	0
17/02/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00300	0.00400	0
17/02/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.69400	5.56700	0
17/02/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00300	0.00400	0
17/02/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.74400	5.61700	0
17/02/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00300	0.00300	0
17/02/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.79400	5.66600	0
17/02/2010	£ / R On 14-June-10	18.05	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
17/02/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.84400	5.71600	0
17/02/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.89300	5.76600	0
17/02/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.94300	5.81600	0
17/02/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.99300	5.86600	0
17/02/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.04300	5.91600	0
17/02/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.09300	5.96500	0
17/02/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.14300	6.01500	0
17/02/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.19300	6.06500	0
17/02/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.24300	6.11500	0
17/02/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.29300	6.16500	0
17/02/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.34300	6.21500	0
17/02/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.39300	6.26500	0
17/02/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.44300	6.31500	0
17/02/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.49300	6.36500	0
17/02/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.54300	6.41500	0
17/02/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.59300	6.46500	0
17/02/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.64200	6.51500	0
17/02/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.69200	6.56500	0
17/02/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.74200	6.61500	0
17/02/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.79200	6.66500	0
17/02/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.84200	6.71500	0
17/02/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.89200	6.76400	0
17/02/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.94200	6.81400	0
17/02/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.99200	6.86400	0
17/02/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.04200	6.91400	0
17/02/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.09200	6.96400	0
17/02/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.14200	7.01400	0
17/02/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.19200	7.06400	0
17/02/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.24200	7.11400	0
17/02/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.29200	7.16400	0
17/02/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.34200	7.21400	0
17/02/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.39200	7.26400	0
17/02/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.44200	7.31400	0
17/02/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.49200	7.36400	0
17/02/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.54200	7.41400	0
17/02/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.59200	7.46400	0
17/02/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.64200	7.51400	0
17/02/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.69200	7.56400	0
17/02/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.74200	7.61400	0
17/02/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.79200	7.66400	0
17/02/2010	£ / R On 14-June-10	20.05	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
17/02/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.84200	7.71400	0
17/02/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.89200	7.76400	0
17/02/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.94200	7.81400	0
17/02/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.99200	7.86400	0
17/02/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.04200	7.91400	0
17/02/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.09200	7.96400	0
17/02/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.14200	8.01400	0
17/02/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.19200	8.06400	0
17/02/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.44300	8.31500	0
17/02/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.49300	8.36500	0
17/02/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.34200	8.21400	0
17/02/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.39100	8.26400	0
17/02/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.44100	8.31400	0
17/02/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.49100	8.36400	0
17/02/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.54100	8.41400	0
17/02/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.59100	8.46300	0
17/02/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.64100	8.51300	0
17/02/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.69100	8.56300	0
17/02/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.74100	8.61300	0
17/02/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.79100	8.66300	0
17/02/2010	£ / R On 14-June-10	21.05	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
17/02/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.84100	8.71300	0
17/02/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.89100	8.76300	0
17/02/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.94100	8.81300	0
17/02/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.99100	8.86300	0
17/02/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.04100	8.91300	0
17/02/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.09100	8.96300	0
17/02/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.14100	9.01300	0
17/02/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.19100	9.06300	0
17/02/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.24100	9.11300	0
17/02/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.29100	9.16300	0
17/02/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.34100	9.21300	0
17/02/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.39100	9.26300	0
17/02/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.44100	9.31300	0
17/02/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.49100	9.36300	0
17/02/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.54100	9.41300	0
17/02/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.59100	9.46300	0
17/02/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.64100	9.51300	0
17/02/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.69100	9.56300	0
17/02/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.74100	9.61300	0
17/02/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.79100	9.66300	0
17/02/2010	£ / 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
17/02/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.84100	9.71300	0
17/02/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.89100	9.76300	0
17/02/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.94100	9.81300	0
17/02/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.99100	9.86300	0
17/02/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.04100	9.91300	0
17/02/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.09100	9.96300	0
17/02/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.14100	10.01300	0
17/02/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08520	0.08770	0
17/02/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01535	0.01784	0
17/02/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00015	0.00014	0
17/02/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00721	0.00897	0
17/02/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00201	0.00127	0
17/02/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00309	0.00397	0
17/02/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00789	0.00627	0
17/02/2010	€ / R On 13-December-10			Foreign Exchange Future	10.96640	11.13290	158
17/02/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.33400	3.49800	0
17/02/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.28400	3.44800	0
17/02/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.23400	3.39800	0
17/02/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.18400	3.34800	0
17/02/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.31500	3.48000	0
17/02/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.26500	3.43000	0
17/02/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.21500	3.38000	0
17/02/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.16500	3.33000	0
17/02/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.11500	3.28000	0
17/02/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.06500	3.23000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.01600	3.18000	0
17/02/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.78400	2.94800	0
17/02/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.91600	3.08100	0
17/02/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.86600	3.03100	0
17/02/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.81600	2.98100	0
17/02/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.12800	3.29500	0
17/02/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01200	0.01200	0
17/02/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.07900	3.24500	0
17/02/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01300	0.01200	0
17/02/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.03000	3.19600	0
17/02/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01400	0.01300	0
17/02/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.98000	3.14600	0
17/02/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01400	0.01300	0
17/02/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.38400	2.54800	0
17/02/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.88200	3.04800	0
17/02/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01600	0.01500	0
17/02/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.46700	2.63200	0
17/02/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00200	0.00300	0
17/02/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.78300	2.94900	0
17/02/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01700	0.01600	0
17/02/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.73400	2.90000	0
17/02/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01800	0.01700	0
17/02/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.31800	2.48200	0
17/02/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00300	0.00300	0
17/02/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.26800	2.43300	0
17/02/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00300	0.00400	0
17/02/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.58600	2.75300	0
17/02/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02000	0.02000	0
17/02/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.16900	2.33300	0
17/02/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
17/02/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.11900	2.28400	0
17/02/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00400	0.00500	0
17/02/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.43900	2.60600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02300	0.02300	0
17/02/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.02000	2.18400	0
17/02/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00500	0.00500	0
17/02/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.78400	1.94800	0
17/02/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.92100	2.08500	0
17/02/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00600	0.00600	0
17/02/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.87200	2.03600	0
17/02/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00700	0.00700	0
17/02/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.82200	1.98600	0
17/02/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00700	0.00700	0
17/02/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.14600	2.31400	0
17/02/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03000	0.03100	0
17/02/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.09800	2.26600	0
17/02/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03200	0.03300	0
17/02/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.04900	2.21800	0
17/02/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03300	0.03500	0
17/02/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.00200	2.17000	0
17/02/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.03600	0.03700	0
17/02/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.38400	1.54800	0
17/02/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.91000	2.07400	0
17/02/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04400	0.04100	0
17/02/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.47800	1.64200	0
17/02/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01300	0.01300	0
17/02/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.81900	1.98000	0
17/02/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.05300	0.04700	0
17/02/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.77400	1.93400	0
17/02/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.05800	0.05100	0
17/02/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.33200	1.49500	0
17/02/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01700	0.01600	0
17/02/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.28300	1.44700	0
17/02/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.01800	0.01800	0
17/02/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.64000	1.79900	0
17/02/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.07400	0.06600	0
17/02/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.18700	1.35000	0
17/02/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02200	0.02100	0
17/02/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.13900	1.30200	0
17/02/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.02400	0.02300	0
17/02/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.51100	1.66700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.09500	0.08400	0
17/02/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.04300	1.20600	0
17/02/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.02800	0.02700	0
17/02/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	0.78800	0.95000	0
17/02/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00400	0.00200	0
17/02/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.95500	1.11100	0
17/02/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.04000	0.03200	0
17/02/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.91200	1.06400	0
17/02/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.04700	0.03500	0
17/02/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.87000	1.02000	0
17/02/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.05500	0.04100	0
17/02/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.26500	1.41500	0
17/02/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.14900	0.13200	0
17/02/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.22500	1.37500	0
17/02/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.15900	0.14200	0
17/02/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.18700	1.33500	0
17/02/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.17100	0.15200	0
17/02/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.15100	1.29600	0
17/02/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.18500	0.16300	0
17/02/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.41400	0.56500	0
17/02/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.03000	0.01700	0
17/02/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.08300	1.21900	0
17/02/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.21700	0.18600	0
17/02/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.60500	0.73700	0
17/02/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.14000	0.10800	0
17/02/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.01800	1.14700	0
17/02/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.25200	0.21400	0
17/02/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.98600	1.11400	0
17/02/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.27000	0.23100	0
17/02/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.50900	0.63100	20
17/02/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.19400	0.15200	271
17/02/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.47900	0.59800	0
17/02/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.21400	0.16900	0
17/02/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.89700	1.01800	0
17/02/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.33100	0.28500	0
17/02/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.42400	0.53600	0
17/02/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.25900	0.20700	0
17/02/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.39800	0.50600	0
17/02/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.28300	0.22700	0
17/02/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.81400	0.93000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.39800	0.34700	0
17/02/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.35000	0.45000	0
17/02/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.33500	0.27100	0
17/02/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.06500	0.12500	0
17/02/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.28100	0.17700	0
17/02/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.31100	0.39900	0
17/02/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.39600	0.32000	0
17/02/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.29300	0.37600	0
17/02/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.42800	0.34700	0
17/02/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.27700	0.35500	0
17/02/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.46200	0.37600	0
17/02/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.66800	0.77200	0
17/02/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.55200	0.48900	0
17/02/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.64700	0.74900	0
17/02/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.58100	0.51600	0
17/02/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.62600	0.72500	0
17/02/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.61000	0.54200	0
17/02/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.60700	0.70300	0
17/02/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.64100	0.57000	0
17/02/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.01500	0.03300	0
17/02/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.63100	0.48500	0
17/02/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.57100	0.66000	0
17/02/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.70500	0.62700	0
17/02/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.18500	0.24100	0
17/02/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.72000	0.61200	0
17/02/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.53700	0.62100	0
17/02/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.77100	0.68800	0
17/02/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.52100	0.60300	0
17/02/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.80500	0.72000	0
17/02/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.15600	0.20500	25
17/02/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.84100	0.72600	0
17/02/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.14800	0.19400	0
17/02/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.88300	0.76500	0
17/02/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.47700	0.55300	0
17/02/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.91100	0.82000	0
17/02/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.13300	0.17500	0
17/02/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.96800	0.84600	0
17/02/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.12600	0.16600	0
17/02/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.01100	0.88700	0
17/02/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.43700	0.50800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.02100	0.92500	0
17/02/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.11300	0.14900	0
17/02/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.09800	0.97000	0
17/02/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.00200	0.00400	0
17/02/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.21800	1.05600	0
17/02/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.25700	0.30900	0
17/02/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.13100	1.01700	0
17/02/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.10200	0.13500	0
17/02/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.18700	1.05600	0
17/02/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.09700	0.12800	0
17/02/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.23200	1.09900	0
17/02/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.09300	0.12200	0
17/02/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.27800	1.14300	0
17/02/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.37000	0.43000	0
17/02/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.25400	1.14700	0
17/02/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.36000	0.41800	0
17/02/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.29400	1.18500	0
17/02/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.35000	0.40700	0
17/02/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.33400	1.22400	0
17/02/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.34100	0.39600	0
17/02/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.37500	1.26300	0
17/02/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.33200	0.38600	0
17/02/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.41600	1.30300	0
17/02/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.32400	0.37600	0
17/02/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.45800	1.34300	0
17/02/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.06700	0.08700	0
17/02/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.60200	1.45800	0
17/02/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.30700	0.35700	0
17/02/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.54100	1.42400	0
17/02/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.30000	0.34800	0
17/02/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.58400	1.46500	0
17/02/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.91600	1.75300	0
17/02/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.27800	0.32300	0
17/02/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.71200	1.59000	0
17/02/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	2.06600	1.90200	0
17/02/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.25900	0.30000	0
17/02/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.84300	1.71700	0
17/02/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	2.16600	2.00200	0
17/02/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.26600	2.10200	0
17/02/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.31600	2.15200	0
17/02/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.36600	2.20200	0
17/02/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.22500	0.26100	0
17/02/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.10900	1.97800	0
17/02/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.46600	2.30200	0
17/02/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.21600	0.24900	0
17/02/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.20000	2.06600	0
17/02/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.56600	2.40200	0
17/02/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.61600	2.45200	0
17/02/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.66600	2.50200	0
17/02/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.71600	2.55200	0
17/02/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.76600	2.60200	0
17/02/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.81600	2.65200	0
17/02/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.01700	0.02500	0
17/02/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.70200	2.54600	0
17/02/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.01600	0.02400	0
17/02/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.75100	2.59500	0
17/02/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.01500	0.02200	0
17/02/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.80000	2.64300	0
17/02/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.01400	0.02100	0
17/02/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.84900	2.69200	0
17/02/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.01300	0.01900	0
17/02/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.89800	2.74000	0
17/02/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.01200	0.01800	0
17/02/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.94700	2.78900	0
17/02/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.01100	0.01700	0
17/02/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.99600	2.83800	0
17/02/2010	€ / R On 15-March-10	13.65	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
17/02/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.21600	3.05200	0
17/02/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.01000	0.01500	0
17/02/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.09500	2.93600	0
17/02/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00900	0.01400	0
17/02/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.14400	2.98500	0
17/02/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00800	0.01300	0
17/02/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.19300	3.03400	0
17/02/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.14300	0.16700	0
17/02/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.02700	2.88400	0
17/02/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.14000	0.16300	0
17/02/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.07400	2.93000	0
17/02/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.13800	0.16000	0
17/02/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.12200	2.97700	0
17/02/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.13500	0.15700	0
17/02/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.16900	3.02400	0
17/02/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.61600	3.45200	0
17/02/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.13000	0.15000	0
17/02/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.26400	3.11700	0
17/02/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00500	0.00800	0
17/02/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.54000	3.37900	0
17/02/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.12500	0.14500	0
17/02/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.35900	3.21200	0
17/02/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.12200	0.14200	0
17/02/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.40600	3.25900	0
17/02/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.91600	3.75200	0
17/02/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.11500	0.13400	0
17/02/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.54900	3.40100	0
17/02/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	4.06600	3.90200	0
17/02/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.10900	0.12600	0
17/02/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.69300	3.54300	0
17/02/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.26600	4.10200	0
17/02/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.31600	4.15200	0
17/02/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.36600	4.20200	0
17/02/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.09800	0.11400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.98200	3.83100	0
17/02/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.46600	4.30200	0
17/02/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.09500	0.11000	0
17/02/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.07900	3.92700	0
17/02/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.56600	4.40200	0
17/02/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.61600	4.45200	0
17/02/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.66600	4.50200	0
17/02/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.71600	4.55200	0
17/02/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.76600	4.60200	0
17/02/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.81600	4.65200	0
17/02/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.68600	4.52300	0
17/02/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.73600	4.57300	0
17/02/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.78600	4.62300	0
17/02/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.83600	4.67300	0
17/02/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.88600	4.72300	0
17/02/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.93600	4.77300	0
17/02/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.98600	4.82300	0
17/02/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.21600	5.05200	0
17/02/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.08600	4.92200	0
17/02/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.13600	4.97200	0
17/02/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.18600	5.02200	0
17/02/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.06700	0.07900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.95100	4.79600	0
17/02/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.06600	0.07700	0
17/02/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.00000	4.84400	0
17/02/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.06400	0.07600	0
17/02/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.04800	4.89300	0
17/02/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.06300	0.07400	0
17/02/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.09700	4.94100	0
17/02/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.61600	5.45200	0
17/02/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.06100	0.07200	0
17/02/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.19500	5.03900	0
17/02/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.53600	5.37200	0
17/02/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.05900	0.06900	0
17/02/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.29300	5.13600	0
17/02/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.05800	0.06800	0
17/02/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.34200	5.18500	0
17/02/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.05500	0.06500	0
17/02/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.48900	5.33200	0
17/02/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.05200	0.06200	0
17/02/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.63600	5.47900	0
17/02/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.04800	0.05600	0
17/02/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.93200	5.77300	0
17/02/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.04600	0.05400	0
17/02/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.03000	5.87100	0
17/02/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.66600	6.50200	0
17/02/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.71600	6.55200	0
17/02/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.76600	6.60200	0
17/02/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.81600	6.65200	0
17/02/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.68500	6.52200	0
17/02/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.73500	6.57100	0
17/02/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.78500	6.62100	0
17/02/2010	€ / R On 14-June-10	17.45	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
17/02/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.83500	6.67100	0
17/02/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.88500	6.72100	0
17/02/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.93500	6.77100	0
17/02/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.98500	6.82100	0
17/02/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.21600	7.05200	0
17/02/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.08500	6.92100	0
17/02/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.13500	6.97100	0
17/02/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.18500	7.02100	0
17/02/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.03100	0.03900	0
17/02/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.91500	6.75600	0
17/02/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.03000	0.03800	0
17/02/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.96400	6.80500	0
17/02/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.03000	0.03700	0
17/02/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.01400	6.85400	0
17/02/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.02900	0.03600	0
17/02/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.06300	6.90300	0
17/02/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.61600	7.45200	0
17/02/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.02800	0.03500	0
17/02/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.16200	7.00200	0
17/02/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.53500	7.37100	0
17/02/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.02700	0.03400	0
17/02/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.26100	7.10100	0
17/02/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.02600	0.03300	0
17/02/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.31000	7.15000	0
17/02/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.02500	0.03100	0
17/02/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.45900	7.29800	0
17/02/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.02300	0.03000	0
17/02/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.60700	7.44700	0
17/02/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.02100	0.02600	0
17/02/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.90500	7.74300	0
17/02/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.02000	0.02600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.00400	7.84300	0
17/02/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.66600	8.50200	0
17/02/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.71600	8.55200	0
17/02/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.76600	8.60200	0
17/02/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.81600	8.65200	0
17/02/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.68500	8.52100	0
17/02/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.73500	8.57100	0
17/02/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.78500	8.62100	0
17/02/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.83500	8.67100	0
17/02/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.88500	8.72100	0
17/02/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.93500	8.77100	0
17/02/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.98500	8.82100	0
17/02/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.21600	9.05200	0
17/02/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.08500	8.92100	0
17/02/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.13500	8.97100	0
17/02/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.18500	9.02100	0
17/02/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.01200	0.01600	0
17/02/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.89600	8.73300	0
17/02/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.01200	0.01600	0
17/02/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.94600	8.78300	0
17/02/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.01100	0.01500	0
17/02/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.99500	8.83200	0
17/02/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.01100	0.01500	0
17/02/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.04500	8.88200	0
17/02/2010	€ / 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
17/02/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.61600	9.45200	0
17/02/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.01000	0.01400	0
17/02/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.14400	8.98100	0
17/02/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.53500	9.37100	0
17/02/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.01000	0.01400	0
17/02/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.24400	9.08100	0
17/02/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.00900	0.01300	0
17/02/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.29300	9.13000	0
17/02/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00900	0.01200	0
17/02/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.44300	9.27900	0
17/02/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00800	0.01100	0
17/02/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.59200	9.42800	0
17/02/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00700	0.00900	0
17/02/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.89100	9.72600	0
17/02/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00600	0.00900	0
17/02/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.99000	9.82600	0
17/02/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.94650	7.05010	420
17/02/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.45400	4.55800	0
17/02/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.40400	4.50800	0
17/02/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.40200	4.50600	0
17/02/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.35200	4.45600	0
17/02/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.30200	4.40600	0
17/02/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.25200	4.35600	0
17/02/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.15400	4.25800	0
17/02/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.15200	4.25600	0
17/02/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.10200	4.20600	0
17/02/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.05200	4.15600	0
17/02/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	4.00200	4.10600	0
17/02/2010	AU\$ / R On 14-June-10	2.90	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
17/02/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.95200	4.05600	0
17/02/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.90200	4.00600	0
17/02/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.85200	3.95600	0
17/02/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.80200	3.90600	0
17/02/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.75200	3.85600	0
17/02/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.70200	3.80600	0
17/02/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.65200	3.75600	0
17/02/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.45400	3.55800	0
17/02/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.40400	3.50800	0
17/02/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.40200	3.50600	0
17/02/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.35200	3.45600	0
17/02/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.30200	3.40600	0
17/02/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.25200	3.35600	0
17/02/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.15400	3.25800	0
17/02/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.15200	3.25600	0
17/02/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.10200	3.20600	0
17/02/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.05200	3.15600	0
17/02/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	3.00200	3.10600	0
17/02/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.95200	3.05600	0
17/02/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.90200	3.00600	0
17/02/2010	AU\$ / R On 14-June-10	4.00	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
17/02/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.85200	2.95600	0
17/02/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.80200	2.90600	0
17/02/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.75200	2.85600	0
17/02/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.70200	2.80600	0
17/02/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.65200	2.75600	0
17/02/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.45400	2.55800	0
17/02/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.40400	2.50800	0
17/02/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.40200	2.50600	0
17/02/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.35200	2.45600	0
17/02/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.30200	2.40600	0
17/02/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.25200	2.35600	0
17/02/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.15400	2.25800	0
17/02/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.15200	2.25600	0
17/02/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.10200	2.20600	0
17/02/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.05200	2.15600	0
17/02/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	2.00300	2.10600	0
17/02/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.95300	2.05600	0
17/02/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.90300	2.00700	0
17/02/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.85300	1.95700	0
17/02/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.80300	1.90700	0
17/02/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.75300	1.85700	0
17/02/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.70300	1.80700	0
17/02/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00100	0.00200	0
17/02/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.65400	1.75700	0
17/02/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.45400	1.55800	0
17/02/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.40400	1.50800	0
17/02/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.40500	1.50900	0
17/02/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00300	0.00400	0
17/02/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.35600	1.45900	0
17/02/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00400	0.00400	0
17/02/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.30600	1.40900	0
17/02/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00400	0.00400	0
17/02/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.25700	1.36000	0
17/02/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00500	0.00500	0
17/02/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.15400	1.25800	0
17/02/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.15800	1.26100	0
17/02/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00600	0.00600	0
17/02/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.10900	1.21200	0
17/02/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00700	0.00700	0
17/02/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.06000	1.16200	0
17/02/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00800	0.00700	0
17/02/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	1.01100	1.11300	0
17/02/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00900	0.00800	0
17/02/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.96300	1.06400	0
17/02/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.01100	0.00900	0
17/02/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.91600	1.01500	0
17/02/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.01400	0.01000	0
17/02/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.86900	0.96800	0
17/02/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.01700	0.01300	0
17/02/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.82300	0.92100	0
17/02/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.02100	0.01600	0
17/02/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.77800	0.87400	0
17/02/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.02600	0.01900	0
17/02/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.73400	0.82800	0
17/02/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.03200	0.02300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.69000	0.78300	0
17/02/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.03800	0.02800	0
17/02/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.56000	0.66100	0
17/02/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.00600	0.00300	0
17/02/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.51100	0.61200	0
17/02/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.00700	0.00400	0
17/02/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.46400	0.56400	0
17/02/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.01000	0.00600	0
17/02/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.41700	0.51600	0
17/02/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.01300	0.00800	0
17/02/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.48800	0.57100	0
17/02/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.08600	0.06600	0
17/02/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.45100	0.53100	0
17/02/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.09900	0.07600	0
17/02/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.41600	0.49400	0
17/02/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.11400	0.08900	0
17/02/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.38200	0.45700	0
17/02/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.13000	0.10200	0
17/02/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.35000	0.42200	0
17/02/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.14800	0.11700	0
17/02/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.32000	0.38900	0
17/02/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.16800	0.13400	0
17/02/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.29100	0.35700	0
17/02/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.18900	0.15200	0
17/02/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.26400	0.32600	0
17/02/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.21200	0.17100	0
17/02/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.23800	0.29700	0
17/02/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.23600	0.19200	0
17/02/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.34600	0.40200	0
17/02/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.30600	0.25900	0
17/02/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.21900	0.27000	0
17/02/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.26700	0.21500	0
17/02/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.20100	0.24500	0
17/02/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.29900	0.24000	0
17/02/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.18400	0.22500	0
17/02/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.33200	0.27000	0
17/02/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.16900	0.20700	0
17/02/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.36700	0.30200	0
17/02/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.15500	0.19000	0
17/02/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.40300	0.33500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.14200	0.17500	0
17/02/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.44000	0.37000	0
17/02/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.13100	0.16100	0
17/02/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.47900	0.40600	0
17/02/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.54600	1.44200	0
17/02/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.59600	1.49200	0
17/02/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.02200	0.02700	0
17/02/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.62000	1.52200	0
17/02/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.02100	0.02500	0
17/02/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.66900	1.57000	0
17/02/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.02000	0.02400	0
17/02/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.71800	1.61900	0
17/02/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.01900	0.02300	0
17/02/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.76700	1.66800	0
17/02/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.84600	1.74200	0
17/02/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.01700	0.02100	0
17/02/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.86500	1.76600	0
17/02/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.01600	0.02000	0
17/02/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.91400	1.81500	0
17/02/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.01600	0.01900	0
17/02/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.96400	1.86400	0
17/02/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.01500	0.01800	0
17/02/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.01300	1.91300	0
17/02/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.01400	0.01700	0
17/02/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.06200	1.96200	0
17/02/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.01300	0.01600	0
17/02/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.11100	2.01100	0
17/02/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.01200	0.01500	0
17/02/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.16000	2.06000	0
17/02/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.01100	0.01400	0
17/02/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.20900	2.10900	0
17/02/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.01000	0.01300	0
17/02/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.25800	2.15800	0
17/02/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00900	0.01200	0
17/02/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.30700	2.20700	0
17/02/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00800	0.01100	0
17/02/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.35600	2.25600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.54600	3.44200	0
17/02/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.59600	3.49200	0
17/02/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.59900	3.49600	0
17/02/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.64900	3.54600	0
17/02/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.69900	3.59600	0
17/02/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.74900	3.64600	0
17/02/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.84600	3.74200	0
17/02/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.84900	3.74600	0
17/02/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.89900	3.79600	0
17/02/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.94900	3.84600	0
17/02/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	3.99900	3.89600	0
17/02/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.04900	3.94600	0
17/02/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.09900	3.99600	0
17/02/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.14900	4.04600	0
17/02/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.19900	4.09600	0
17/02/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.24900	4.14600	0
17/02/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.29900	4.19600	0
17/02/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00100	0
17/02/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.34800	4.24600	0
17/02/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.54600	5.44200	0
17/02/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.59600	5.49200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.59800	5.49500	0
17/02/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.64800	5.54500	0
17/02/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.69800	5.59500	0
17/02/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.74800	5.64500	0
17/02/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.84600	5.74200	0
17/02/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.84800	5.74500	0
17/02/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.89800	5.79500	0
17/02/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.94800	5.84500	0
17/02/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	5.99800	5.89500	0
17/02/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.04800	5.94500	0
17/02/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.09800	5.99500	0
17/02/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.14800	6.04500	0
17/02/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.19800	6.09500	0
17/02/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.24800	6.14500	0
17/02/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.29800	6.19500	0
17/02/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.34800	6.24500	0
17/02/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.54600	7.44200	0
17/02/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.59600	7.49200	0
17/02/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.59800	7.49500	0
17/02/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.64800	7.54500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.69800	7.59500	0
17/02/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.74800	7.64500	0
17/02/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.84600	7.74200	0
17/02/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.84800	7.74500	0
17/02/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.89800	7.79500	0
17/02/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.94800	7.84500	0
17/02/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	7.99800	7.89500	0
17/02/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.04800	7.94500	0
17/02/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.09800	7.99500	0
17/02/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.14800	8.04500	0
17/02/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.19800	8.09500	0
17/02/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.24800	8.14500	0
17/02/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.29800	8.19500	0
17/02/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.34800	8.24500	0
18/02/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.06540	8.01060	663
18/02/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.01500	4.96100	0
18/02/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.26700	4.21400	0
18/02/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.21700	4.16400	0
18/02/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.30100	4.24700	0
18/02/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.11700	4.06400	0
18/02/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.20100	4.14700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.15100	4.09700	0
18/02/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.23300	4.17900	0
18/02/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.18300	4.12900	0
18/02/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.13300	4.07900	0
18/02/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.21600	4.16100	0
18/02/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.16600	4.11100	0
18/02/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.11600	4.06200	0
18/02/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.06600	4.01200	0
18/02/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.01700	3.96200	0
18/02/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.96700	3.91200	0
18/02/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.91700	3.86200	0
18/02/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.86700	3.81200	0
18/02/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.81700	3.76200	0
18/02/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.76700	3.71300	0
18/02/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.71700	3.66300	0
18/02/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.66800	3.61300	0
18/02/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00300	0.00200	0
18/02/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.61800	3.56300	0
18/02/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00300	0.00200	0
18/02/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.56800	3.51300	0
18/02/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00300	0.00200	0
18/02/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.25100	3.19700	0
18/02/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.20100	3.14700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.15100	3.09700	0
18/02/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.23400	3.18000	0
18/02/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.18500	3.13000	0
18/02/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.13500	3.08100	0
18/02/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.22000	3.16500	0
18/02/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00500	0.00400	0
18/02/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.17000	3.11600	0
18/02/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.12100	3.06600	0
18/02/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00600	0.00500	0
18/02/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.07100	3.01600	0
18/02/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00600	0.00500	0
18/02/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.02100	2.96700	0
18/02/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00600	0.00600	0
18/02/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.97200	2.91700	0
18/02/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00700	0.00600	0
18/02/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.92200	2.86700	0
18/02/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00700	0.00600	0
18/02/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.87200	2.81800	0
18/02/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.82300	2.76800	0
18/02/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00800	0.00700	0
18/02/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.77300	2.71900	0
18/02/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00800	0.00800	0
18/02/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.72300	2.66900	0
18/02/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00800	0.00800	0
18/02/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.67400	2.61900	0
18/02/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00900	0.00800	0
18/02/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.62400	2.57000	0
18/02/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00900	0.00900	0
18/02/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.57500	2.52000	0
18/02/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.01000	0.00900	0
18/02/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.25200	2.19900	0
18/02/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.20200	2.14900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.15200	2.09900	0
18/02/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.23900	2.18600	0
18/02/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00600	0.00700	0
18/02/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.19000	2.13600	0
18/02/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.14000	2.08700	0
18/02/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00700	0.00800	0
18/02/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.22900	2.17400	0
18/02/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01400	0.01300	0
18/02/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.17900	2.12500	0
18/02/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01400	0.01400	0
18/02/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.13000	2.07600	0
18/02/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01500	0.01500	0
18/02/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.08100	2.02700	0
18/02/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01600	0.01600	0
18/02/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.03200	1.97900	0
18/02/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01700	0.01800	0
18/02/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.98400	1.93100	0
18/02/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01900	0.02000	0
18/02/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.93600	1.88400	0
18/02/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02100	0.02300	0
18/02/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.88900	1.83600	0
18/02/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02400	0.02500	0
18/02/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.84200	1.78900	0
18/02/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02700	0.02800	0
18/02/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.79500	1.74300	0
18/02/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.03000	0.03200	0
18/02/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.74800	1.69600	0
18/02/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.03300	0.03500	0
18/02/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.70200	1.65000	0
18/02/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03700	0.03900	0
18/02/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.65600	1.60500	0
18/02/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.04100	0.04400	0
18/02/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.61000	1.56000	0
18/02/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.04500	0.04900	0
18/02/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.26400	1.21200	0
18/02/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.01400	0.01500	0
18/02/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.21600	1.16400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01600	0.01700	0
18/02/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.16700	1.11500	0
18/02/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01700	0.01800	0
18/02/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.28000	1.22900	0
18/02/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.04700	0.05000	0
18/02/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.23500	1.18400	0
18/02/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.05200	0.05500	0
18/02/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.19000	1.13900	0
18/02/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.05700	0.06000	0
18/02/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.30300	1.25500	0
18/02/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.08800	0.09400	0
18/02/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.26200	1.21400	0
18/02/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.09700	0.10300	0
18/02/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.22000	1.17300	0
18/02/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.10500	0.11200	0
18/02/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.17900	1.13300	0
18/02/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.11400	0.12200	0
18/02/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.13900	1.09600	0
18/02/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.12400	0.13500	0
18/02/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.10200	1.05900	0
18/02/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.13700	0.14800	0
18/02/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.06600	1.02400	0
18/02/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.15100	0.16300	0
18/02/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	1.03000	0.98900	0
18/02/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.16500	0.17800	0
18/02/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.99500	0.95500	0
18/02/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.18000	0.19400	0
18/02/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.96100	0.92200	0
18/02/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.19600	0.21100	0
18/02/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.92800	0.89000	0
18/02/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.21300	0.22900	0
18/02/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.89600	0.85900	0
18/02/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.23100	0.24800	0
18/02/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.86500	0.82900	0
18/02/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.25000	0.26800	0
18/02/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.83500	0.79900	0
18/02/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.27000	0.28800	0
18/02/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.45000	0.41900	0
18/02/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.20000	0.22200	0
18/02/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.42100	0.39200	390

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.22100	0.24500	130
18/02/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.39400	0.36600	100
18/02/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.24400	0.26900	0
18/02/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.55600	0.52600	0
18/02/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.32300	0.34700	0
18/02/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.53100	0.50200	0
18/02/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.34800	0.37300	0
18/02/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.50600	0.47800	0
18/02/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.37300	0.39900	0
18/02/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.64600	0.61700	0
18/02/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.43100	0.45600	0
18/02/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.62200	0.59400	0
18/02/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.45700	0.48300	0
18/02/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.59900	0.57200	0
18/02/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.48400	0.51100	0
18/02/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.57700	0.55100	0
18/02/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.51200	0.54000	0
18/02/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.55500	0.53200	0
18/02/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.54000	0.57100	0
18/02/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.53600	0.51400	0
18/02/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.57100	0.60300	0
18/02/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.51800	0.49600	4,400
18/02/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.60300	0.63500	0
18/02/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.50000	0.47900	0
18/02/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.63500	0.66800	0
18/02/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.48300	0.46300	0
18/02/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.66800	0.70200	0
18/02/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.46600	0.44700	0
18/02/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.70100	0.73600	0
18/02/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.45100	0.43200	0
18/02/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.73600	0.77100	0
18/02/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.43600	0.41700	0
18/02/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.77100	0.80600	0
18/02/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.42100	0.40400	0
18/02/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.80600	0.84300	0
18/02/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.40700	0.39000	0
18/02/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.84200	0.87900	0
18/02/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.39400	0.37700	0
18/02/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.87900	0.91600	0
18/02/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.38100	0.36500	117

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.91600	0.95400	0
18/02/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.11000	0.10400	0
18/02/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.96000	1.00700	0
18/02/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.23000	0.22000	3,000
18/02/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.99700	1.04100	0
18/02/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.09800	0.09300	0
18/02/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.04800	1.09600	0
18/02/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.09200	0.08800	0
18/02/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.09200	1.14100	0
18/02/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.08700	0.08300	0
18/02/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.13700	1.18600	0
18/02/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.08200	0.07900	0
18/02/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.18200	1.23200	0
18/02/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.07800	0.07500	0
18/02/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.22800	1.27800	0
18/02/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.18200	0.17500	0
18/02/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.24900	1.29600	0
18/02/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.28500	0.27500	0
18/02/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.27000	1.31400	0
18/02/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.27700	0.26600	330
18/02/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.31200	1.35500	0
18/02/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.16200	0.15600	0
18/02/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.37900	1.42700	0
18/02/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.26000	0.25100	0
18/02/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.39500	1.44000	0
18/02/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.05700	0.05500	0
18/02/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.50700	1.55800	0
18/02/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.14500	0.14000	0
18/02/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.51200	1.56100	0
18/02/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.05100	0.05000	0
18/02/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.60100	1.65300	0
18/02/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.04900	0.04700	26,596
18/02/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.64900	1.70000	0
18/02/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.04600	0.04500	0
18/02/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.69600	1.74800	0
18/02/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.21900	0.21200	0
18/02/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.65400	1.70100	0
18/02/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.21300	0.20600	0
18/02/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.69800	1.74500	0
18/02/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.04000	0.04000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.84000	1.89300	0
18/02/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.03900	0.03800	0
18/02/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.88900	1.94100	0
18/02/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.11100	0.10800	0
18/02/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.87800	1.92900	0
18/02/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.10700	0.10500	0
18/02/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.92400	1.97600	0
18/02/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.10400	0.10100	0
18/02/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.97100	2.02200	0
18/02/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.18100	0.17600	0
18/02/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.96600	2.01500	0
18/02/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.17700	0.17200	0
18/02/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.01200	2.06100	0
18/02/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.17200	0.16700	0
18/02/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.05700	2.10600	0
18/02/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.16800	0.16300	300
18/02/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.10300	2.15200	0
18/02/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.16400	0.15900	0
18/02/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.14900	2.19800	0
18/02/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.16000	0.15500	0
18/02/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.19500	2.24400	0
18/02/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.15500	0.15100	0
18/02/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.24000	2.29000	0
18/02/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.15100	0.14700	0
18/02/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.28600	2.33600	0
18/02/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.14700	0.14300	0
18/02/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.33200	2.38200	0
18/02/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.14300	0.13900	0
18/02/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.37800	2.42800	0
18/02/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.14000	0.13600	0
18/02/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.42500	2.47500	0
18/02/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.13600	0.13200	0
18/02/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.47100	2.52100	0
18/02/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.13300	0.12900	0
18/02/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.51800	2.56800	0
18/02/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.12900	0.12600	0
18/02/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.56400	2.61500	0
18/02/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.01100	0.01000	0
18/02/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.76100	2.81300	0
18/02/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.01000	0.00900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.81000	2.86200	0
18/02/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00900	0.00900	0
18/02/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.85900	2.91200	0
18/02/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00800	0.00800	0
18/02/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.90800	2.96100	0
18/02/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00800	0.00700	0
18/02/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.95800	3.01000	0
18/02/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.00700	3.06000	0
18/02/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.18300	3.23600	0
18/02/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.23300	3.28600	0
18/02/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.28300	3.33600	0
18/02/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.20500	3.25800	0
18/02/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.09900	0.09700	0
18/02/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.08400	3.13600	0
18/02/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.30400	3.35700	0
18/02/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.35400	3.40700	0
18/02/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.40400	3.45700	0
18/02/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.45300	3.50600	0
18/02/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.50300	3.55600	0
18/02/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.55300	3.60600	0
18/02/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.60300	3.65600	0
18/02/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.77300	3.82600	0
18/02/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00300	0.00200	0
18/02/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.65300	3.70500	0
18/02/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.70200	3.75500	0
18/02/2010	\$ / R On 14-June-10	11.55	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
18/02/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.75200	3.80500	0
18/02/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.80200	3.85500	0
18/02/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.85200	3.90500	0
18/02/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.03300	0.03300	0
18/02/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.80000	3.85400	0
18/02/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.03200	0.03200	0
18/02/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.84900	3.90300	0
18/02/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.03100	0.03100	0
18/02/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.89800	3.95200	0
18/02/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.07100	0.07000	0
18/02/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.85600	3.90900	0
18/02/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.07000	0.06900	0
18/02/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.90500	3.95800	0
18/02/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.06900	0.06800	0
18/02/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.95400	4.00700	0
18/02/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.06800	0.06600	0
18/02/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.00300	4.05500	0
18/02/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.06600	0.06500	0
18/02/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.05100	4.10400	0
18/02/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.06500	0.06400	0
18/02/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.10000	4.15300	0
18/02/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.06300	0.06200	0
18/02/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.14800	4.20100	0
18/02/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.06200	0.06100	0
18/02/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.19700	4.25000	0
18/02/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06100	0.05900	0
18/02/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.24600	4.29800	0
18/02/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.05900	0.05800	0
18/02/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.29400	4.34700	0
18/02/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.05800	0.05700	0
18/02/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.34300	4.39600	0
18/02/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.05700	0.05600	0
18/02/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.39200	4.44500	0
18/02/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.05600	0.05500	0
18/02/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.44100	4.49400	0
18/02/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.05400	0.05300	0
18/02/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.48900	4.54200	0
18/02/2010	\$ / R On 14-June-10	12.55	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
18/02/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.75100	4.80400	0
18/02/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.80100	4.85400	0
18/02/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.85100	4.90400	0
18/02/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.90100	4.95400	0
18/02/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.95100	5.00400	0
18/02/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.00100	5.05400	0
18/02/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.18300	5.23600	0
18/02/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.23300	5.28600	0
18/02/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.28300	5.33600	0
18/02/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.20000	5.25300	0
18/02/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.04400	0.04300	0
18/02/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.02900	5.08200	0
18/02/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.30000	5.35300	0
18/02/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.35000	5.40300	0
18/02/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.40000	5.45300	0
18/02/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.58300	5.63600	0
18/02/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.50000	5.55300	0
18/02/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.55000	5.60300	0
18/02/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.60000	5.65300	0
18/02/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.65000	5.70300	0
18/02/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.70000	5.75300	0
18/02/2010	\$ / 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
18/02/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.88300	5.93600	0
18/02/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.80000	5.85300	0
18/02/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.85000	5.90300	0
18/02/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00900	0.00900	0
18/02/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.77600	5.83000	0
18/02/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00800	0.00900	0
18/02/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.82500	5.88000	0
18/02/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00800	0.00900	0
18/02/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.87500	5.93000	0
18/02/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03300	0.03200	0
18/02/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.81800	5.87100	0
18/02/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03200	0.03200	0
18/02/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.86700	5.92100	0
18/02/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03200	0.03100	0
18/02/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.91700	5.97000	0
18/02/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03100	0.03100	0
18/02/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.96600	6.02000	0
18/02/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03100	0.03000	0
18/02/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.01600	6.06900	0
18/02/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03000	0.02900	0
18/02/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.06500	6.11800	0
18/02/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.02900	0.02900	0
18/02/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.11400	6.16800	0
18/02/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.02900	0.02800	0
18/02/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.16400	6.21700	0
18/02/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.02800	0.02700	0
18/02/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.21300	6.26600	0
18/02/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.02700	0.02700	0
18/02/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.26200	6.31600	0
18/02/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.02700	0.02600	0
18/02/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.31200	6.36500	0
18/02/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02600	0.02600	0
18/02/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.36100	6.41500	0
18/02/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.02600	0.02500	0
18/02/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.41100	6.46400	0
18/02/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.02500	0.02500	0
18/02/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.46000	6.51400	0
18/02/2010	\$ / 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
18/02/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.75000	6.80300	0
18/02/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.80000	6.85300	0
18/02/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	6.98300	7.03600	0
18/02/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.90000	6.95300	0
18/02/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.95000	7.00300	0
18/02/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.00000	7.05300	0
18/02/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02000	0.01900	0
18/02/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.00500	7.05800	0
18/02/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.73300	7.78600	0
18/02/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.78300	7.83600	0
18/02/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.70000	7.75300	0
18/02/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.88300	7.93600	0
18/02/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.80000	7.85300	0
18/02/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.85000	7.90300	0
18/02/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.76800	7.82200	0
18/02/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.81800	7.87200	0
18/02/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.86800	7.92200	0
18/02/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01400	0.01400	0
18/02/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.79900	7.85300	0
18/02/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01400	0.01400	0
18/02/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.84900	7.90300	0
18/02/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01400	0.01400	0
18/02/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.89900	7.95300	0
18/02/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01400	0.01300	0
18/02/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.94900	8.00200	0
18/02/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01300	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.99800	8.05200	0
18/02/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01300	0.01300	0
18/02/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.04800	8.10200	0
18/02/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01300	0.01200	0
18/02/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.09800	8.15100	0
18/02/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01200	0.01200	0
18/02/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.14700	8.20100	0
18/02/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01200	0.01200	0
18/02/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.19700	8.25100	0
18/02/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01200	0.01100	0
18/02/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.24700	8.30000	0
18/02/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01100	0.01100	0
18/02/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.29600	8.35000	0
18/02/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01100	0.01100	0
18/02/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.34600	8.40000	0
18/02/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01100	0.01000	0
18/02/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.39600	8.44900	0
18/02/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01000	0.01000	0
18/02/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.44500	8.49900	0
18/02/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.75000	8.80300	0
18/02/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.80000	8.85300	0
18/02/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	8.98300	9.03600	0
18/02/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.90000	8.95300	0
18/02/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.95000	9.00300	0
18/02/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.00000	9.05300	0
18/02/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.70000	9.75300	0
18/02/2010	£ / R On 13-September-10			Foreign Exchange Future	12.40610	12.40920	1,238
18/02/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.15400	4.15700	0
18/02/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.30500	4.30900	0
18/02/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.05400	4.05700	0
18/02/2010	£ / R On 15-March-10	7.95	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
18/02/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.00400	4.00700	0
18/02/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.15600	4.15900	0
18/02/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.05600	4.06000	0
18/02/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.00600	4.01000	0
18/02/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.95600	3.96000	0
18/02/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.85600	3.86000	0
18/02/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.80600	3.81000	0
18/02/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.55400	3.55700	0
18/02/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.50400	3.50700	0
18/02/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.65700	3.66000	0
18/02/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.60700	3.61100	0
18/02/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.55700	3.56100	0
18/02/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.50700	3.51100	0
18/02/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.45700	3.46100	0
18/02/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.40700	3.41100	0
18/02/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.35700	3.36100	0
18/02/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.30700	3.31100	0
18/02/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.25800	3.26100	0
18/02/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00300	0.00200	0
18/02/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.20800	3.21200	0
18/02/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.15800	3.16200	0
18/02/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.10800	3.11200	0
18/02/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.05800	3.06200	0
18/02/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.00800	3.01200	0
18/02/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.95900	2.96300	0
18/02/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.90900	2.91300	0
18/02/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.85900	2.86300	0
18/02/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.80900	2.81300	0
18/02/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.76000	2.76400	0
18/02/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.71000	2.71400	0
18/02/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.66000	2.66400	0
18/02/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.61100	2.61500	0
18/02/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00600	0.00600	0
18/02/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.56100	2.56500	0
18/02/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00600	0.00600	0
18/02/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.51200	2.51600	0
18/02/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.46200	2.46600	0
18/02/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.41200	2.41700	0
18/02/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00700	0.00800	0
18/02/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.36300	2.36700	0
18/02/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00800	0.00800	0
18/02/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.31400	2.31800	0
18/02/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00900	0.00900	0
18/02/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.26400	2.26800	0
18/02/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00900	0.00900	0
18/02/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.21500	2.21900	0
18/02/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01000	0.01000	0
18/02/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.16500	2.17000	0
18/02/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01000	0.01100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.11600	2.12000	0
18/02/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01100	0.01100	0
18/02/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.06700	2.07100	0
18/02/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01200	0.01200	0
18/02/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.01800	2.02200	0
18/02/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01300	0.01300	0
18/02/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.96900	1.97300	0
18/02/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01400	0.01400	0
18/02/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.92000	1.92400	0
18/02/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01500	0.01500	0
18/02/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	1.87200	1.87600	0
18/02/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01700	0.01700	0
18/02/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.82300	1.82700	0
18/02/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01800	0.01800	0
18/02/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.77500	1.77900	0
18/02/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02000	0.02000	0
18/02/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.72600	1.73100	0
18/02/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02100	0.02200	0
18/02/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.67800	1.68300	0
18/02/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02300	0.02400	0
18/02/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.63000	1.63500	0
18/02/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02500	0.02600	0
18/02/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.58300	1.58700	0
18/02/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.02800	0.02800	0
18/02/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.53500	1.54000	0
18/02/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03000	0.03100	0
18/02/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.48800	1.49300	0
18/02/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.03300	0.03400	0
18/02/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.44100	1.44600	0
18/02/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.03600	0.03700	0
18/02/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.39400	1.39900	0
18/02/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.03900	0.04000	0
18/02/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.34700	1.35200	0
18/02/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.04200	0.04300	0
18/02/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.30100	1.30600	0
18/02/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.04600	0.04700	0
18/02/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.25500	1.26000	0
18/02/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.05000	0.05100	0
18/02/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.20900	1.21400	0
18/02/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.05400	0.05500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.16400	1.16900	0
18/02/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.05900	0.06000	0
18/02/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.11900	1.12400	0
18/02/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.06400	0.06500	0
18/02/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.07400	1.08000	0
18/02/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.06900	0.07100	0
18/02/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.03300	1.03900	0
18/02/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.07800	0.08000	0
18/02/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.99300	0.99800	0
18/02/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.08800	0.08900	0
18/02/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.95300	0.95900	0
18/02/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.09800	0.10000	0
18/02/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.91400	0.92000	0
18/02/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.10900	0.11100	0
18/02/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.87600	0.88200	0
18/02/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.12100	0.12300	0
18/02/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.83900	0.84500	0
18/02/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.13400	0.13600	0
18/02/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.80300	0.80900	0
18/02/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.14800	0.15000	0
18/02/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.76800	0.77300	0
18/02/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.16300	0.16400	0
18/02/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.73400	0.73900	0
18/02/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.17900	0.18000	0
18/02/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.70000	0.70600	0
18/02/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.19500	0.19700	0
18/02/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.66800	0.67400	0
18/02/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.21300	0.21500	0
18/02/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.63700	0.64200	0
18/02/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.23200	0.23300	0
18/02/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.60600	0.61200	0
18/02/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.25100	0.25300	0
18/02/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.57700	0.58200	0
18/02/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.27200	0.27300	0
18/02/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.54900	0.55400	0
18/02/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.29400	0.29500	0
18/02/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.52100	0.52700	0
18/02/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.31600	0.31800	0
18/02/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.49500	0.50000	28
18/02/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.34000	0.34100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.47000	0.47500	0
18/02/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.36500	0.36600	0
18/02/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.44500	0.45000	0
18/02/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.39000	0.39100	0
18/02/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.42200	0.42700	0
18/02/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.41700	0.41800	0
18/02/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.40200	0.40700	0
18/02/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.44700	0.44800	0
18/02/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.38400	0.38900	0
18/02/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.47900	0.48000	0
18/02/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.36600	0.37100	0
18/02/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.51100	0.51200	0
18/02/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.34900	0.35400	0
18/02/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.54400	0.54500	0
18/02/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.33400	0.33800	8,032
18/02/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.57900	0.57900	0
18/02/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.31800	0.32300	0
18/02/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.61300	0.61400	0
18/02/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.30400	0.30800	0
18/02/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.64900	0.64900	0
18/02/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.29000	0.29500	0
18/02/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.68500	0.68600	0
18/02/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.27700	0.28200	0
18/02/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.72200	0.72300	0
18/02/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.51300	0.51500	0
18/02/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.78700	0.78600	0
18/02/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.26500	0.26900	0
18/02/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.76000	0.76000	0
18/02/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.49200	0.49500	0
18/02/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.81600	0.81600	0
18/02/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.25300	0.25700	0
18/02/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.79800	0.79800	0
18/02/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.47300	0.47600	0
18/02/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.84700	0.84700	0
18/02/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.24200	0.24600	0
18/02/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.83700	0.83700	0
18/02/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.23200	0.23600	0
18/02/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.87700	0.87700	0
18/02/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.22200	0.22600	0
18/02/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.91700	0.91700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.21200	0.21600	0
18/02/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.95700	0.95700	0
18/02/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.20300	0.20700	0
18/02/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.99800	0.99800	0
18/02/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.19500	0.19800	0
18/02/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.04000	1.03900	0
18/02/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.18700	0.19000	0
18/02/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.08200	1.08100	0
18/02/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.17900	0.18200	0
18/02/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.12400	1.12300	0
18/02/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.17200	0.17500	0
18/02/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.16700	1.16600	0
18/02/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.16500	0.16800	0
18/02/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.21000	1.20900	0
18/02/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.15800	0.16100	0
18/02/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.25300	1.25200	0
18/02/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.15200	0.15500	0
18/02/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.29700	1.29600	0
18/02/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.14600	0.14900	11,194
18/02/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.34100	1.34000	0
18/02/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.14000	0.14300	0
18/02/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.38500	1.38400	0
18/02/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.13500	0.13700	0
18/02/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.43000	1.42800	0
18/02/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.13000	0.13200	0
18/02/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.47500	1.47300	0
18/02/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.12500	0.12700	0
18/02/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.52000	1.51800	0
18/02/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.12000	0.12300	0
18/02/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.56500	1.56400	0
18/02/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.11600	0.11800	0
18/02/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.61100	1.60900	0
18/02/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.11200	0.11400	0
18/02/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.65700	1.65500	0
18/02/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.10800	0.11000	0
18/02/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.70300	1.70100	0
18/02/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.10400	0.10600	0
18/02/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.74900	1.74700	0
18/02/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.10000	0.10200	0
18/02/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.79500	1.79300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.09700	0.09900	0
18/02/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.84200	1.84000	0
18/02/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.09300	0.09500	0
18/02/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.88800	1.88600	0
18/02/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.09000	0.09200	0
18/02/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.93500	1.93300	0
18/02/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.08700	0.08900	0
18/02/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.98200	1.98000	0
18/02/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.08400	0.08600	0
18/02/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.02900	2.02700	0
18/02/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.08200	0.08400	0
18/02/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.07700	2.07500	0
18/02/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.07800	0.08000	0
18/02/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.12300	2.12100	0
18/02/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.07500	0.07700	0
18/02/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.17000	2.16800	0
18/02/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.07200	0.07300	0
18/02/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.21700	2.21400	0
18/02/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.06800	0.07000	8,032
18/02/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.26300	2.26100	0
18/02/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.44700	2.44400	0
18/02/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.06300	0.06400	0
18/02/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.35800	2.35500	0
18/02/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.06000	0.06200	0
18/02/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.40500	2.40300	0
18/02/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.05700	0.05900	0
18/02/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.45200	2.45000	0
18/02/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.05500	0.05700	0
18/02/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.50000	2.49800	0
18/02/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.05300	0.05400	0
18/02/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.54800	2.54500	0
18/02/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.05000	0.05200	0
18/02/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.59500	2.59300	0
18/02/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.04800	0.05000	0
18/02/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.64300	2.64100	0
18/02/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.04600	0.04800	0
18/02/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.69100	2.68900	0
18/02/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.04400	0.04600	0
18/02/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.73900	2.73700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.04300	0.04400	0
18/02/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.78800	2.78500	0
18/02/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.04100	0.04200	0
18/02/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.83600	2.83300	0
18/02/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.03900	0.04100	0
18/02/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.88400	2.88200	0
18/02/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.03800	0.03900	0
18/02/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.93300	2.93000	0
18/02/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.03600	0.03800	0
18/02/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.98100	2.97900	0
18/02/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.03500	0.03600	0
18/02/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.03000	3.02700	0
18/02/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.03300	0.03500	0
18/02/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.07800	3.07600	0
18/02/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.03200	0.03300	0
18/02/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.12700	3.12400	0
18/02/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.03100	0.03200	0
18/02/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.17600	3.17300	0
18/02/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.02900	0.03100	0
18/02/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.22400	3.22200	0
18/02/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.02800	0.03000	0
18/02/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.27300	3.27100	0
18/02/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.02700	0.02900	0
18/02/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.32200	3.32000	0
18/02/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.02600	0.02700	0
18/02/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.37100	3.36800	0
18/02/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.02500	0.02600	0
18/02/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.42000	3.41700	0
18/02/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.02400	0.02500	0
18/02/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.46900	3.46600	0
18/02/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.02300	0.02500	0
18/02/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.51800	3.51600	0
18/02/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.02200	0.02400	0
18/02/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.56700	3.56500	0
18/02/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.02100	0.02300	0
18/02/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.61600	3.61400	0
18/02/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.02100	0.02200	0
18/02/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.66600	3.66300	0
18/02/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.02000	0.02100	0
18/02/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.71500	3.71200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.01900	0.02000	0
18/02/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.76400	3.76100	0
18/02/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.01800	0.02000	0
18/02/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.81300	3.81100	0
18/02/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.01800	0.01900	0
18/02/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.86300	3.86000	0
18/02/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.01700	0.01800	0
18/02/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.91200	3.90900	0
18/02/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.01700	0.01800	0
18/02/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.96200	3.95900	0
18/02/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.01600	0.01700	0
18/02/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.01100	4.00800	0
18/02/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.01500	0.01600	0
18/02/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.06000	4.05700	0
18/02/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.01400	0.01500	0
18/02/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.10900	4.10600	0
18/02/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.01400	0.01500	0
18/02/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.15900	4.15600	0
18/02/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.01300	0.01400	0
18/02/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.20800	4.20500	0
18/02/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.01200	0.01300	0
18/02/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.25700	4.25400	0
18/02/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.01200	0.01300	0
18/02/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.30700	4.30400	0
18/02/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.01100	0.01200	0
18/02/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.35600	4.35300	0
18/02/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.01100	0.01100	0
18/02/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.40600	4.40200	0
18/02/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.01000	0.01100	0
18/02/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.45500	4.45200	0
18/02/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.01000	0.01000	0
18/02/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.50500	4.50100	0
18/02/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00900	0.01000	0
18/02/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.55400	4.55100	0
18/02/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00900	0.00900	0
18/02/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.60400	4.60000	0
18/02/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00800	0.00900	0
18/02/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.65300	4.65000	0
18/02/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00800	0.00800	0
18/02/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.70300	4.69900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00700	0.00800	0
18/02/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.75200	4.74900	0
18/02/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00700	0.00800	0
18/02/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.80200	4.79900	0
18/02/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.85200	4.84800	0
18/02/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00600	0.00700	0
18/02/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.90100	4.89800	0
18/02/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00600	0.00600	0
18/02/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.95100	4.94700	0
18/02/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00600	0.00600	0
18/02/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.00100	4.99700	0
18/02/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00500	0.00600	0
18/02/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.05000	5.04700	0
18/02/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00500	0.00600	0
18/02/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.10000	5.09700	0
18/02/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.15000	5.14600	0
18/02/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.20000	5.19600	0
18/02/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00400	0.00500	0
18/02/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.24900	5.24600	0
18/02/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00400	0.00500	11,194
18/02/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.29900	5.29600	0
18/02/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.34900	5.34500	0
18/02/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.39900	5.39500	0
18/02/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.44900	5.44500	0
18/02/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00300	0.00400	0
18/02/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.49800	5.49500	0
18/02/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.54800	5.54400	0
18/02/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.59800	5.59400	0
18/02/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.64800	5.64400	0
18/02/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.69800	5.69400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.74800	5.74400	0
18/02/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.79800	5.79400	0
18/02/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00200	0.00300	0
18/02/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.84700	5.84400	0
18/02/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.89700	5.89300	0
18/02/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.94700	5.94300	0
18/02/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.99700	5.99300	0
18/02/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.04700	6.04300	0
18/02/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.09700	6.09300	0
18/02/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.14700	6.14300	0
18/02/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.19700	6.19300	0
18/02/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.24700	6.24300	0
18/02/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.29700	6.29300	0
18/02/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.34700	6.34300	0
18/02/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.39700	6.39300	0
18/02/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.44700	6.44300	0
18/02/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.49700	6.49300	0
18/02/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.54700	6.54300	0
18/02/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00100	0.00200	0
18/02/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.59600	6.59300	0
18/02/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.64600	6.64200	0
18/02/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.69600	6.69200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.74600	6.74200	0
18/02/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.79600	6.79200	0
18/02/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.84600	6.84200	0
18/02/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.89600	6.89200	0
18/02/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.94600	6.94200	0
18/02/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.99600	6.99200	0
18/02/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.04600	7.04200	0
18/02/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.09600	7.09200	0
18/02/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.14600	7.14200	0
18/02/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.19600	7.19200	0
18/02/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.24600	7.24200	0
18/02/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.29600	7.29200	0
18/02/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.34600	7.34200	0
18/02/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.39600	7.39200	0
18/02/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.44600	7.44200	0
18/02/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.49600	7.49200	0
18/02/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.54600	7.54200	0
18/02/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.59600	7.59200	0
18/02/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.64600	7.64200	0
18/02/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.69600	7.69200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.74600	7.74200	0
18/02/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.79600	7.79200	0
18/02/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.84600	7.84200	0
18/02/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.89600	7.89200	0
18/02/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.94600	7.94200	0
18/02/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.99600	7.99200	0
18/02/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.04600	8.04200	0
18/02/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.09600	8.09200	0
18/02/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.14600	8.14200	0
18/02/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.19600	8.19200	0
18/02/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.44600	8.44300	0
18/02/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.49600	8.49300	0
18/02/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00100	0
18/02/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.34500	8.34200	0
18/02/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.39500	8.39100	0
18/02/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.44500	8.44100	0
18/02/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.49500	8.49100	0
18/02/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.54500	8.54100	0
18/02/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.59500	8.59100	0
18/02/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.64500	8.64100	0
18/02/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.69500	8.69100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.74500	8.74100	0
18/02/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.79500	8.79100	0
18/02/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.84500	8.84100	0
18/02/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.89500	8.89100	0
18/02/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.94500	8.94100	0
18/02/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.99500	8.99100	0
18/02/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.04500	9.04100	0
18/02/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.09500	9.09100	0
18/02/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.14500	9.14100	0
18/02/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.19500	9.19100	0
18/02/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.24500	9.24100	0
18/02/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.29500	9.29100	0
18/02/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.34500	9.34100	0
18/02/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.39500	9.39100	0
18/02/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.44500	9.44100	0
18/02/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.49500	9.49100	0
18/02/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.54500	9.54100	0
18/02/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.59500	9.59100	0
18/02/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.64500	9.64100	0
18/02/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.69500	9.69100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.74500	9.74100	0
18/02/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.79500	9.79100	0
18/02/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.84500	9.84100	0
18/02/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.89500	9.89100	0
18/02/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.94500	9.94100	0
18/02/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.99500	9.99100	0
18/02/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.04500	10.04100	0
18/02/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.09500	10.09100	0
18/02/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.14500	10.14100	0
18/02/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08590	0.08520	0
18/02/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01602	0.01535	0
18/02/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00012	0.00015	0
18/02/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00755	0.00721	0
18/02/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00165	0.00201	0
18/02/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00316	0.00309	0
18/02/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00726	0.00789	0
18/02/2010	€ / R On 13-December-10			Foreign Exchange Future	10.98970	10.96640	158
18/02/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.35700	3.33400	0
18/02/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.30700	3.28400	0
18/02/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.25700	3.23400	0
18/02/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.20700	3.18400	0
18/02/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.33800	3.31500	0
18/02/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.28800	3.26500	0
18/02/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.23800	3.21500	0
18/02/2010	€ / R On 14-June-10	7.40	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
18/02/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.18800	3.16500	0
18/02/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.13800	3.11500	0
18/02/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.08900	3.06500	0
18/02/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.03900	3.01600	0
18/02/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.80700	2.78400	0
18/02/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.93900	2.91600	0
18/02/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.88900	2.86600	0
18/02/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.83900	2.81600	0
18/02/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.15200	3.12800	0
18/02/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01200	0.01200	0
18/02/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.10200	3.07900	0
18/02/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01200	0.01300	0
18/02/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.05300	3.03000	0
18/02/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01300	0.01400	0
18/02/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.00400	2.98000	0
18/02/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01400	0.01400	0
18/02/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.40700	2.38400	0
18/02/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.90500	2.88200	0
18/02/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01500	0.01600	0
18/02/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.49000	2.46700	0
18/02/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.80700	2.78300	0
18/02/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01700	0.01700	0
18/02/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.75700	2.73400	0
18/02/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01700	0.01800	0
18/02/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.34100	2.31800	0
18/02/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.29100	2.26800	0
18/02/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00300	0.00300	0
18/02/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.61000	2.58600	0
18/02/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02000	0.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.19200	2.16900	0
18/02/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.14200	2.11900	0
18/02/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.46300	2.43900	0
18/02/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02300	0.02300	0
18/02/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.04300	2.02000	0
18/02/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.80700	1.78400	0
18/02/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.94400	1.92100	0
18/02/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00600	0.00600	0
18/02/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.89500	1.87200	0
18/02/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.84500	1.82200	0
18/02/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.17000	2.14600	0
18/02/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03000	0.03000	0
18/02/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.12100	2.09800	0
18/02/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03100	0.03200	0
18/02/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.07300	2.04900	0
18/02/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03300	0.03300	0
18/02/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.02400	2.00200	0
18/02/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.03400	0.03600	0
18/02/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.40700	1.38400	0
18/02/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.93200	1.91000	0
18/02/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04200	0.04400	0
18/02/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.50200	1.47800	0
18/02/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01400	0.01300	0
18/02/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.84100	1.81900	0
18/02/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.05100	0.05300	0
18/02/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.79600	1.77400	0
18/02/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.05600	0.05800	0
18/02/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.35600	1.33200	0
18/02/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01800	0.01700	0
18/02/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.30800	1.28300	0
18/02/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02000	0.01800	0
18/02/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.66300	1.64000	0
18/02/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.07300	0.07400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.21200	1.18700	0
18/02/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02400	0.02200	0
18/02/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.16400	1.13900	0
18/02/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.02600	0.02400	0
18/02/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.53400	1.51100	0
18/02/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.09400	0.09500	0
18/02/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.07000	1.04300	0
18/02/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.03200	0.02800	0
18/02/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	0.81100	0.78800	0
18/02/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.97900	0.95500	0
18/02/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.04100	0.04000	0
18/02/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.93600	0.91200	0
18/02/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.04800	0.04700	0
18/02/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.89400	0.87000	0
18/02/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.05600	0.05500	0
18/02/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.28900	1.26500	0
18/02/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.14900	0.14900	0
18/02/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.25000	1.22500	0
18/02/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.16000	0.15900	0
18/02/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.21100	1.18700	0
18/02/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.17100	0.17100	0
18/02/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.17400	1.15100	0
18/02/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.18400	0.18500	0
18/02/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.43500	0.41400	0
18/02/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.02800	0.03000	0
18/02/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.10600	1.08300	0
18/02/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.21600	0.21700	0
18/02/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.62800	0.60500	0
18/02/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.14000	0.14000	0
18/02/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.04200	1.01800	0
18/02/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.25200	0.25200	0
18/02/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.01100	0.98600	0
18/02/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.27100	0.27000	0
18/02/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.53100	0.50900	20
18/02/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.19300	0.19400	271
18/02/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.50100	0.47900	0
18/02/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.21300	0.21400	0
18/02/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.92200	0.89700	0
18/02/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.33200	0.33100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.44500	0.42400	0
18/02/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.25700	0.25900	0
18/02/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.41900	0.39800	0
18/02/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.28100	0.28300	0
18/02/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.84100	0.81400	0
18/02/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.40100	0.39800	0
18/02/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.37000	0.35000	0
18/02/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.33200	0.33500	0
18/02/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.07300	0.06500	0
18/02/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.26600	0.28100	0
18/02/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.32700	0.31100	0
18/02/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.38900	0.39600	0
18/02/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.30900	0.29300	0
18/02/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.42100	0.42800	0
18/02/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.29100	0.27700	0
18/02/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.45300	0.46200	0
18/02/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.69800	0.66800	0
18/02/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.55800	0.55200	0
18/02/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.67700	0.64700	0
18/02/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.58700	0.58100	0
18/02/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.65600	0.62600	0
18/02/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.61600	0.61000	0
18/02/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.63600	0.60700	0
18/02/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.64600	0.64100	0
18/02/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.01800	0.01500	0
18/02/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.61100	0.63100	0
18/02/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.60000	0.57100	0
18/02/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.71000	0.70500	0
18/02/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.19500	0.18500	0
18/02/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.70700	0.72000	0
18/02/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.56600	0.53700	0
18/02/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.77600	0.77100	0
18/02/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.55000	0.52100	0
18/02/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.81000	0.80500	0
18/02/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.16500	0.15600	25
18/02/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.82700	0.84100	0
18/02/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.15600	0.14800	0
18/02/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.86800	0.88300	0
18/02/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.50600	0.47700	0
18/02/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.91600	0.91100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.14000	0.13300	0
18/02/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.95200	0.96800	0
18/02/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.13300	0.12600	0
18/02/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.99500	1.01100	0
18/02/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.46500	0.43700	0
18/02/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.02500	1.02100	0
18/02/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.12000	0.11300	0
18/02/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.08200	1.09800	0
18/02/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.19500	1.21800	0
18/02/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.27400	0.25700	0
18/02/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.12500	1.13100	0
18/02/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.10800	0.10200	0
18/02/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.17000	1.18700	0
18/02/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.10300	0.09700	0
18/02/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.21500	1.23200	0
18/02/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.09800	0.09300	0
18/02/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.26000	1.27800	0
18/02/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.39600	0.37000	0
18/02/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.25600	1.25400	0
18/02/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.38600	0.36000	0
18/02/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.29600	1.29400	0
18/02/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.37600	0.35000	0
18/02/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.33600	1.33400	0
18/02/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.36700	0.34100	0
18/02/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.37700	1.37500	0
18/02/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.35800	0.33200	0
18/02/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.41800	1.41600	0
18/02/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.34900	0.32400	0
18/02/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.45900	1.45800	0
18/02/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.07000	0.06700	0
18/02/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.58200	1.60200	0
18/02/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.33200	0.30700	0
18/02/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.54200	1.54100	0
18/02/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.32400	0.30000	0
18/02/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.58400	1.58400	0
18/02/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.89300	1.91600	0
18/02/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.30200	0.27800	0
18/02/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.71200	1.71200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	2.04300	2.06600	0
18/02/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.28200	0.25900	0
18/02/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.84200	1.84300	0
18/02/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636
18/02/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	2.14300	2.16600	0
18/02/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.24300	2.26600	0
18/02/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.29300	2.31600	0
18/02/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.34300	2.36600	0
18/02/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.24700	0.22500	0
18/02/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.10700	2.10900	0
18/02/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.44300	2.46600	0
18/02/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.23700	0.21600	0
18/02/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.19700	2.20000	0
18/02/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.54300	2.56600	0
18/02/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.59300	2.61600	0
18/02/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.64300	2.66600	0
18/02/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.69300	2.71600	0
18/02/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.74300	2.76600	0
18/02/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.79300	2.81600	0
18/02/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.01900	0.01700	0
18/02/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.68100	2.70200	0
18/02/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.01700	0.01600	0
18/02/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.72900	2.75100	0
18/02/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.01600	0.01500	0
18/02/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.77800	2.80000	0
18/02/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.01500	0.01400	0
18/02/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.82700	2.84900	0
18/02/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.01400	0.01300	0
18/02/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.87600	2.89800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.01300	0.01200	0
18/02/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.92500	2.94700	0
18/02/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.01200	0.01100	0
18/02/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.97400	2.99600	0
18/02/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.19300	3.21600	0
18/02/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.01100	0.01000	0
18/02/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.07300	3.09500	0
18/02/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.01000	0.00900	0
18/02/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.12200	3.14400	0
18/02/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00900	0.00800	0
18/02/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.17100	3.19300	0
18/02/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.16100	0.14300	0
18/02/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.02100	3.02700	0
18/02/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.15800	0.14000	0
18/02/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.06800	3.07400	0
18/02/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.15500	0.13800	0
18/02/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.11500	3.12200	0
18/02/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.15200	0.13500	0
18/02/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.16200	3.16900	0
18/02/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.59300	3.61600	0
18/02/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.14600	0.13000	0
18/02/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.25600	3.26400	0
18/02/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00600	0.00500	0
18/02/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.51800	3.54000	0
18/02/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.14100	0.12500	0
18/02/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.35100	3.35900	0
18/02/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.13800	0.12200	0
18/02/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.39800	3.40600	0
18/02/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.89300	3.91600	0
18/02/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.13100	0.11500	0
18/02/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.54100	3.54900	0
18/02/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	4.04300	4.06600	0
18/02/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.12400	0.10900	0
18/02/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.68400	3.69300	0
18/02/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.24300	4.26600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.29300	4.31600	0
18/02/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.34300	4.36600	0
18/02/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.11200	0.09800	0
18/02/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.97200	3.98200	0
18/02/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.44300	4.46600	0
18/02/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.10900	0.09500	0
18/02/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.06900	4.07900	0
18/02/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.54300	4.56600	0
18/02/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.59300	4.61600	0
18/02/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.64300	4.66600	0
18/02/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.69300	4.71600	0
18/02/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.74300	4.76600	0
18/02/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.79300	4.81600	0
18/02/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.66400	4.68600	0
18/02/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.71300	4.73600	0
18/02/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.76300	4.78600	0
18/02/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.81300	4.83600	0
18/02/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.86300	4.88600	0
18/02/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.91300	4.93600	0
18/02/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.96300	4.98600	0
18/02/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.19300	5.21600	0
18/02/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.06300	5.08600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.11300	5.13600	0
18/02/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.16300	5.18600	0
18/02/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.07800	0.06700	0
18/02/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.93800	4.95100	0
18/02/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.07600	0.06600	0
18/02/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.98600	5.00000	0
18/02/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.07500	0.06400	0
18/02/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.03500	5.04800	0
18/02/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.07400	0.06300	0
18/02/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.08400	5.09700	0
18/02/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.59300	5.61600	0
18/02/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.07100	0.06100	0
18/02/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.18100	5.19500	0
18/02/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.51300	5.53600	0
18/02/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.06900	0.05900	0
18/02/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.27900	5.29300	0
18/02/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.06800	0.05800	0
18/02/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.32800	5.34200	0
18/02/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.06400	0.05500	0
18/02/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.47400	5.48900	0
18/02/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.06100	0.05200	0
18/02/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.62100	5.63600	0
18/02/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.05600	0.04800	0
18/02/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.91600	5.93200	0
18/02/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.05400	0.04600	0
18/02/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.01400	6.03000	0
18/02/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.64300	6.66600	0
18/02/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.69300	6.71600	0
18/02/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.74300	6.76600	0
18/02/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.79300	6.81600	0
18/02/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.66200	6.68500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.71200	6.73500	0
18/02/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.76200	6.78500	0
18/02/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.81200	6.83500	0
18/02/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.86200	6.88500	0
18/02/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.91200	6.93500	0
18/02/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.96200	6.98500	0
18/02/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.19300	7.21600	0
18/02/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.06200	7.08500	0
18/02/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.11200	7.13500	0
18/02/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.16200	7.18500	0
18/02/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.03800	0.03100	0
18/02/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.89800	6.91500	0
18/02/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.03700	0.03000	0
18/02/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.94700	6.96400	0
18/02/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.03700	0.03000	0
18/02/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.99700	7.01400	0
18/02/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.03600	0.02900	0
18/02/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.04600	7.06300	0
18/02/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.59300	7.61600	0
18/02/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.03500	0.02800	0
18/02/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.14500	7.16200	0
18/02/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.51200	7.53500	0
18/02/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.03300	0.02700	0
18/02/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.24300	7.26100	0
18/02/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.03300	0.02600	0
18/02/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.29300	7.31000	0
18/02/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.03100	0.02500	0
18/02/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.44100	7.45900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.02900	0.02300	0
18/02/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.58900	7.60700	0
18/02/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.02600	0.02100	0
18/02/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.88600	7.90500	0
18/02/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.02600	0.02000	0
18/02/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.98600	8.00400	0
18/02/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.64300	8.66600	0
18/02/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.69300	8.71600	0
18/02/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.74300	8.76600	0
18/02/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.79300	8.81600	0
18/02/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.66200	8.68500	0
18/02/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.71200	8.73500	0
18/02/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.76200	8.78500	0
18/02/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.81200	8.83500	0
18/02/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.86200	8.88500	0
18/02/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.91200	8.93500	0
18/02/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.96200	8.98500	0
18/02/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.19300	9.21600	0
18/02/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.06200	9.08500	0
18/02/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.11200	9.13500	0
18/02/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.16200	9.18500	0
18/02/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.01600	0.01200	0
18/02/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.87600	8.89600	0
18/02/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.01600	0.01200	0
18/02/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.92600	8.94600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.01500	0.01100	0
18/02/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.97500	8.99500	0
18/02/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.01500	0.01100	0
18/02/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.02500	9.04500	0
18/02/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.59300	9.61600	0
18/02/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.01400	0.01000	0
18/02/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.12400	9.14400	0
18/02/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.51200	9.53500	0
18/02/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.01300	0.01000	0
18/02/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.22300	9.24400	0
18/02/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.01300	0.00900	0
18/02/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.27300	9.29300	0
18/02/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.01200	0.00900	0
18/02/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.42200	9.44300	0
18/02/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01100	0.00800	0
18/02/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.57100	9.59200	0
18/02/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00900	0.00700	0
18/02/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.86900	9.89100	0
18/02/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00900	0.00600	0
18/02/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.96900	9.99000	0
18/02/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.99280	6.94650	420
18/02/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.49800	4.45400	0
18/02/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.44800	4.40400	0
18/02/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.44800	4.40200	0
18/02/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.39800	4.35200	0
18/02/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.34800	4.30200	0
18/02/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.29800	4.25200	0
18/02/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.19800	4.15400	0
18/02/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.19800	4.15200	0
18/02/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.14800	4.10200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.09800	4.05200	0
18/02/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	4.04800	4.00200	0
18/02/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.99800	3.95200	0
18/02/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.94800	3.90200	0
18/02/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.89800	3.85200	0
18/02/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.84800	3.80200	0
18/02/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.79800	3.75200	0
18/02/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.74800	3.70200	0
18/02/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.69800	3.65200	0
18/02/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.49800	3.45400	0
18/02/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.44800	3.40400	0
18/02/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.44800	3.40200	0
18/02/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.39800	3.35200	0
18/02/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.34800	3.30200	0
18/02/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.29800	3.25200	0
18/02/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.19800	3.15400	0
18/02/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.19800	3.15200	0
18/02/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.14800	3.10200	0
18/02/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.09800	3.05200	0
18/02/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	3.04800	3.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.99800	2.95200	0
18/02/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.94800	2.90200	0
18/02/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.89800	2.85200	0
18/02/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.84800	2.80200	0
18/02/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.79800	2.75200	0
18/02/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.74800	2.70200	0
18/02/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.69800	2.65200	0
18/02/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.49800	2.45400	0
18/02/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.44800	2.40400	0
18/02/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.44800	2.40200	0
18/02/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.39800	2.35200	0
18/02/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.34800	2.30200	0
18/02/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.29800	2.25200	0
18/02/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.19800	2.15400	0
18/02/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.19800	2.15200	0
18/02/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.14800	2.10200	0
18/02/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.09800	2.05200	0
18/02/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00100	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	2.04800	2.00300	0
18/02/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.99800	1.95300	0
18/02/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.94900	1.90300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.89900	1.85300	0
18/02/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.84900	1.80300	0
18/02/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.79900	1.75300	0
18/02/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.74900	1.70300	0
18/02/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00200	0.00100	0
18/02/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.69900	1.65400	0
18/02/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00200	0.00200	0
18/02/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.49800	1.45400	0
18/02/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.44800	1.40400	0
18/02/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.45100	1.40500	0
18/02/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00400	0.00300	0
18/02/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.40100	1.35600	0
18/02/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.35200	1.30600	0
18/02/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00500	0.00400	0
18/02/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.30200	1.25700	0
18/02/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00500	0.00500	0
18/02/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.19800	1.15400	0
18/02/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.20300	1.15800	0
18/02/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00600	0.00600	0
18/02/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.15400	1.10900	0
18/02/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00700	0.00700	0
18/02/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.10500	1.06000	0
18/02/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00800	0.00800	0
18/02/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	1.05600	1.01100	0
18/02/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00900	0.00900	0
18/02/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	1.00700	0.96300	0
18/02/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.01000	0.01100	0
18/02/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.95900	0.91600	0
18/02/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.01200	0.01400	0
18/02/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.91200	0.86900	0
18/02/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.01500	0.01700	0
18/02/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.86500	0.82300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.01800	0.02100	0
18/02/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.81900	0.77800	0
18/02/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.02200	0.02600	0
18/02/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.77400	0.73400	0
18/02/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.02700	0.03200	0
18/02/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.73000	0.69000	0
18/02/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.03300	0.03800	0
18/02/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.60200	0.56000	0
18/02/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.00400	0.00600	0
18/02/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.55400	0.51100	0
18/02/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.00600	0.00700	0
18/02/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.50600	0.46400	0
18/02/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.00800	0.01000	0
18/02/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.45800	0.41700	0
18/02/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.01000	0.01300	0
18/02/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.52300	0.48800	0
18/02/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.07600	0.08600	0
18/02/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.48500	0.45100	0
18/02/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.08800	0.09900	0
18/02/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.44800	0.41600	0
18/02/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.10100	0.11400	0
18/02/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.41300	0.38200	0
18/02/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.11600	0.13000	0
18/02/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.38000	0.35000	0
18/02/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.13300	0.14800	0
18/02/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.34800	0.32000	0
18/02/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.15100	0.16800	0
18/02/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.31800	0.29100	0
18/02/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.17100	0.18900	0
18/02/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.28900	0.26400	0
18/02/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.19200	0.21200	0
18/02/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.26200	0.23800	0
18/02/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.21500	0.23600	0
18/02/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.37000	0.34600	0
18/02/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.28400	0.30600	0
18/02/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.23700	0.21900	0
18/02/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.24000	0.26700	0
18/02/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.21700	0.20100	0
18/02/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.27000	0.29900	0
18/02/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.19900	0.18400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.30200	0.33200	0
18/02/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.18300	0.16900	0
18/02/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.33600	0.36700	0
18/02/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.16800	0.15500	0
18/02/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.37100	0.40300	0
18/02/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.15400	0.14200	0
18/02/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.40700	0.44000	0
18/02/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.14200	0.13100	0
18/02/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.44500	0.47900	0
18/02/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.50200	1.54600	0
18/02/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.55200	1.59600	0
18/02/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.02300	0.02200	0
18/02/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.57600	1.62000	0
18/02/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.02200	0.02100	0
18/02/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.62500	1.66900	0
18/02/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.02100	0.02000	0
18/02/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.67400	1.71800	0
18/02/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.02000	0.01900	0
18/02/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.72300	1.76700	0
18/02/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.80200	1.84600	0
18/02/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.01800	0.01700	0
18/02/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.82100	1.86500	0
18/02/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.01700	0.01600	0
18/02/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.87000	1.91400	0
18/02/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.01600	0.01600	0
18/02/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.91900	1.96400	0
18/02/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.01500	0.01500	0
18/02/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.96800	2.01300	0
18/02/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.01500	0.01400	0
18/02/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.01800	2.06200	0
18/02/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.01400	0.01300	0
18/02/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.06700	2.11100	0
18/02/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.01300	0.01200	0
18/02/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.11600	2.16000	0
18/02/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.01200	0.01100	0
18/02/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.16500	2.20900	0
18/02/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.01100	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.21400	2.25800	0
18/02/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.01000	0.00900	0
18/02/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.26300	2.30700	0
18/02/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00900	0.00800	0
18/02/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.31200	2.35600	0
18/02/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.50200	3.54600	0
18/02/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.55200	3.59600	0
18/02/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.55400	3.59900	0
18/02/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.60400	3.64900	0
18/02/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.65400	3.69900	0
18/02/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.70400	3.74900	0
18/02/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.80200	3.84600	0
18/02/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.80400	3.84900	0
18/02/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.85400	3.89900	0
18/02/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.90400	3.94900	0
18/02/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	3.95400	3.99900	0
18/02/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.00400	4.04900	0
18/02/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.05400	4.09900	0
18/02/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.10400	4.14900	0
18/02/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.15400	4.19900	0
18/02/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.20400	4.24900	0
18/02/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
18/02/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.25400	4.29900	0
18/02/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.30400	4.34800	0
18/02/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.50200	5.54600	0
18/02/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.55200	5.59600	0
18/02/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.55300	5.59800	0
18/02/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.60300	5.64800	0
18/02/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.65300	5.69800	0
18/02/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.70300	5.74800	0
18/02/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.80200	5.84600	0
18/02/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.80300	5.84800	0
18/02/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.85300	5.89800	0
18/02/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.90300	5.94800	0
18/02/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	5.95300	5.99800	0
18/02/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.00300	6.04800	0
18/02/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.05300	6.09800	0
18/02/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.10300	6.14800	0
18/02/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.15300	6.19800	0
18/02/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.20300	6.24800	0
18/02/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.25300	6.29800	0
18/02/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.30300	6.34800	0
18/02/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.50200	7.54600	0
18/02/2010	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
18/02/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.55200	7.59600	0
18/02/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.55300	7.59800	0
18/02/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.60300	7.64800	0
18/02/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.65300	7.69800	0
18/02/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.70300	7.74800	0
18/02/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.80200	7.84600	0
18/02/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.80300	7.84800	0
18/02/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.85300	7.89800	0
18/02/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.90300	7.94800	0
18/02/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	7.95300	7.99800	0
18/02/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.00300	8.04800	0
18/02/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.05300	8.09800	0
18/02/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.10300	8.14800	0
18/02/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.15300	8.19800	0
18/02/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.20300	8.24800	0
18/02/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.25300	8.29800	0
18/02/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/02/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.30300	8.34800	0
19/02/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.12720	8.06540	663
19/02/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.07700	5.01500	0
19/02/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.32600	4.26700	0
19/02/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.27600	4.21700	0
19/02/2010	\$ / 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
19/02/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.36100	4.30100	0
19/02/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.17600	4.11700	0
19/02/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.26100	4.20100	0
19/02/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.21100	4.15100	0
19/02/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.29500	4.23300	0
19/02/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.24500	4.18300	0
19/02/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.19500	4.13300	0
19/02/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.27800	4.21600	0
19/02/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.22800	4.16600	0
19/02/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.17800	4.11600	0
19/02/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.12800	4.06600	0
19/02/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.07800	4.01700	0
19/02/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	4.02800	3.96700	0
19/02/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.97900	3.91700	0
19/02/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.92900	3.86700	0
19/02/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.87900	3.81700	0
19/02/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.82900	3.76700	0
19/02/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.77900	3.71700	0
19/02/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.72900	3.66800	0
19/02/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00300	0
19/02/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.67900	3.61800	0
19/02/2010	\$ / R On 13-December-10	4.45	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
19/02/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.63000	3.56800	0
19/02/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.31100	3.25100	0
19/02/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.26100	3.20100	0
19/02/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.21100	3.15100	0
19/02/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.29600	3.23400	0
19/02/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.24600	3.18500	0
19/02/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.19600	3.13500	0
19/02/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.28100	3.22000	0
19/02/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00400	0.00500	0
19/02/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.23200	3.17000	0
19/02/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00500	0.00500	0
19/02/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.18200	3.12100	0
19/02/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00500	0.00600	0
19/02/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.13200	3.07100	0
19/02/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00500	0.00600	0
19/02/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.08300	3.02100	0
19/02/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00600	0.00600	0
19/02/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	3.03300	2.97200	0
19/02/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00600	0.00700	0
19/02/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.98300	2.92200	0
19/02/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00600	0.00700	0
19/02/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.93400	2.87200	0
19/02/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00700	0.00700	0
19/02/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.88400	2.82300	0
19/02/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00700	0.00800	0
19/02/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.83500	2.77300	0
19/02/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00800	0.00800	0
19/02/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.78500	2.72300	0
19/02/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00800	0.00800	0
19/02/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.73500	2.67400	0
19/02/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00800	0.00900	0
19/02/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.68600	2.62400	0
19/02/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00900	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.63600	2.57500	0
19/02/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00900	0.01000	0
19/02/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.31200	2.25200	0
19/02/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.26200	2.20200	0
19/02/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.21200	2.15200	0
19/02/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.30100	2.23900	0
19/02/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00600	0.00600	0
19/02/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.25100	2.19000	0
19/02/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00600	0.00700	0
19/02/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.20100	2.14000	0
19/02/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00600	0.00700	0
19/02/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.29000	2.22900	0
19/02/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01300	0.01400	0
19/02/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.24100	2.17900	0
19/02/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01400	0.01400	0
19/02/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.19100	2.13000	0
19/02/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01400	0.01500	0
19/02/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.14200	2.08100	0
19/02/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01500	0.01600	0
19/02/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.09300	2.03200	0
19/02/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01600	0.01700	0
19/02/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	2.04400	1.98400	0
19/02/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01700	0.01900	0
19/02/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.99600	1.93600	0
19/02/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01900	0.02100	0
19/02/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.94800	1.88900	0
19/02/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02100	0.02400	0
19/02/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.90100	1.84200	0
19/02/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02400	0.02700	0
19/02/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.85300	1.79500	0
19/02/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02600	0.03000	0
19/02/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.80600	1.74800	0
19/02/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02900	0.03300	0
19/02/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.76000	1.70200	0
19/02/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03300	0.03700	0
19/02/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.71400	1.65600	0
19/02/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.03700	0.04100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.66800	1.61000	0
19/02/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.04100	0.04500	0
19/02/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.32200	1.26400	0
19/02/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.01100	0.01400	0
19/02/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.27400	1.21600	0
19/02/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01300	0.01600	0
19/02/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.22500	1.16700	0
19/02/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01400	0.01700	0
19/02/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.33600	1.28000	0
19/02/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.04100	0.04700	0
19/02/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.29100	1.23500	0
19/02/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.04600	0.05200	0
19/02/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.24500	1.19000	0
19/02/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.05000	0.05700	0
19/02/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.35700	1.30300	0
19/02/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.08000	0.08800	0
19/02/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.31400	1.26200	0
19/02/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.08700	0.09700	0
19/02/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.27200	1.22000	0
19/02/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.09500	0.10500	0
19/02/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.23100	1.17900	0
19/02/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.10400	0.11400	0
19/02/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.19000	1.13900	0
19/02/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.11300	0.12400	0
19/02/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.15000	1.10200	0
19/02/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.12300	0.13700	0
19/02/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.11200	1.06600	0
19/02/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.13500	0.15100	0
19/02/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	1.07600	1.03000	0
19/02/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.14900	0.16500	0
19/02/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	1.04000	0.99500	0
19/02/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.16300	0.18000	0
19/02/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	1.00500	0.96100	0
19/02/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.17800	0.19600	0
19/02/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.97100	0.92800	0
19/02/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.19400	0.21300	0
19/02/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.93800	0.89600	0
19/02/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.21100	0.23100	0
19/02/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.90600	0.86500	0
19/02/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.22900	0.25000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.87500	0.83500	0
19/02/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.24800	0.27000	0
19/02/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.48600	0.45000	0
19/02/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.17500	0.20000	0
19/02/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.45600	0.42100	390
19/02/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.19500	0.22100	130
19/02/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.42700	0.39400	100
19/02/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.21600	0.24400	0
19/02/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.59100	0.55600	0
19/02/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.29600	0.32300	0
19/02/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.56400	0.53100	0
19/02/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.31900	0.34800	0
19/02/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.53800	0.50600	0
19/02/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.34300	0.37300	0
19/02/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.67900	0.64600	0
19/02/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.40200	0.43100	0
19/02/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.65400	0.62200	0
19/02/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.42700	0.45700	0
19/02/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.63000	0.59900	0
19/02/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.45300	0.48400	0
19/02/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.60700	0.57700	0
19/02/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.48000	0.51200	0
19/02/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.58500	0.55500	0
19/02/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.50800	0.54000	0
19/02/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.56300	0.53600	0
19/02/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.53600	0.57100	0
19/02/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.54400	0.51800	4,400
19/02/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.56700	0.60300	0
19/02/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.52500	0.50000	0
19/02/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.59800	0.63500	0
19/02/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.50800	0.48300	0
19/02/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.63100	0.66800	0
19/02/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.49000	0.46600	0
19/02/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.66300	0.70100	0
19/02/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.47400	0.45100	0
19/02/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.69700	0.73600	0
19/02/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.45800	0.43600	0
19/02/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.73100	0.77100	0
19/02/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.44300	0.42100	0
19/02/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.76600	0.80600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.42800	0.40700	0
19/02/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.80100	0.84200	0
19/02/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.41400	0.39400	0
19/02/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.83700	0.87900	0
19/02/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.40000	0.38100	117
19/02/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.87300	0.91600	0
19/02/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.11900	0.11000	0
19/02/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.90800	0.96000	0
19/02/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.24400	0.23000	3,000
19/02/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.94900	0.99700	0
19/02/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.10600	0.09800	0
19/02/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.99500	1.04800	0
19/02/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.10000	0.09200	0
19/02/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.03900	1.09200	0
19/02/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.09400	0.08700	0
19/02/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.08300	1.13700	0
19/02/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.08900	0.08200	0
19/02/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.12800	1.18200	0
19/02/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.08400	0.07800	0
19/02/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.17300	1.22800	0
19/02/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.19300	0.18200	0
19/02/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.19800	1.24900	0
19/02/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.30000	0.28500	0
19/02/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.22300	1.27000	0
19/02/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.29100	0.27700	330
19/02/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.26400	1.31200	0
19/02/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.17200	0.16200	0
19/02/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.32700	1.37900	0
19/02/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.27400	0.26000	0
19/02/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.34700	1.39500	0
19/02/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.06100	0.05700	0
19/02/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.45000	1.50700	0
19/02/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.15400	0.14500	0
19/02/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.45900	1.51200	0
19/02/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.05500	0.05100	0
19/02/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.54400	1.60100	0
19/02/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.05300	0.04900	26,596
19/02/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.59200	1.64900	0
19/02/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.05000	0.04600	0
19/02/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.63900	1.69600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.23000	0.21900	0
19/02/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.60300	1.65400	0
19/02/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.22400	0.21300	0
19/02/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.64700	1.69800	0
19/02/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.04300	0.04000	0
19/02/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.78200	1.84000	0
19/02/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.04100	0.03900	0
19/02/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.83000	1.88900	0
19/02/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.11700	0.11100	0
19/02/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.82200	1.87800	0
19/02/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.11400	0.10700	0
19/02/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.86900	1.92400	0
19/02/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.11000	0.10400	0
19/02/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.91500	1.97100	0
19/02/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.19000	0.18100	0
19/02/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.91300	1.96600	0
19/02/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.18600	0.17700	0
19/02/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	1.95900	2.01200	0
19/02/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.18100	0.17200	0
19/02/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.00400	2.05700	0
19/02/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.17600	0.16800	300
19/02/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.04900	2.10300	0
19/02/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.17200	0.16400	0
19/02/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.09500	2.14900	0
19/02/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.16800	0.16000	0
19/02/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.14100	2.19500	0
19/02/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.16300	0.15500	0
19/02/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.18600	2.24000	0
19/02/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.15900	0.15100	0
19/02/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.23200	2.28600	0
19/02/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.15500	0.14700	0
19/02/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.27800	2.33200	0
19/02/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.15100	0.14300	0
19/02/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.32400	2.37800	0
19/02/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.14700	0.14000	0
19/02/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.37000	2.42500	0
19/02/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.14300	0.13600	0
19/02/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.41600	2.47100	0
19/02/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.13900	0.13300	0
19/02/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.46200	2.51800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.13600	0.12900	0
19/02/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.50900	2.56400	0
19/02/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.01200	0.01100	0
19/02/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.70100	2.76100	0
19/02/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.01100	0.01000	0
19/02/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.75000	2.81000	0
19/02/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.01000	0.00900	0
19/02/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.79900	2.85900	0
19/02/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00900	0.00800	0
19/02/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.84800	2.90800	0
19/02/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00900	0.00800	0
19/02/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.89800	2.95800	0
19/02/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00800	0.00700	0
19/02/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	2.94700	3.00700	0
19/02/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.12400	3.18300	0
19/02/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.17400	3.23300	0
19/02/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.22400	3.28300	0
19/02/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00600	0.00500	0
19/02/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.14500	3.20500	0
19/02/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.10400	0.09900	0
19/02/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.02700	3.08400	0
19/02/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00500	0.00400	0
19/02/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.24400	3.30400	0
19/02/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00500	0.00400	0
19/02/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.29400	3.35400	0
19/02/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00400	0.00400	0
19/02/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.34300	3.40400	0
19/02/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00400	0.00300	0
19/02/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.39300	3.45300	0
19/02/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00400	0.00300	0
19/02/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.44300	3.50300	0
19/02/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.49200	3.55300	0
19/02/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.54200	3.60300	0
19/02/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.71400	3.77300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.59200	3.65300	0
19/02/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00300	0.00200	0
19/02/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.64200	3.70200	0
19/02/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.69100	3.75200	0
19/02/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.74100	3.80200	0
19/02/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.79100	3.85200	0
19/02/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.03500	0.03300	0
19/02/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.74000	3.80000	0
19/02/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.03400	0.03200	0
19/02/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.78900	3.84900	0
19/02/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.03300	0.03100	0
19/02/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.83800	3.89800	0
19/02/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.07500	0.07100	0
19/02/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.79800	3.85600	0
19/02/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.07300	0.07000	0
19/02/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.84600	3.90500	0
19/02/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07200	0.06900	0
19/02/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.89500	3.95400	0
19/02/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07100	0.06800	0
19/02/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	3.94400	4.00300	0
19/02/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07000	0.06600	0
19/02/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	3.99300	4.05100	0
19/02/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.06800	0.06500	0
19/02/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.04100	4.10000	0
19/02/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.06700	0.06300	0
19/02/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.09000	4.14800	0
19/02/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.06500	0.06200	0
19/02/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.13800	4.19700	0
19/02/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06400	0.06100	0
19/02/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.18700	4.24600	0
19/02/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.06300	0.05900	0
19/02/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.23600	4.29400	0
19/02/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.06100	0.05800	0
19/02/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.28400	4.34300	0
19/02/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06000	0.05700	0
19/02/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.33300	4.39200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.05900	0.05600	0
19/02/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.38200	4.44100	0
19/02/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.05700	0.05400	0
19/02/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.43000	4.48900	0
19/02/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.69000	4.75100	0
19/02/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.74000	4.80100	0
19/02/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.79000	4.85100	0
19/02/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.84000	4.90100	0
19/02/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.89000	4.95100	0
19/02/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	4.94000	5.00100	0
19/02/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.12400	5.18300	0
19/02/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.17400	5.23300	0
19/02/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.22400	5.28300	0
19/02/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00100	0.00000	0
19/02/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.14000	5.20000	0
19/02/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.04600	0.04400	0
19/02/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	4.96900	5.02900	0
19/02/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.23900	5.30000	0
19/02/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.28900	5.35000	0
19/02/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.33900	5.40000	0
19/02/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.52400	5.58300	0
19/02/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.43900	5.50000	0
19/02/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.48900	5.55000	0
19/02/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.53900	5.60000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.58900	5.65000	0
19/02/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.63900	5.70000	0
19/02/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.82400	5.88300	0
19/02/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.73900	5.80000	0
19/02/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.78900	5.85000	0
19/02/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01000	0.00900	0
19/02/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.71500	5.77600	0
19/02/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00900	0.00800	0
19/02/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.76400	5.82500	0
19/02/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00900	0.00800	0
19/02/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.81400	5.87500	0
19/02/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03400	0.03300	0
19/02/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.75700	5.81800	0
19/02/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03400	0.03200	0
19/02/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.80700	5.86700	0
19/02/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03300	0.03200	0
19/02/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.85600	5.91700	0
19/02/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03300	0.03100	0
19/02/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.90600	5.96600	0
19/02/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03200	0.03100	0
19/02/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	5.95500	6.01600	0
19/02/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03200	0.03000	0
19/02/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.00500	6.06500	0
19/02/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.03100	0.02900	0
19/02/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.05400	6.11400	0
19/02/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03000	0.02900	0
19/02/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.10300	6.16400	0
19/02/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03000	0.02800	0
19/02/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.15300	6.21300	0
19/02/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.02900	0.02700	0
19/02/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.20200	6.26200	0
19/02/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.02800	0.02700	0
19/02/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.25100	6.31200	0
19/02/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02800	0.02600	0
19/02/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.30100	6.36100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.02700	0.02600	0
19/02/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.35000	6.41100	0
19/02/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.02600	0.02500	0
19/02/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.39900	6.46000	0
19/02/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.68900	6.75000	0
19/02/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.73900	6.80000	0
19/02/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	6.92400	6.98300	0
19/02/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.83900	6.90000	0
19/02/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.88900	6.95000	0
19/02/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	6.93900	7.00000	0
19/02/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02100	0.02000	0
19/02/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	6.94400	7.00500	0
19/02/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.67400	7.73300	0
19/02/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.72400	7.78300	0
19/02/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.63900	7.70000	0
19/02/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.82400	7.88300	0
19/02/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.73900	7.80000	0
19/02/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.78900	7.85000	0
19/02/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.70600	7.76800	0
19/02/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.75600	7.81800	0
19/02/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.80600	7.86800	0
19/02/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01500	0.01400	0
19/02/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.73800	7.79900	0
19/02/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01500	0.01400	0
19/02/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.78800	7.84900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01500	0.01400	0
19/02/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.83800	7.89900	0
19/02/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01400	0.01400	0
19/02/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.88700	7.94900	0
19/02/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01400	0.01300	0
19/02/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.93700	7.99800	0
19/02/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01400	0.01300	0
19/02/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	7.98700	8.04800	0
19/02/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01400	0.01300	0
19/02/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.03700	8.09800	0
19/02/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01300	0.01200	0
19/02/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.08600	8.14700	0
19/02/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01300	0.01200	0
19/02/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.13600	8.19700	0
19/02/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01200	0.01200	0
19/02/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.18500	8.24700	0
19/02/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01200	0.01100	0
19/02/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.23500	8.29600	0
19/02/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01200	0.01100	0
19/02/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.28500	8.34600	0
19/02/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01100	0.01100	0
19/02/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.33400	8.39600	0
19/02/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01100	0.01000	0
19/02/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.38400	8.44500	0
19/02/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.68900	8.75000	0
19/02/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.73900	8.80000	0
19/02/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	8.92400	8.98300	0
19/02/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.83900	8.90000	0
19/02/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.88900	8.95000	0
19/02/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	8.93900	9.00000	0
19/02/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.63900	9.70000	0
19/02/2010	£ / R On 13-September-10			Foreign Exchange Future	12.31230	12.40610	1,288
19/02/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.06200	4.15400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.21300	4.30500	0
19/02/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
19/02/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	3.96200	4.05400	0
19/02/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	3.91200	4.00400	0
19/02/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.06300	4.15600	0
19/02/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.96300	4.05600	0
19/02/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.91300	4.00600	0
19/02/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.86300	3.95600	0
19/02/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.76400	3.85600	0
19/02/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00100	0
19/02/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.71400	3.80600	0
19/02/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00200	0.00100	0
19/02/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.46200	3.55400	0
19/02/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.41200	3.50400	0
19/02/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.56400	3.65700	0
19/02/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.51400	3.60700	0
19/02/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.46400	3.55700	0
19/02/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.41400	3.50700	0
19/02/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.36400	3.45700	0
19/02/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.31500	3.40700	0
19/02/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00200	0
19/02/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.26500	3.35700	0
19/02/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00300	0.00200	0
19/02/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.21500	3.30700	0
19/02/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00300	0.00200	0
19/02/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.16500	3.25800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.11500	3.20800	0
19/02/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.06500	3.15800	0
19/02/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.01600	3.10800	0
19/02/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00400	0.00300	0
19/02/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.96600	3.05800	0
19/02/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00400	0.00300	0
19/02/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.91600	3.00800	0
19/02/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00400	0.00300	0
19/02/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.86600	2.95900	0
19/02/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00400	0.00400	0
19/02/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.81700	2.90900	0
19/02/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00500	0.00400	0
19/02/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.76700	2.85900	0
19/02/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00500	0.00400	0
19/02/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.71700	2.80900	0
19/02/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00500	0.00400	0
19/02/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.66800	2.76000	0
19/02/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00600	0.00500	0
19/02/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.61800	2.71000	0
19/02/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00600	0.00500	0
19/02/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.56800	2.66000	0
19/02/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00600	0.00500	0
19/02/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.51900	2.61100	0
19/02/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00700	0.00600	0
19/02/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.46900	2.56100	0
19/02/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00700	0.00600	0
19/02/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.42000	2.51200	0
19/02/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00800	0.00700	0
19/02/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.37000	2.46200	0
19/02/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00800	0.00700	0
19/02/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.32100	2.41200	0
19/02/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00900	0.00700	0
19/02/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.27100	2.36300	0
19/02/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00900	0.00800	0
19/02/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.22200	2.31400	0
19/02/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01000	0.00900	0
19/02/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.17200	2.26400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01000	0.00900	0
19/02/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.12300	2.21500	0
19/02/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01100	0.01000	0
19/02/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.07400	2.16500	0
19/02/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01200	0.01000	0
19/02/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.02500	2.11600	0
19/02/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01300	0.01100	0
19/02/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.97600	2.06700	0
19/02/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01400	0.01200	0
19/02/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.92700	2.01800	0
19/02/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01500	0.01300	0
19/02/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.87800	1.96900	0
19/02/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01600	0.01400	0
19/02/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.83000	1.92000	0
19/02/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01800	0.01500	0
19/02/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	1.78100	1.87200	0
19/02/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01900	0.01700	0
19/02/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.73300	1.82300	0
19/02/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.02100	0.01800	0
19/02/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.68500	1.77500	0
19/02/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02300	0.02000	0
19/02/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.63700	1.72600	0
19/02/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02500	0.02100	0
19/02/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.58900	1.67800	0
19/02/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02700	0.02300	0
19/02/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.54100	1.63000	0
19/02/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02900	0.02500	0
19/02/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.49400	1.58300	0
19/02/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.03200	0.02800	0
19/02/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.44700	1.53500	0
19/02/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03500	0.03000	0
19/02/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.39900	1.48800	0
19/02/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.03700	0.03300	0
19/02/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.35300	1.44100	0
19/02/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.04100	0.03600	0
19/02/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.30600	1.39400	0
19/02/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.04400	0.03900	0
19/02/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.26000	1.34700	0
19/02/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.04800	0.04200	0
19/02/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.21400	1.30100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.05200	0.04600	0
19/02/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.16800	1.25500	0
19/02/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.05600	0.05000	0
19/02/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.12300	1.20900	0
19/02/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.06100	0.05400	0
19/02/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.07800	1.16400	0
19/02/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.06600	0.05900	0
19/02/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.03700	1.11900	0
19/02/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.07500	0.06400	0
19/02/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.99600	1.07400	0
19/02/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.08400	0.06900	0
19/02/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.95600	1.03300	0
19/02/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.09400	0.07800	0
19/02/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.91700	0.99300	0
19/02/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.10500	0.08800	0
19/02/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.87800	0.95300	0
19/02/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.11600	0.09800	0
19/02/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.84100	0.91400	0
19/02/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.12900	0.10900	0
19/02/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.80400	0.87600	0
19/02/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.14200	0.12100	0
19/02/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.76900	0.83900	0
19/02/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.15700	0.13400	0
19/02/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.73400	0.80300	0
19/02/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.17200	0.14800	0
19/02/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.70000	0.76800	0
19/02/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.18800	0.16300	0
19/02/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.66800	0.73400	0
19/02/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.20600	0.17900	0
19/02/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.63600	0.70000	0
19/02/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.22400	0.19500	0
19/02/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.60500	0.66800	0
19/02/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.24300	0.21300	0
19/02/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.57500	0.63700	0
19/02/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.26300	0.23200	0
19/02/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.54700	0.60600	0
19/02/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.28500	0.25100	0
19/02/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.51900	0.57700	0
19/02/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.30700	0.27200	0
19/02/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.49200	0.54900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.33000	0.29400	0
19/02/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.46700	0.52100	0
19/02/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.35500	0.31600	0
19/02/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.44200	0.49500	28
19/02/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.38000	0.34000	0
19/02/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.41800	0.47000	0
19/02/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.40600	0.36500	0
19/02/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.39900	0.44500	0
19/02/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.43700	0.39000	0
19/02/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.38000	0.42200	0
19/02/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.46800	0.41700	0
19/02/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.36200	0.40200	0
19/02/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.50000	0.44700	0
19/02/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.34500	0.38400	0
19/02/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.53300	0.47900	0
19/02/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.32900	0.36600	0
19/02/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.56700	0.51100	0
19/02/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.31400	0.34900	0
19/02/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.60200	0.54400	0
19/02/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.30000	0.33400	8,032
19/02/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.63800	0.57900	0
19/02/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.28600	0.31800	0
19/02/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.67400	0.61300	0
19/02/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.27300	0.30400	0
19/02/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.71100	0.64900	0
19/02/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.26100	0.29000	0
19/02/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.74900	0.68500	0
19/02/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.24900	0.27700	0
19/02/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.78700	0.72200	0
19/02/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.46900	0.51300	0
19/02/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.83700	0.78700	0
19/02/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.23800	0.26500	0
19/02/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.82600	0.76000	0
19/02/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.45000	0.49200	0
19/02/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.86800	0.81600	0
19/02/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.22700	0.25300	0
19/02/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.86500	0.79800	0
19/02/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.43200	0.47300	0
19/02/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.90000	0.84700	0
19/02/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.21700	0.24200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.90500	0.83700	0
19/02/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.20800	0.23200	0
19/02/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.94600	0.87700	0
19/02/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.19900	0.22200	0
19/02/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.98700	0.91700	0
19/02/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.19100	0.21200	0
19/02/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.02900	0.95700	0
19/02/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.18200	0.20300	0
19/02/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.07000	0.99800	0
19/02/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.17500	0.19500	0
19/02/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.11300	1.04000	0
19/02/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.16800	0.18700	0
19/02/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.15600	1.08200	0
19/02/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.16100	0.17900	0
19/02/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.19900	1.12400	0
19/02/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.15400	0.17200	0
19/02/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.24200	1.16700	0
19/02/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.14800	0.16500	0
19/02/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.28600	1.21000	0
19/02/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.14200	0.15800	0
19/02/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.33000	1.25300	0
19/02/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.13600	0.15200	0
19/02/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.37400	1.29700	0
19/02/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.13100	0.14600	11,194
19/02/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.41900	1.34100	0
19/02/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.12600	0.14000	0
19/02/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.46400	1.38500	0
19/02/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.12100	0.13500	0
19/02/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.50900	1.43000	0
19/02/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.11700	0.13000	0
19/02/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.55500	1.47500	0
19/02/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.11200	0.12500	0
19/02/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.60000	1.52000	0
19/02/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.10800	0.12000	0
19/02/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.64600	1.56500	0
19/02/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.10400	0.11600	0
19/02/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.69200	1.61100	0
19/02/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.10100	0.11200	0
19/02/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.73900	1.65700	0
19/02/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.09700	0.10800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.78500	1.70300	0
19/02/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.09400	0.10400	0
19/02/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.83200	1.74900	0
19/02/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.09000	0.10000	0
19/02/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.87800	1.79500	0
19/02/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.08700	0.09700	0
19/02/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.92500	1.84200	0
19/02/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.08400	0.09300	0
19/02/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.97200	1.88800	0
19/02/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.08200	0.09000	0
19/02/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	2.02000	1.93500	0
19/02/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.07900	0.08700	0
19/02/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.06700	1.98200	0
19/02/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.07500	0.08400	0
19/02/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.11300	2.02900	0
19/02/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.07200	0.08200	0
19/02/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.16000	2.07700	0
19/02/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.06900	0.07800	0
19/02/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.20700	2.12300	0
19/02/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.06600	0.07500	0
19/02/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.25400	2.17000	0
19/02/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.06300	0.07200	0
19/02/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.30100	2.21700	0
19/02/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.06000	0.06800	8,032
19/02/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.34800	2.26300	0
19/02/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.53800	2.44700	0
19/02/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.05500	0.06300	0
19/02/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.44300	2.35800	0
19/02/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.05300	0.06000	0
19/02/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.49100	2.40500	0
19/02/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.05000	0.05700	0
19/02/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.53800	2.45200	0
19/02/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.04800	0.05500	0
19/02/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.58600	2.50000	0
19/02/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.04600	0.05300	0
19/02/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.63400	2.54800	0
19/02/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.04400	0.05000	0
19/02/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.68200	2.59500	0
19/02/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.04200	0.04800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.73000	2.64300	0
19/02/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.04100	0.04600	0
19/02/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.77900	2.69100	0
19/02/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.03900	0.04400	0
19/02/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.82700	2.73900	0
19/02/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.03700	0.04300	0
19/02/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.87500	2.78800	0
19/02/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.03600	0.04100	0
19/02/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.92400	2.83600	0
19/02/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.03400	0.03900	0
19/02/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.97200	2.88400	0
19/02/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.03300	0.03800	0
19/02/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	3.02100	2.93300	0
19/02/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.03200	0.03600	0
19/02/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.07000	2.98100	0
19/02/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.03000	0.03500	0
19/02/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.11800	3.03000	0
19/02/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.02900	0.03300	0
19/02/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.16700	3.07800	0
19/02/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.02800	0.03200	0
19/02/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.21600	3.12700	0
19/02/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.02700	0.03100	0
19/02/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.26500	3.17600	0
19/02/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.02600	0.02900	0
19/02/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.31400	3.22400	0
19/02/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.02500	0.02800	0
19/02/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.36300	3.27300	0
19/02/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.02400	0.02700	0
19/02/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.41200	3.32200	0
19/02/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.02300	0.02600	0
19/02/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.46100	3.37100	0
19/02/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.02200	0.02500	0
19/02/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.51000	3.42000	0
19/02/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.02100	0.02400	0
19/02/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.55900	3.46900	0
19/02/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.02000	0.02300	0
19/02/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.60800	3.51800	0
19/02/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.01900	0.02200	0
19/02/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.65700	3.56700	0
19/02/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.01900	0.02100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.70700	3.61600	0
19/02/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.01800	0.02100	0
19/02/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.75600	3.66600	0
19/02/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.01700	0.02000	0
19/02/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.80500	3.71500	0
19/02/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.01700	0.01900	0
19/02/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.85500	3.76400	0
19/02/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.01600	0.01800	0
19/02/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.90400	3.81300	0
19/02/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.01600	0.01800	0
19/02/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.95400	3.86300	0
19/02/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.01500	0.01700	0
19/02/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	4.00300	3.91200	0
19/02/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.01400	0.01700	0
19/02/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.05200	3.96200	0
19/02/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.01400	0.01600	0
19/02/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.10200	4.01100	0
19/02/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.01300	0.01500	0
19/02/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.15100	4.06000	0
19/02/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.01200	0.01400	0
19/02/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.20000	4.10900	0
19/02/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.01200	0.01400	0
19/02/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.25000	4.15900	0
19/02/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.01100	0.01300	0
19/02/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.29900	4.20800	0
19/02/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.01000	0.01200	0
19/02/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.34800	4.25700	0
19/02/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.01000	0.01200	0
19/02/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.39800	4.30700	0
19/02/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00900	0.01100	0
19/02/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.44700	4.35600	0
19/02/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00900	0.01100	0
19/02/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.49700	4.40600	0
19/02/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00900	0.01000	0
19/02/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.54700	4.45500	0
19/02/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00800	0.01000	0
19/02/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.59600	4.50500	0
19/02/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00800	0.00900	0
19/02/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.64600	4.55400	0
19/02/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00700	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.69500	4.60400	0
19/02/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00700	0.00800	0
19/02/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.74500	4.65300	0
19/02/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00700	0.00800	0
19/02/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.79500	4.70300	0
19/02/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00600	0.00700	0
19/02/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.84400	4.75200	0
19/02/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00600	0.00700	0
19/02/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.89400	4.80200	0
19/02/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00600	0.00700	0
19/02/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.94400	4.85200	0
19/02/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00500	0.00600	0
19/02/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.99300	4.90100	0
19/02/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00500	0.00600	0
19/02/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.04300	4.95100	0
19/02/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00500	0.00600	0
19/02/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.09300	5.00100	0
19/02/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00500	0.00500	0
19/02/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.14300	5.05000	0
19/02/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00400	0.00500	0
19/02/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.19200	5.10000	0
19/02/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00400	0.00500	0
19/02/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.24200	5.15000	0
19/02/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00400	0.00500	0
19/02/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.29200	5.20000	0
19/02/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00400	0.00400	0
19/02/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.34200	5.24900	0
19/02/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00400	0.00400	11,194
19/02/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.39200	5.29900	0
19/02/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00300	0.00400	0
19/02/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.44100	5.34900	0
19/02/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00300	0.00400	0
19/02/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.49100	5.39900	0
19/02/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00300	0.00400	0
19/02/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.54100	5.44900	0
19/02/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.59100	5.49800	0
19/02/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.64100	5.54800	0
19/02/2010	£ / R On 14-June-10	17.80	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
19/02/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.69100	5.59800	0
19/02/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.74100	5.64800	0
19/02/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00200	0.00300	0
19/02/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.79000	5.69800	0
19/02/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00200	0.00300	0
19/02/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.84000	5.74800	0
19/02/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00200	0.00300	0
19/02/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.89000	5.79800	0
19/02/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.94000	5.84700	0
19/02/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.99000	5.89700	0
19/02/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.04000	5.94700	0
19/02/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.09000	5.99700	0
19/02/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.14000	6.04700	0
19/02/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.19000	6.09700	0
19/02/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.24000	6.14700	0
19/02/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.29000	6.19700	0
19/02/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.34000	6.24700	0
19/02/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.39000	6.29700	0
19/02/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.43900	6.34700	0
19/02/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.48900	6.39700	0
19/02/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.53900	6.44700	0
19/02/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.58900	6.49700	0
19/02/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.63900	6.54700	0
19/02/2010	£ / R On 14-June-10	18.80	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
19/02/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.68900	6.59600	0
19/02/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.73900	6.64600	0
19/02/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.78900	6.69600	0
19/02/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.83900	6.74600	0
19/02/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.88900	6.79600	0
19/02/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.93900	6.84600	0
19/02/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.98900	6.89600	0
19/02/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.03900	6.94600	0
19/02/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.08900	6.99600	0
19/02/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.13900	7.04600	0
19/02/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.18900	7.09600	0
19/02/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.23900	7.14600	0
19/02/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.28900	7.19600	0
19/02/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.33900	7.24600	0
19/02/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.38900	7.29600	0
19/02/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.43900	7.34600	0
19/02/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.48900	7.39600	0
19/02/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.53900	7.44600	0
19/02/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.58900	7.49600	0
19/02/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.63900	7.54600	0
19/02/2010	£ / R On 14-June-10	19.80	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
19/02/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.68900	7.59600	0
19/02/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.73900	7.64600	0
19/02/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.78900	7.69600	0
19/02/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.83900	7.74600	0
19/02/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.88900	7.79600	0
19/02/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.93900	7.84600	0
19/02/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.98900	7.89600	0
19/02/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.03900	7.94600	0
19/02/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.08900	7.99600	0
19/02/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.13900	8.04600	0
19/02/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.18900	8.09600	0
19/02/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.23900	8.14600	0
19/02/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.28800	8.19600	0
19/02/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.53800	8.44600	0
19/02/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.58800	8.49600	0
19/02/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.43800	8.34500	0
19/02/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.48800	8.39500	0
19/02/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.53800	8.44500	0
19/02/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.58800	8.49500	0
19/02/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.63800	8.54500	0
19/02/2010	£ / R On 14-June-10	20.80	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
19/02/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.68800	8.59500	0
19/02/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.73800	8.64500	0
19/02/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.78800	8.69500	0
19/02/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.83800	8.74500	0
19/02/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.88800	8.79500	0
19/02/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.93800	8.84500	0
19/02/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.98800	8.89500	0
19/02/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.03800	8.94500	0
19/02/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.08800	8.99500	0
19/02/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.13800	9.04500	0
19/02/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.18800	9.09500	0
19/02/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.23800	9.14500	0
19/02/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.28800	9.19500	0
19/02/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.33800	9.24500	0
19/02/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.38800	9.29500	0
19/02/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.43800	9.34500	0
19/02/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.48800	9.39500	0
19/02/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.53800	9.44500	0
19/02/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.58800	9.49500	0
19/02/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.63800	9.54500	0
19/02/2010	£ / R On 14-June-10	21.80	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
19/02/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.68800	9.59500	0
19/02/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.73800	9.64500	0
19/02/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.78800	9.69500	0
19/02/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.83800	9.74500	0
19/02/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.88800	9.79500	0
19/02/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.93800	9.84500	0
19/02/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.98800	9.89500	0
19/02/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.03800	9.94500	0
19/02/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.08800	9.99500	0
19/02/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.13800	10.04500	0
19/02/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.18800	10.09500	0
19/02/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.23800	10.14500	0
19/02/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08570	0.08590	0
19/02/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01582	0.01602	0
19/02/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00012	0.00012	0
19/02/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00739	0.00755	0
19/02/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00169	0.00165	0
19/02/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00306	0.00316	0
19/02/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00736	0.00726	0
19/02/2010	€ / R On 13-December-10			Foreign Exchange Future	10.96760	10.98970	158
19/02/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.33600	3.35700	0
19/02/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.28600	3.30700	0
19/02/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.23600	3.25700	0
19/02/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.18600	3.20700	0
19/02/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.31600	3.33800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.26600	3.28800	0
19/02/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.21700	3.23800	0
19/02/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00100	0.00000	0
19/02/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.16700	3.18800	0
19/02/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00000	0
19/02/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.11700	3.13800	0
19/02/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00000	0
19/02/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.06700	3.08900	0
19/02/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.01700	3.03900	0
19/02/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.78600	2.80700	0
19/02/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.91700	2.93900	0
19/02/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.86700	2.88900	0
19/02/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.81700	2.83900	0
19/02/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.12900	3.15200	0
19/02/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01100	0.01200	0
19/02/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.08000	3.10200	0
19/02/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01200	0.01200	0
19/02/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.03000	3.05300	0
19/02/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01200	0.01300	0
19/02/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	2.98100	3.00400	0
19/02/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01300	0.01400	0
19/02/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.38600	2.40700	0
19/02/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.88200	2.90500	0
19/02/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01400	0.01500	0
19/02/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.46900	2.49000	0
19/02/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00300	0.00200	0
19/02/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.78300	2.80700	0
19/02/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01500	0.01700	0
19/02/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.73400	2.75700	0
19/02/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01600	0.01700	0
19/02/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.31900	2.34100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00300	0.00300	0
19/02/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.27000	2.29100	0
19/02/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00400	0.00300	0
19/02/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.58600	2.61000	0
19/02/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01800	0.02000	0
19/02/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.17000	2.19200	0
19/02/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00400	0.00400	0
19/02/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.12100	2.14200	0
19/02/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00500	0.00400	0
19/02/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.43800	2.46300	0
19/02/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02000	0.02300	0
19/02/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.02200	2.04300	0
19/02/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00600	0.00500	0
19/02/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.78600	1.80700	0
19/02/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.92300	1.94400	0
19/02/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00700	0.00600	0
19/02/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.87300	1.89500	0
19/02/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00700	0.00700	0
19/02/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.82400	1.84500	0
19/02/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00800	0.00700	0
19/02/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.14300	2.17000	0
19/02/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.02500	0.03000	0
19/02/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.09400	2.12100	0
19/02/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.02600	0.03100	0
19/02/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.04500	2.07300	0
19/02/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.02700	0.03300	0
19/02/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	1.99900	2.02400	0
19/02/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.03100	0.03400	0
19/02/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.38600	1.40700	0
19/02/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.90600	1.93200	0
19/02/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.03800	0.04200	0
19/02/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.48000	1.50200	0
19/02/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01400	0.01400	0
19/02/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.81400	1.84100	0
19/02/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.04600	0.05100	0
19/02/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.76900	1.79600	0
19/02/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.05100	0.05600	0
19/02/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.33300	1.35600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01700	0.01800	0
19/02/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.28500	1.30800	0
19/02/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.01900	0.02000	0
19/02/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.63500	1.66300	0
19/02/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.06700	0.07300	0
19/02/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.18900	1.21200	0
19/02/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02300	0.02400	0
19/02/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.14100	1.16400	0
19/02/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.02500	0.02600	0
19/02/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.50500	1.53400	0
19/02/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.08700	0.09400	0
19/02/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.04500	1.07000	0
19/02/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.02900	0.03200	0
19/02/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	0.78900	0.81100	0
19/02/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00300	0.00400	0
19/02/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.95700	0.97900	0
19/02/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.04100	0.04100	0
19/02/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.91400	0.93600	0
19/02/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.04800	0.04800	0
19/02/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.87200	0.89400	0
19/02/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.05600	0.05600	0
19/02/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.25900	1.28900	0
19/02/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.14100	0.14900	0
19/02/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.22000	1.25000	0
19/02/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.15200	0.16000	0
19/02/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.18100	1.21100	0
19/02/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.16300	0.17100	0
19/02/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.14600	1.17400	0
19/02/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.17800	0.18400	0
19/02/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.41300	0.43500	0
19/02/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.02700	0.02800	0
19/02/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.07800	1.10600	0
19/02/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.21000	0.21600	0
19/02/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.60700	0.62800	0
19/02/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.14100	0.14000	0
19/02/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.01300	1.04200	0
19/02/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.24500	0.25200	0
19/02/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.98200	1.01100	0
19/02/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.26400	0.27100	0
19/02/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.51000	0.53100	20



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.19400	0.19300	271
19/02/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.48000	0.50100	0
19/02/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.21400	0.21300	0
19/02/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.89300	0.92200	0
19/02/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.32500	0.33200	0
19/02/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.42400	0.44500	0
19/02/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.25800	0.25700	0
19/02/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.39800	0.41900	0
19/02/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.28200	0.28100	0
19/02/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.81200	0.84100	0
19/02/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.39400	0.40100	0
19/02/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.35000	0.37000	0
19/02/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.33400	0.33200	0
19/02/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.06200	0.07300	0
19/02/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.27600	0.26600	0
19/02/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.31100	0.32700	0
19/02/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.39500	0.38900	0
19/02/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.29300	0.30900	0
19/02/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.42700	0.42100	0
19/02/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.27600	0.29100	0
19/02/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.46000	0.45300	0
19/02/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.66900	0.69800	0
19/02/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.55100	0.55800	0
19/02/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.64800	0.67700	0
19/02/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.58000	0.58700	0
19/02/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.62700	0.65600	0
19/02/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.60900	0.61600	0
19/02/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.60900	0.63600	0
19/02/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.64100	0.64600	0
19/02/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.01400	0.01800	0
19/02/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.62800	0.61100	0
19/02/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.57300	0.60000	0
19/02/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.70500	0.71000	0
19/02/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.18400	0.19500	0
19/02/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.71800	0.70700	0
19/02/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.54000	0.56600	0
19/02/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.77200	0.77600	0
19/02/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.52500	0.55000	0
19/02/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.80700	0.81000	0
19/02/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.15500	0.16500	25

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.83900	0.82700	0
19/02/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.14700	0.15600	0
19/02/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.88100	0.86800	0
19/02/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.48100	0.50600	0
19/02/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.91300	0.91600	0
19/02/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.13100	0.14000	0
19/02/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.96500	0.95200	0
19/02/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.12400	0.13300	0
19/02/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	1.00800	0.99500	0
19/02/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.44200	0.46500	0
19/02/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	1.02400	1.02500	0
19/02/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.11200	0.12000	0
19/02/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.09600	1.08200	0
19/02/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.21600	1.19500	0
19/02/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.25800	0.27400	0
19/02/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.13100	1.12500	0
19/02/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.10100	0.10800	0
19/02/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.18500	1.17000	0
19/02/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.09600	0.10300	0
19/02/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.23000	1.21500	0
19/02/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.09100	0.09800	0
19/02/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.27500	1.26000	0
19/02/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.37500	0.39600	0
19/02/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.25700	1.25600	0
19/02/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.36600	0.38600	0
19/02/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.29800	1.29600	0
19/02/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.35600	0.37600	0
19/02/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.33800	1.33600	0
19/02/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.34700	0.36700	0
19/02/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.37900	1.37700	0
19/02/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.33900	0.35800	0
19/02/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.42100	1.41800	0
19/02/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.33000	0.34900	0
19/02/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.46200	1.45900	0
19/02/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.06500	0.07000	0
19/02/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.59900	1.58200	0
19/02/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.31400	0.33200	0
19/02/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.54600	1.54200	0
19/02/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.30600	0.32400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.58800	1.58400	0
19/02/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.91400	1.89300	0
19/02/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.28500	0.30200	0
19/02/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.71700	1.71200	0
19/02/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	2.06400	2.04300	0
19/02/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.26600	0.28200	0
19/02/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.84800	1.84200	0
19/02/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636
19/02/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	2.16400	2.14300	0
19/02/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.26400	2.24300	0
19/02/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.31400	2.29300	0
19/02/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.36400	2.34300	0
19/02/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.23400	0.24700	0
19/02/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.11600	2.10700	0
19/02/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.46400	2.44300	0
19/02/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.22400	0.23700	0
19/02/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.20600	2.19700	0
19/02/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.56400	2.54300	0
19/02/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.61400	2.59300	0
19/02/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.66400	2.64300	0
19/02/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.71400	2.69300	0
19/02/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.76400	2.74300	0
19/02/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.81400	2.79300	0
19/02/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.01700	0.01900	0
19/02/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.70100	2.68100	0
19/02/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.01500	0.01700	0
19/02/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.74900	2.72900	0
19/02/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.01400	0.01600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.79800	2.77800	0
19/02/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.01300	0.01500	0
19/02/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.84700	2.82700	0
19/02/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.01200	0.01400	0
19/02/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.89600	2.87600	0
19/02/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.01200	0.01300	0
19/02/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.94600	2.92500	0
19/02/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.01100	0.01200	0
19/02/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.99500	2.97400	0
19/02/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.21400	3.19300	0
19/02/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00900	0.01100	0
19/02/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.09300	3.07300	0
19/02/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00900	0.01000	0
19/02/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.14300	3.12200	0
19/02/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00800	0.00900	0
19/02/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.19200	3.17100	0
19/02/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.15100	0.16100	0
19/02/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	3.03300	3.02100	0
19/02/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.14800	0.15800	0
19/02/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.08000	3.06800	0
19/02/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.14500	0.15500	0
19/02/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.12700	3.11500	0
19/02/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.14200	0.15200	0
19/02/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.17400	3.16200	0
19/02/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.61400	3.59300	0
19/02/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.13700	0.14600	0
19/02/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.26900	3.25600	0
19/02/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00500	0.00600	0
19/02/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.53900	3.51800	0
19/02/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.13200	0.14100	0
19/02/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.36400	3.35100	0
19/02/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.12900	0.13800	0
19/02/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.41100	3.39800	0
19/02/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.91400	3.89300	0
19/02/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.12300	0.13100	0
19/02/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.55500	3.54100	0
19/02/2010	€ / 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
19/02/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	4.06400	4.04300	0
19/02/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.11600	0.12400	0
19/02/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.69800	3.68400	0
19/02/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.26400	4.24300	0
19/02/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.31400	4.29300	0
19/02/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.36400	4.34300	0
19/02/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.10500	0.11200	0
19/02/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.98700	3.97200	0
19/02/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.46400	4.44300	0
19/02/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.10200	0.10900	0
19/02/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.08400	4.06900	0
19/02/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.56400	4.54300	0
19/02/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.61400	4.59300	0
19/02/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.66400	4.64300	0
19/02/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.71400	4.69300	0
19/02/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.76400	4.74300	0
19/02/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.81400	4.79300	0
19/02/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.68500	4.66400	0
19/02/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.73500	4.71300	0
19/02/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.78500	4.76300	0
19/02/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.83500	4.81300	0
19/02/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.88500	4.86300	0
19/02/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.93500	4.91300	0
19/02/2010	€ / R On 14-June-10	15.60	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
19/02/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.98500	4.96300	0
19/02/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.21400	5.19300	0
19/02/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.08500	5.06300	0
19/02/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.13500	5.11300	0
19/02/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.18500	5.16300	0
19/02/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.07200	0.07800	0
19/02/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.95400	4.93800	0
19/02/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.07100	0.07600	0
19/02/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	5.00300	4.98600	0
19/02/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.07000	0.07500	0
19/02/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	5.05200	5.03500	0
19/02/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.06800	0.07400	0
19/02/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.10000	5.08400	0
19/02/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.61400	5.59300	0
19/02/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.06600	0.07100	0
19/02/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.19800	5.18100	0
19/02/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.53500	5.51300	0
19/02/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.06400	0.06900	0
19/02/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.29600	5.27900	0
19/02/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.06300	0.06800	0
19/02/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.34500	5.32800	0
19/02/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.06000	0.06400	0
19/02/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.49200	5.47400	0
19/02/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.05700	0.06100	0
19/02/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.63900	5.62100	0
19/02/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.05200	0.05600	0
19/02/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.93400	5.91600	0
19/02/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.05000	0.05400	0
19/02/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	6.03200	6.01400	0
19/02/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.66400	6.64300	0
19/02/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.71400	6.69300	0
19/02/2010	€ / 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
19/02/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.76400	6.74300	0
19/02/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.81400	6.79300	0
19/02/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.68400	6.66200	0
19/02/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.73400	6.71200	0
19/02/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.78400	6.76200	0
19/02/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.83400	6.81200	0
19/02/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.88400	6.86200	0
19/02/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.93400	6.91200	0
19/02/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.98400	6.96200	0
19/02/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.21400	7.19300	0
19/02/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.08400	7.06200	0
19/02/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.13400	7.11200	0
19/02/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.18400	7.16200	0
19/02/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.03400	0.03800	0
19/02/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.91600	6.89800	0
19/02/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.03400	0.03700	0
19/02/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.96600	6.94700	0
19/02/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.03300	0.03700	0
19/02/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	7.01500	6.99700	0
19/02/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.03200	0.03600	0
19/02/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.06400	7.04600	0
19/02/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.61400	7.59300	0
19/02/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.03100	0.03500	0
19/02/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.16300	7.14500	0
19/02/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.53400	7.51200	0
19/02/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.03000	0.03300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.26200	7.24300	0
19/02/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.02900	0.03300	0
19/02/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.31100	7.29300	0
19/02/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.02800	0.03100	0
19/02/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.46000	7.44100	0
19/02/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.02600	0.02900	0
19/02/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.60800	7.58900	0
19/02/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.02300	0.02600	0
19/02/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.90500	7.88600	0
19/02/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.02300	0.02600	0
19/02/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	8.00500	7.98600	0
19/02/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.66400	8.64300	0
19/02/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.71400	8.69300	0
19/02/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.76400	8.74300	0
19/02/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.81400	8.79300	0
19/02/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.68400	8.66200	0
19/02/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.73400	8.71200	0
19/02/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.78400	8.76200	0
19/02/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.83400	8.81200	0
19/02/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.88400	8.86200	0
19/02/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.93400	8.91200	0
19/02/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.98400	8.96200	0
19/02/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.21400	9.19300	0
19/02/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.08400	9.06200	0
19/02/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.13400	9.11200	0
19/02/2010	€ / 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
19/02/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.18400	9.16200	0
19/02/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.01400	0.01600	0
19/02/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.89600	8.87600	0
19/02/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.01300	0.01600	0
19/02/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.94500	8.92600	0
19/02/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.01300	0.01500	0
19/02/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.99500	8.97500	0
19/02/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.01300	0.01500	0
19/02/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	9.04500	9.02500	0
19/02/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.61400	9.59300	0
19/02/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.01200	0.01400	0
19/02/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.14400	9.12400	0
19/02/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.53400	9.51200	0
19/02/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.01100	0.01300	0
19/02/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.24300	9.22300	0
19/02/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.01100	0.01300	0
19/02/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.29300	9.27300	0
19/02/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.01000	0.01200	0
19/02/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.44200	9.42200	0
19/02/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00900	0.01100	0
19/02/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.59100	9.57100	0
19/02/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00800	0.00900	0
19/02/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.89000	9.86900	0
19/02/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00800	0.00900	0
19/02/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.99000	9.96900	0
19/02/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.98050	6.99280	420
19/02/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.48500	4.49800	0
19/02/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.43500	4.44800	0
19/02/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.43500	4.44800	0
19/02/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.38500	4.39800	0
19/02/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.33500	4.34800	0
19/02/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.28500	4.29800	0
19/02/2010	AU\$ / R On 14-June-10	2.65	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
19/02/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.18500	4.19800	0
19/02/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.18500	4.19800	0
19/02/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.13500	4.14800	0
19/02/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.08500	4.09800	0
19/02/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	4.03500	4.04800	0
19/02/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.98500	3.99800	0
19/02/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.93500	3.94800	0
19/02/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.88500	3.89800	0
19/02/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.83500	3.84800	0
19/02/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.78500	3.79800	0
19/02/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.73500	3.74800	0
19/02/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.68500	3.69800	0
19/02/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.48500	3.49800	0
19/02/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.43500	3.44800	0
19/02/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.43500	3.44800	0
19/02/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.38500	3.39800	0
19/02/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.33500	3.34800	0
19/02/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.28500	3.29800	0
19/02/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.18500	3.19800	0
19/02/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.18500	3.19800	0
19/02/2010	AU\$ / R On 14-June-10	3.75	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
19/02/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.13500	3.14800	0
19/02/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.08500	3.09800	0
19/02/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	3.03500	3.04800	0
19/02/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.98500	2.99800	0
19/02/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.93500	2.94800	0
19/02/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.88500	2.89800	0
19/02/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.83500	2.84800	0
19/02/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.78500	2.79800	0
19/02/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.73500	2.74800	0
19/02/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.68500	2.69800	0
19/02/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.48500	2.49800	0
19/02/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.43500	2.44800	0
19/02/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.43500	2.44800	0
19/02/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.38500	2.39800	0
19/02/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.33500	2.34800	0
19/02/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.28500	2.29800	0
19/02/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.18500	2.19800	0
19/02/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.18500	2.19800	0
19/02/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.13500	2.14800	0
19/02/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.08600	2.09800	0
19/02/2010	AU\$ / R On 14-June-10	4.85	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
19/02/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	2.03600	2.04800	0
19/02/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.98600	1.99800	0
19/02/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.93600	1.94900	0
19/02/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.88600	1.89900	0
19/02/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.83600	1.84900	0
19/02/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.78600	1.79900	0
19/02/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00100	0.00200	0
19/02/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.73700	1.74900	0
19/02/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.68700	1.69900	0
19/02/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00200	0.00200	0
19/02/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.48500	1.49800	0
19/02/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.43500	1.44800	0
19/02/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.43800	1.45100	0
19/02/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00300	0.00400	0
19/02/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.38900	1.40100	0
19/02/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00400	0.00400	0
19/02/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.33900	1.35200	0
19/02/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00400	0.00500	0
19/02/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.29000	1.30200	0
19/02/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00500	0.00500	0
19/02/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.18500	1.19800	0
19/02/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.19100	1.20300	0
19/02/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00600	0.00600	0
19/02/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.14200	1.15400	0
19/02/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00700	0.00700	0
19/02/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.09200	1.10500	0
19/02/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00700	0.00800	0
19/02/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	1.04300	1.05600	0
19/02/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00800	0.00900	0
19/02/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.99400	1.00700	0
19/02/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00900	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.94700	0.95900	0
19/02/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.01200	0.01200	0
19/02/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.90000	0.91200	0
19/02/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.01500	0.01500	0
19/02/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.85300	0.86500	0
19/02/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.01800	0.01800	0
19/02/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.80700	0.81900	0
19/02/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.02200	0.02200	0
19/02/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.76200	0.77400	0
19/02/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.02700	0.02700	0
19/02/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.71800	0.73000	0
19/02/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.03300	0.03300	0
19/02/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.59000	0.60200	0
19/02/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.00500	0.00400	0
19/02/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.54100	0.55400	0
19/02/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.00600	0.00600	0
19/02/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.49300	0.50600	0
19/02/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.00800	0.00800	0
19/02/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.44600	0.45800	0
19/02/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.01100	0.01000	0
19/02/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.51200	0.52300	0
19/02/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.07700	0.07600	0
19/02/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.47500	0.48500	0
19/02/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.09000	0.08800	0
19/02/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.43800	0.44800	0
19/02/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.10300	0.10100	0
19/02/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.40400	0.41300	0
19/02/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.11900	0.11600	0
19/02/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.37100	0.38000	0
19/02/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.13600	0.13300	0
19/02/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.33900	0.34800	0
19/02/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.15400	0.15100	0
19/02/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.31000	0.31800	0
19/02/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.17500	0.17100	0
19/02/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.28100	0.28900	0
19/02/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.19600	0.19200	0
19/02/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.25500	0.26200	0
19/02/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.22000	0.21500	0
19/02/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.36200	0.37000	0
19/02/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.28800	0.28400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.23000	0.23700	0
19/02/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.24500	0.24000	0
19/02/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.21100	0.21700	0
19/02/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.27600	0.27000	0
19/02/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.19300	0.19900	0
19/02/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.30800	0.30200	0
19/02/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.17700	0.18300	0
19/02/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.34200	0.33600	0
19/02/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.16200	0.16800	0
19/02/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.37700	0.37100	0
19/02/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.14900	0.15400	0
19/02/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.41400	0.40700	0
19/02/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.13700	0.14200	0
19/02/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.45200	0.44500	0
19/02/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.51500	1.50200	0
19/02/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.56500	1.55200	0
19/02/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.02200	0.02300	0
19/02/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.58700	1.57600	0
19/02/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.02100	0.02200	0
19/02/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.63600	1.62500	0
19/02/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.02000	0.02100	0
19/02/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.68500	1.67400	0
19/02/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.01900	0.02000	0
19/02/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.73400	1.72300	0
19/02/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.81500	1.80200	0
19/02/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.01700	0.01800	0
19/02/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.83200	1.82100	0
19/02/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.01600	0.01700	0
19/02/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.88100	1.87000	0
19/02/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.01500	0.01600	0
19/02/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.93000	1.91900	0
19/02/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.01500	0.01500	0
19/02/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.98000	1.96800	0
19/02/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.01400	0.01500	0
19/02/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.02900	2.01800	0
19/02/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.01300	0.01400	0
19/02/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.07800	2.06700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.01200	0.01300	0
19/02/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.12700	2.11600	0
19/02/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.01100	0.01200	0
19/02/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.17600	2.16500	0
19/02/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.01000	0.01100	0
19/02/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.22500	2.21400	0
19/02/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.00900	0.01000	0
19/02/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.27400	2.26300	0
19/02/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00900	0.00900	0
19/02/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.32400	2.31200	0
19/02/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.51500	3.50200	0
19/02/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.56500	3.55200	0
19/02/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.56600	3.55400	0
19/02/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.61600	3.60400	0
19/02/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.66600	3.65400	0
19/02/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.71600	3.70400	0
19/02/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.81500	3.80200	0
19/02/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.81600	3.80400	0
19/02/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.86600	3.85400	0
19/02/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.91600	3.90400	0
19/02/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	3.96600	3.95400	0
19/02/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.01600	4.00400	0
19/02/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.06600	4.05400	0
19/02/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.11600	4.10400	0
19/02/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.16600	4.15400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.21600	4.20400	0
19/02/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.26500	4.25400	0
19/02/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00100	0
19/02/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.31500	4.30400	0
19/02/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.51500	5.50200	0
19/02/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.56500	5.55200	0
19/02/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.56500	5.55300	0
19/02/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.61500	5.60300	0
19/02/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.66500	5.65300	0
19/02/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.71500	5.70300	0
19/02/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.81500	5.80200	0
19/02/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.81500	5.80300	0
19/02/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.86500	5.85300	0
19/02/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.91500	5.90300	0
19/02/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	5.96500	5.95300	0
19/02/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.01500	6.00300	0
19/02/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.06500	6.05300	0
19/02/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.11500	6.10300	0
19/02/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.16500	6.15300	0
19/02/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.21500	6.20300	0
19/02/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.26500	6.25300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.31500	6.30300	0
19/02/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.51500	7.50200	0
19/02/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.56500	7.55200	0
19/02/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.56500	7.55300	0
19/02/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.61500	7.60300	0
19/02/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.66500	7.65300	0
19/02/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.71500	7.70300	0
19/02/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.81500	7.80200	0
19/02/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.81500	7.80300	0
19/02/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.86500	7.85300	0
19/02/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.91500	7.90300	0
19/02/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	7.96500	7.95300	0
19/02/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.01500	8.00300	0
19/02/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.06500	8.05300	0
19/02/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.11500	8.10300	0
19/02/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.16500	8.15300	0
19/02/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.21500	8.20300	0
19/02/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.26500	8.25300	0
19/02/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/02/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.31500	8.30300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
Futures Open Interest							379,502.00
Options Open Interest							437,332.00
Total							816,834.00