



# Currency Futures & Options Weekly Statistics

From: 22/02/2010 To: 23/02/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.16220	8.12720	663
22/02/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.11200	5.07700	0
22/02/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.36000	4.32600	0
22/02/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.31000	4.27600	0
22/02/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.39500	4.36100	0
22/02/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.21000	4.17600	0
22/02/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.29500	4.26100	0
22/02/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.24500	4.21100	0
22/02/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.32900	4.29500	0
22/02/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.27900	4.24500	0
22/02/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.22900	4.19500	0
22/02/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.31300	4.27800	0
22/02/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.26300	4.22800	0
22/02/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.21300	4.17800	0
22/02/2010	\$ / 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
22/02/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.16300	4.12800	0
22/02/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.11300	4.07800	0
22/02/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	4.06300	4.02800	0
22/02/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	4.01300	3.97900	0
22/02/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.96300	3.92900	0
22/02/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.91400	3.87900	0
22/02/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.86400	3.82900	0
22/02/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.81400	3.77900	0
22/02/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.76400	3.72900	0
22/02/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.71400	3.67900	0
22/02/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.66400	3.63000	0
22/02/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.34500	3.31100	0
22/02/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.29500	3.26100	0
22/02/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.24500	3.21100	0
22/02/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.33000	3.29600	0
22/02/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.28100	3.24600	0
22/02/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00200	0.00100	0
22/02/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.23100	3.19600	0
22/02/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00200	0.00100	0
22/02/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.31600	3.28100	0
22/02/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00400	0.00400	0
22/02/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.26600	3.23200	0
22/02/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00400	0.00500	0
22/02/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.21700	3.18200	0
22/02/2010	\$ / 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
22/02/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.16700	3.13200	0
22/02/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00500	0.00500	0
22/02/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.11700	3.08300	0
22/02/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00500	0.00600	0
22/02/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	3.06800	3.03300	0
22/02/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00600	0.00600	0
22/02/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	3.01800	2.98300	0
22/02/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00600	0.00600	0
22/02/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.96800	2.93400	0
22/02/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00600	0.00700	0
22/02/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.91900	2.88400	0
22/02/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00700	0.00700	0
22/02/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.86900	2.83500	0
22/02/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00700	0.00800	0
22/02/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.81900	2.78500	0
22/02/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00700	0.00800	0
22/02/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.77000	2.73500	0
22/02/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00800	0.00800	0
22/02/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.72000	2.68600	0
22/02/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00800	0.00900	0
22/02/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.67100	2.63600	0
22/02/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00900	0.00900	0
22/02/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.34600	2.31200	0
22/02/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.29600	2.26200	0
22/02/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.24700	2.21200	0
22/02/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00200	0.00100	0
22/02/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.33500	2.30100	0
22/02/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00600	0.00600	0
22/02/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.28500	2.25100	0
22/02/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00600	0.00600	0
22/02/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.23500	2.20100	0
22/02/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00600	0.00600	0
22/02/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.32400	2.29000	0
22/02/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01200	0.01300	0
22/02/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.27500	2.24100	0
22/02/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01300	0.01400	0
22/02/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.22600	2.19100	0
22/02/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01400	0.01400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.17600	2.14200	0
22/02/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01400	0.01500	0
22/02/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.12700	2.09300	0
22/02/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01500	0.01600	0
22/02/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	2.07800	2.04400	0
22/02/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01600	0.01700	0
22/02/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	2.02800	1.99600	0
22/02/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01600	0.01900	0
22/02/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.98100	1.94800	0
22/02/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01900	0.02100	0
22/02/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.93300	1.90100	0
22/02/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02100	0.02400	0
22/02/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.88500	1.85300	0
22/02/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02300	0.02600	0
22/02/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.83800	1.80600	0
22/02/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02600	0.02900	0
22/02/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.79100	1.76000	0
22/02/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02900	0.03300	0
22/02/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.74500	1.71400	0
22/02/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.03300	0.03700	0
22/02/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.69800	1.66800	0
22/02/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.03600	0.04100	0
22/02/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.35500	1.32200	0
22/02/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.01000	0.01100	0
22/02/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.30600	1.27400	0
22/02/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01100	0.01300	0
22/02/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.25700	1.22500	0
22/02/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01200	0.01400	0
22/02/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.36600	1.33600	0
22/02/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.03700	0.04100	0
22/02/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.31900	1.29100	0
22/02/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.04000	0.04600	0
22/02/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.27300	1.24500	0
22/02/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.04400	0.05000	0
22/02/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.38400	1.35700	0
22/02/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.07200	0.08000	0
22/02/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.34100	1.31400	0
22/02/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.07900	0.08700	0
22/02/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.29800	1.27200	0
22/02/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.08600	0.09500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.25600	1.23100	0
22/02/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.09400	0.10400	0
22/02/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.21500	1.19000	0
22/02/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.10300	0.11300	0
22/02/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.17400	1.15000	0
22/02/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.11200	0.12300	0
22/02/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.13300	1.11200	0
22/02/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.12100	0.13500	0
22/02/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	1.09600	1.07600	0
22/02/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.13400	0.14900	0
22/02/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	1.05900	1.04000	0
22/02/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.14700	0.16300	0
22/02/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	1.02300	1.00500	0
22/02/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.16100	0.17800	0
22/02/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.98800	0.97100	0
22/02/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.17600	0.19400	0
22/02/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.95400	0.93800	0
22/02/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.19200	0.21100	0
22/02/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.92100	0.90600	0
22/02/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.20900	0.22900	0
22/02/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.88900	0.87500	0
22/02/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.22700	0.24800	0
22/02/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.49700	0.48600	0
22/02/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.15200	0.17500	0
22/02/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.46600	0.45600	390
22/02/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.17100	0.19500	130
22/02/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.43500	0.42700	100
22/02/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.19000	0.21600	0
22/02/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.60000	0.59100	0
22/02/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.27100	0.29600	0
22/02/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.57200	0.56400	0
22/02/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.29300	0.31900	0
22/02/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.54500	0.53800	0
22/02/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.31600	0.34300	0
22/02/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.68700	0.67900	0
22/02/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.37500	0.40200	0
22/02/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.66100	0.65400	0
22/02/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.39900	0.42700	0
22/02/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.63700	0.63000	0
22/02/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.42500	0.45300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.61300	0.60700	0
22/02/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.45100	0.48000	0
22/02/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.59000	0.58500	0
22/02/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.47800	0.50800	0
22/02/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.56800	0.56300	0
22/02/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.50600	0.53600	0
22/02/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.54600	0.54400	4,400
22/02/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.53400	0.56700	0
22/02/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.52700	0.52500	0
22/02/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.56500	0.59800	0
22/02/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.50800	0.50800	0
22/02/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.59600	0.63100	0
22/02/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.49100	0.49000	0
22/02/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.62900	0.66300	0
22/02/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.47400	0.47400	0
22/02/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.66200	0.69700	0
22/02/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.45700	0.45800	0
22/02/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.69500	0.73100	0
22/02/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.44200	0.44300	0
22/02/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.73000	0.76600	0
22/02/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.42700	0.42800	0
22/02/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.76500	0.80100	0
22/02/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.41200	0.41400	0
22/02/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.80000	0.83700	0
22/02/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.39800	0.40000	117
22/02/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.83600	0.87300	0
22/02/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.11400	0.11900	0
22/02/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.86900	0.90800	0
22/02/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.24200	0.24400	3,000
22/02/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.91300	0.94900	0
22/02/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.10100	0.10600	0
22/02/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.95600	0.99500	0
22/02/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.09500	0.10000	0
22/02/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.00000	1.03900	0
22/02/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.08900	0.09400	0
22/02/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.04400	1.08300	0
22/02/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.08400	0.08900	0
22/02/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.08900	1.12800	0
22/02/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.07900	0.08400	0
22/02/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.13400	1.17300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.18900	0.19300	0
22/02/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.16000	1.19800	0
22/02/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.29600	0.30000	0
22/02/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.18400	1.22300	0
22/02/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.28600	0.29100	330
22/02/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.22400	1.26400	0
22/02/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.16800	0.17200	0
22/02/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.28900	1.32700	0
22/02/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.26900	0.27400	0
22/02/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.30700	1.34700	0
22/02/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.05700	0.06100	0
22/02/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.41200	1.45000	0
22/02/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.15000	0.15400	0
22/02/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.42100	1.45900	0
22/02/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.05100	0.05500	0
22/02/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.50600	1.54400	0
22/02/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.04900	0.05300	26,596
22/02/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.55400	1.59200	0
22/02/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.04600	0.05000	0
22/02/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.60100	1.63900	0
22/02/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.22500	0.23000	0
22/02/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.56300	1.60300	0
22/02/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.21800	0.22400	0
22/02/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.60600	1.64700	0
22/02/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.04000	0.04300	0
22/02/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.74500	1.78200	0
22/02/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.03800	0.04100	0
22/02/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.79300	1.83000	0
22/02/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.11400	0.11700	0
22/02/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.78500	1.82200	0
22/02/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.11000	0.11400	0
22/02/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.83100	1.86900	0
22/02/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.10600	0.11000	0
22/02/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.87700	1.91500	0
22/02/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.18500	0.19000	0
22/02/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.87300	1.91300	0
22/02/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.18000	0.18600	0
22/02/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	1.91800	1.95900	0
22/02/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.17500	0.18100	0
22/02/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	1.96300	2.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.17100	0.17600	300
22/02/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.00900	2.04900	0
22/02/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.16700	0.17200	0
22/02/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.05500	2.09500	0
22/02/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.16200	0.16800	0
22/02/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.10000	2.14100	0
22/02/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.15800	0.16300	0
22/02/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.14600	2.18600	0
22/02/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.15400	0.15900	0
22/02/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.19200	2.23200	0
22/02/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.15000	0.15500	0
22/02/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.23800	2.27800	0
22/02/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.14600	0.15100	0
22/02/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.28400	2.32400	0
22/02/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.14200	0.14700	0
22/02/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.33000	2.37000	0
22/02/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.13800	0.14300	0
22/02/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.37600	2.41600	0
22/02/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.13500	0.13900	0
22/02/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.42300	2.46200	0
22/02/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.13100	0.13600	0
22/02/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.46900	2.50900	0
22/02/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.01100	0.01200	0
22/02/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.66600	2.70100	0
22/02/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.01000	0.01100	0
22/02/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.71500	2.75000	0
22/02/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00900	0.01000	0
22/02/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.76400	2.79900	0
22/02/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00900	0.00900	0
22/02/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.81400	2.84800	0
22/02/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00800	0.00900	0
22/02/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.86300	2.89800	0
22/02/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00700	0.00800	0
22/02/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	2.91200	2.94700	0
22/02/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.09000	3.12400	0
22/02/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.14000	3.17400	0
22/02/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.19000	3.22400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00500	0.00600	0
22/02/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.11000	3.14500	0
22/02/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.10000	0.10400	0
22/02/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	2.98800	3.02700	0
22/02/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00400	0.00500	0
22/02/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.20900	3.24400	0
22/02/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00400	0.00500	0
22/02/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.25900	3.29400	0
22/02/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00400	0.00400	0
22/02/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.30900	3.34300	0
22/02/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00300	0.00400	0
22/02/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.35800	3.39300	0
22/02/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00300	0.00400	0
22/02/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.40800	3.44300	0
22/02/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00300	0.00300	0
22/02/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.45800	3.49200	0
22/02/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00300	0.00300	0
22/02/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.50800	3.54200	0
22/02/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.68000	3.71400	0
22/02/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.55700	3.59200	0
22/02/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.60700	3.64200	0
22/02/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.65700	3.69100	0
22/02/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.70700	3.74100	0
22/02/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.75700	3.79100	0
22/02/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.03300	0.03500	0
22/02/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.70400	3.74000	0
22/02/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.03200	0.03400	0
22/02/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.75300	3.78900	0
22/02/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.03100	0.03300	0
22/02/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.80200	3.83800	0
22/02/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.07100	0.07500	0
22/02/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.75900	3.79800	0
22/02/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.07000	0.07300	0
22/02/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.80800	3.84600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.06800	0.07200	0
22/02/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.85600	3.89500	0
22/02/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.06700	0.07100	0
22/02/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	3.90500	3.94400	0
22/02/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.06600	0.07000	0
22/02/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	3.95400	3.99300	0
22/02/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.06500	0.06800	0
22/02/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.00300	4.04100	0
22/02/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.06300	0.06700	0
22/02/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.05100	4.09000	0
22/02/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.06200	0.06500	0
22/02/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.10000	4.13800	0
22/02/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06100	0.06400	0
22/02/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.14900	4.18700	0
22/02/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.05900	0.06300	0
22/02/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.19700	4.23600	0
22/02/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.05800	0.06100	0
22/02/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.24600	4.28400	0
22/02/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.05700	0.06000	0
22/02/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.29500	4.33300	0
22/02/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.05500	0.05900	0
22/02/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.34300	4.38200	0
22/02/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.05400	0.05700	0
22/02/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.39200	4.43000	0
22/02/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.65600	4.69000	0
22/02/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.70600	4.74000	0
22/02/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.75600	4.79000	0
22/02/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.80600	4.84000	0
22/02/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.85600	4.89000	0
22/02/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	4.90600	4.94000	0
22/02/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.09000	5.12400	0
22/02/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.14000	5.17400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.19000	5.22400	0
22/02/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.10500	5.14000	0
22/02/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.04300	0.04600	0
22/02/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	4.93100	4.96900	0
22/02/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.20500	5.23900	0
22/02/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.25500	5.28900	0
22/02/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.30500	5.33900	0
22/02/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.49000	5.52400	0
22/02/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.40500	5.43900	0
22/02/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.45500	5.48900	0
22/02/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.50500	5.53900	0
22/02/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.55500	5.58900	0
22/02/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.60500	5.63900	0
22/02/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.79000	5.82400	0
22/02/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.70500	5.73900	0
22/02/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.75500	5.78900	0
22/02/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00800	0.01000	0
22/02/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.67900	5.71500	0
22/02/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00800	0.00900	0
22/02/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.72900	5.76400	0
22/02/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00800	0.00900	0
22/02/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.77900	5.81400	0
22/02/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03200	0.03400	0
22/02/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.72000	5.75700	0
22/02/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03100	0.03400	0
22/02/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.76900	5.80700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03100	0.03300	0
22/02/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.81900	5.85600	0
22/02/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03000	0.03300	0
22/02/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.86800	5.90600	0
22/02/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03000	0.03200	0
22/02/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	5.91800	5.95500	0
22/02/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.02900	0.03200	0
22/02/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	5.96700	6.00500	0
22/02/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.02900	0.03100	0
22/02/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.01700	6.05400	0
22/02/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.02800	0.03000	0
22/02/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.06600	6.10300	0
22/02/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.02700	0.03000	0
22/02/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.11500	6.15300	0
22/02/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.02700	0.02900	0
22/02/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.16500	6.20200	0
22/02/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.02600	0.02800	0
22/02/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.21400	6.25100	0
22/02/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02600	0.02800	0
22/02/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.26400	6.30100	0
22/02/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.02500	0.02700	0
22/02/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.31300	6.35000	0
22/02/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.02400	0.02600	0
22/02/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.36200	6.39900	0
22/02/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.65500	6.68900	0
22/02/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.70500	6.73900	0
22/02/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	6.89000	6.92400	0
22/02/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.80500	6.83900	0
22/02/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.85500	6.88900	0
22/02/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	6.90500	6.93900	0
22/02/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.01900	0.02100	0
22/02/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	6.90700	6.94400	0
22/02/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.64000	7.67400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.69000	7.72400	0
22/02/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.60500	7.63900	0
22/02/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.79000	7.82400	0
22/02/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.70500	7.73900	0
22/02/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.75500	7.78900	0
22/02/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.67200	7.70600	0
22/02/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.72200	7.75600	0
22/02/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.77200	7.80600	0
22/02/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01400	0.01500	0
22/02/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.70200	7.73800	0
22/02/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01300	0.01500	0
22/02/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.75100	7.78800	0
22/02/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01300	0.01500	0
22/02/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.80100	7.83800	0
22/02/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01300	0.01400	0
22/02/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.85100	7.88700	0
22/02/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01200	0.01400	0
22/02/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.90000	7.93700	0
22/02/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01200	0.01400	0
22/02/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	7.95000	7.98700	0
22/02/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01200	0.01400	0
22/02/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.00000	8.03700	0
22/02/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01200	0.01300	0
22/02/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.05000	8.08600	0
22/02/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01100	0.01300	0
22/02/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.09900	8.13600	0
22/02/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01100	0.01200	0
22/02/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.14900	8.18500	0
22/02/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01100	0.01200	0
22/02/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.19900	8.23500	0
22/02/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01000	0.01200	0
22/02/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.24800	8.28500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01000	0.01100	0
22/02/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.29800	8.33400	0
22/02/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01000	0.01100	0
22/02/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.34800	8.38400	0
22/02/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.65500	8.68900	0
22/02/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.70500	8.73900	0
22/02/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	8.89000	8.92400	0
22/02/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.80500	8.83900	0
22/02/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.85500	8.88900	0
22/02/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	8.90500	8.93900	0
22/02/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.60500	9.63900	0
22/02/2010	£ / R On 13-September-10			Foreign Exchange Future	12.41570	12.31230	1,288
22/02/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.16500	4.06200	0
22/02/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.31600	4.21300	0
22/02/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.06500	3.96200	0
22/02/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.01500	3.91200	0
22/02/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.16600	4.06300	0
22/02/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.06600	3.96300	0
22/02/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.01600	3.91300	0
22/02/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.96600	3.86300	0
22/02/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.86700	3.76400	0
22/02/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.81700	3.71400	0
22/02/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.56500	3.46200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.51500	3.41200	0
22/02/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.66700	3.56400	0
22/02/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.61700	3.51400	0
22/02/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.56700	3.46400	0
22/02/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.51700	3.41400	0
22/02/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.46700	3.36400	0
22/02/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.41700	3.31500	0
22/02/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00100	0.00300	0
22/02/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.36700	3.26500	0
22/02/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00100	0.00300	0
22/02/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.31800	3.21500	0
22/02/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.26800	3.16500	0
22/02/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.21800	3.11500	0
22/02/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.16800	3.06500	0
22/02/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.11800	3.01600	0
22/02/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00200	0.00400	0
22/02/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.06800	2.96600	0
22/02/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00200	0.00400	0
22/02/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.01800	2.91600	0
22/02/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00200	0.00400	0
22/02/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.96900	2.86600	0
22/02/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00300	0.00400	0
22/02/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.91900	2.81700	0
22/02/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00300	0.00500	0
22/02/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.86900	2.76700	0
22/02/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00300	0.00500	0
22/02/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.81900	2.71700	0
22/02/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00300	0.00500	0
22/02/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.77000	2.66800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00400	0.00600	0
22/02/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.72000	2.61800	0
22/02/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00400	0.00600	0
22/02/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.67000	2.56800	0
22/02/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00400	0.00600	0
22/02/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.62100	2.51900	0
22/02/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00500	0.00700	0
22/02/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.57100	2.46900	0
22/02/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00500	0.00700	0
22/02/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.52100	2.42000	0
22/02/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00500	0.00800	0
22/02/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.47200	2.37000	0
22/02/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00600	0.00800	0
22/02/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.42200	2.32100	0
22/02/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00600	0.00900	0
22/02/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.37300	2.27100	0
22/02/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00700	0.00900	0
22/02/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.32300	2.22200	0
22/02/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00700	0.01000	0
22/02/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.27400	2.17200	0
22/02/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00800	0.01000	0
22/02/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.22400	2.12300	0
22/02/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.00800	0.01100	0
22/02/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.17500	2.07400	0
22/02/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.00900	0.01200	0
22/02/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.12500	2.02500	0
22/02/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.00900	0.01300	0
22/02/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.07600	1.97600	0
22/02/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01000	0.01400	0
22/02/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.02700	1.92700	0
22/02/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01100	0.01500	0
22/02/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.97800	1.87800	0
22/02/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01200	0.01600	0
22/02/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.92900	1.83000	0
22/02/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01300	0.01800	0
22/02/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	1.88000	1.78100	0
22/02/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01400	0.01900	0
22/02/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.83100	1.73300	0
22/02/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01500	0.02100	0
22/02/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.78300	1.68500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.01700	0.02300	0
22/02/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.73400	1.63700	0
22/02/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.01800	0.02500	0
22/02/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.68600	1.58900	0
22/02/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02000	0.02700	0
22/02/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.63700	1.54100	0
22/02/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02100	0.02900	0
22/02/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.58900	1.49400	0
22/02/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.02300	0.03200	0
22/02/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.54100	1.44700	0
22/02/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.02500	0.03500	0
22/02/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.49400	1.39900	0
22/02/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.02800	0.03700	0
22/02/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.44600	1.35300	0
22/02/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.03000	0.04100	0
22/02/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.39800	1.30600	0
22/02/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.03200	0.04400	0
22/02/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.35100	1.26000	0
22/02/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.03500	0.04800	0
22/02/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.30400	1.21400	0
22/02/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.03800	0.05200	0
22/02/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.25800	1.16800	0
22/02/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.04200	0.05600	0
22/02/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.21100	1.12300	0
22/02/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.04500	0.06100	0
22/02/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.16500	1.07800	0
22/02/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.04900	0.06600	0
22/02/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.11900	1.03700	0
22/02/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.05300	0.07500	0
22/02/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.07400	0.99600	0
22/02/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.05800	0.08400	0
22/02/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.03200	0.95600	0
22/02/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.06600	0.09400	0
22/02/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.99000	0.91700	0
22/02/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.07400	0.10500	0
22/02/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.94900	0.87800	0
22/02/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.08300	0.11600	0
22/02/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.91000	0.84100	0
22/02/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.09400	0.12900	0
22/02/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.87100	0.80400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.10500	0.14200	0
22/02/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.83300	0.76900	0
22/02/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.11700	0.15700	0
22/02/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.79500	0.73400	0
22/02/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.12900	0.17200	0
22/02/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.75900	0.70000	0
22/02/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.14300	0.18800	0
22/02/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.72400	0.66800	0
22/02/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.15800	0.20600	0
22/02/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.69000	0.63600	0
22/02/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.17400	0.22400	0
22/02/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.65600	0.60500	0
22/02/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.19000	0.24300	0
22/02/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.62400	0.57500	0
22/02/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.20800	0.26300	0
22/02/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.59300	0.54700	0
22/02/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.22700	0.28500	0
22/02/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.56300	0.51900	0
22/02/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.24700	0.30700	0
22/02/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.53400	0.49200	0
22/02/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.26800	0.33000	0
22/02/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.50600	0.46700	0
22/02/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.29000	0.35500	0
22/02/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.47900	0.44200	28
22/02/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.31300	0.38000	0
22/02/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.45300	0.41800	0
22/02/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.33700	0.40600	0
22/02/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.42800	0.39900	0
22/02/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.36200	0.43700	0
22/02/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.40400	0.38000	0
22/02/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.38800	0.46800	0
22/02/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.38400	0.36200	0
22/02/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.41800	0.50000	0
22/02/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.36600	0.34500	0
22/02/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.45000	0.53300	0
22/02/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.34800	0.32900	0
22/02/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.48200	0.56700	0
22/02/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.33100	0.31400	0
22/02/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.51500	0.60200	0
22/02/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.31500	0.30000	8,032

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.54900	0.63800	0
22/02/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.30000	0.28600	0
22/02/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.58400	0.67400	0
22/02/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.28600	0.27300	0
22/02/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.62000	0.71100	0
22/02/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.27300	0.26100	0
22/02/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.65700	0.74900	0
22/02/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.26000	0.24900	0
22/02/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.69400	0.78700	0
22/02/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.51100	0.46900	0
22/02/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.77500	0.83700	0
22/02/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.24800	0.23800	0
22/02/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.73200	0.82600	0
22/02/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.49100	0.45000	0
22/02/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.80500	0.86800	0
22/02/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.23600	0.22700	0
22/02/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.77000	0.86500	0
22/02/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.47100	0.43200	0
22/02/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.83500	0.90000	0
22/02/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.22600	0.21700	0
22/02/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.81000	0.90500	0
22/02/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.21500	0.20800	0
22/02/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.84900	0.94600	0
22/02/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.20600	0.19900	0
22/02/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.89000	0.98700	0
22/02/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.19600	0.19100	0
22/02/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.93000	1.02900	0
22/02/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.18800	0.18200	0
22/02/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.97200	1.07000	0
22/02/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.18000	0.17500	0
22/02/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.01400	1.11300	0
22/02/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.17200	0.16800	0
22/02/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.05600	1.15600	0
22/02/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.16400	0.16100	0
22/02/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.09800	1.19900	0
22/02/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.15700	0.15400	0
22/02/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.14100	1.24200	0
22/02/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.15100	0.14800	0
22/02/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.18500	1.28600	0
22/02/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.14400	0.14200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.22800	1.33000	0
22/02/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.13900	0.13600	0
22/02/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.27300	1.37400	0
22/02/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.13300	0.13100	11,194
22/02/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.31700	1.41900	0
22/02/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.12800	0.12600	0
22/02/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.36200	1.46400	0
22/02/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.12300	0.12100	0
22/02/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.40700	1.50900	0
22/02/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.11800	0.11700	0
22/02/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.45200	1.55500	0
22/02/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.11300	0.11200	0
22/02/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.49700	1.60000	0
22/02/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.10900	0.10800	0
22/02/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.54300	1.64600	0
22/02/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.10500	0.10400	0
22/02/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.58900	1.69200	0
22/02/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.10100	0.10100	0
22/02/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.63500	1.73900	0
22/02/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.09700	0.09700	0
22/02/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.68100	1.78500	0
22/02/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.09400	0.09400	0
22/02/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.72800	1.83200	0
22/02/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.09000	0.09000	0
22/02/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.77400	1.87800	0
22/02/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.08700	0.08700	0
22/02/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.82100	1.92500	0
22/02/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.08400	0.08400	0
22/02/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.86800	1.97200	0
22/02/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.08100	0.08200	0
22/02/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.91500	2.02000	0
22/02/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.07900	0.07900	0
22/02/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.96300	2.06700	0
22/02/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.07600	0.07500	0
22/02/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.01000	2.11300	0
22/02/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.07300	0.07200	0
22/02/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.05700	2.16000	0
22/02/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.07000	0.06900	0
22/02/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.10400	2.20700	0
22/02/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.06700	0.06600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.15100	2.25400	0
22/02/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.06300	0.06300	0
22/02/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.19700	2.30100	0
22/02/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.06000	0.06000	8,032
22/02/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.24400	2.34800	0
22/02/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.43600	2.53800	0
22/02/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.05500	0.05500	0
22/02/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.33900	2.44300	0
22/02/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.05200	0.05300	0
22/02/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.38600	2.49100	0
22/02/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.05000	0.05000	0
22/02/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.43400	2.53800	0
22/02/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.04800	0.04800	0
22/02/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.48200	2.58600	0
22/02/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.04500	0.04600	0
22/02/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.52900	2.63400	0
22/02/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.04300	0.04400	0
22/02/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.57700	2.68200	0
22/02/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.04100	0.04200	0
22/02/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.62500	2.73000	0
22/02/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.03900	0.04100	0
22/02/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.67300	2.77900	0
22/02/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.03700	0.03900	0
22/02/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.72100	2.82700	0
22/02/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.03600	0.03700	0
22/02/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.77000	2.87500	0
22/02/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.03400	0.03600	0
22/02/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.81800	2.92400	0
22/02/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.03300	0.03400	0
22/02/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.86700	2.97200	0
22/02/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.03100	0.03300	0
22/02/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.91500	3.02100	0
22/02/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.03000	0.03200	0
22/02/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.96400	3.07000	0
22/02/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.02800	0.03000	0
22/02/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.01200	3.11800	0
22/02/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.02700	0.02900	0
22/02/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.06100	3.16700	0
22/02/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.02600	0.02800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.11000	3.21600	0
22/02/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.02500	0.02700	0
22/02/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.15900	3.26500	0
22/02/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.02400	0.02600	0
22/02/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.20800	3.31400	0
22/02/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.02300	0.02500	0
22/02/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.25700	3.36300	0
22/02/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.02200	0.02400	0
22/02/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.30600	3.41200	0
22/02/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.02100	0.02300	0
22/02/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.35500	3.46100	0
22/02/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.02000	0.02200	0
22/02/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.40400	3.51000	0
22/02/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.01900	0.02100	0
22/02/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.45300	3.55900	0
22/02/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.01800	0.02000	0
22/02/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.50200	3.60800	0
22/02/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.01700	0.01900	0
22/02/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.55100	3.65700	0
22/02/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.01700	0.01900	0
22/02/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.60100	3.70700	0
22/02/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.01600	0.01800	0
22/02/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.65000	3.75600	0
22/02/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.01500	0.01700	0
22/02/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.69900	3.80500	0
22/02/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.01500	0.01700	0
22/02/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.74900	3.85500	0
22/02/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.01400	0.01600	0
22/02/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.79800	3.90400	0
22/02/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.01300	0.01600	0
22/02/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.84700	3.95400	0
22/02/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.01300	0.01500	0
22/02/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.89700	4.00300	0
22/02/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.01200	0.01400	0
22/02/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.94600	4.05200	0
22/02/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.01200	0.01400	0
22/02/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.99600	4.10200	0
22/02/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.01100	0.01300	0
22/02/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.04500	4.15100	0
22/02/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.01100	0.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.09500	4.20000	0
22/02/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.01000	0.01200	0
22/02/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.14400	4.25000	0
22/02/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.01000	0.01100	0
22/02/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.19400	4.29900	0
22/02/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00900	0.01000	0
22/02/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.24300	4.34800	0
22/02/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00900	0.01000	0
22/02/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.29300	4.39800	0
22/02/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00800	0.00900	0
22/02/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.34200	4.44700	0
22/02/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00800	0.00900	0
22/02/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.39200	4.49700	0
22/02/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00700	0.00900	0
22/02/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.44100	4.54700	0
22/02/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00700	0.00800	0
22/02/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.49100	4.59600	0
22/02/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00700	0.00800	0
22/02/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.54100	4.64600	0
22/02/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00600	0.00700	0
22/02/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.59000	4.69500	0
22/02/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00600	0.00700	0
22/02/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.64000	4.74500	0
22/02/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00600	0.00700	0
22/02/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.69000	4.79500	0
22/02/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00600	0.00600	0
22/02/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.74000	4.84400	0
22/02/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00500	0.00600	0
22/02/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.78900	4.89400	0
22/02/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00500	0.00600	0
22/02/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.83900	4.94400	0
22/02/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00500	0.00500	0
22/02/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.88900	4.99300	0
22/02/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00500	0.00500	0
22/02/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.93900	5.04300	0
22/02/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00400	0.00500	0
22/02/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.98800	5.09300	0
22/02/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00400	0.00500	0
22/02/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.03800	5.14300	0
22/02/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.08800	5.19200	0
22/02/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00400	0.00400	0
22/02/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.13800	5.24200	0
22/02/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00400	0.00400	0
22/02/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.18800	5.29200	0
22/02/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00300	0.00400	0
22/02/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.23700	5.34200	0
22/02/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00300	0.00400	11,194
22/02/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.28700	5.39200	0
22/02/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00300	0.00300	0
22/02/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.33700	5.44100	0
22/02/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00300	0.00300	0
22/02/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.38700	5.49100	0
22/02/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00300	0.00300	0
22/02/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.43700	5.54100	0
22/02/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00300	0.00300	0
22/02/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.48700	5.59100	0
22/02/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00300	0.00300	0
22/02/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.53700	5.64100	0
22/02/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.58600	5.69100	0
22/02/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.63600	5.74100	0
22/02/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.68600	5.79000	0
22/02/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.73600	5.84000	0
22/02/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.78600	5.89000	0
22/02/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.83600	5.94000	0
22/02/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.88600	5.99000	0
22/02/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.93600	6.04000	0
22/02/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.98600	6.09000	0
22/02/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.03600	6.14000	0
22/02/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00200	0.00200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.08600	6.19000	0
22/02/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.13600	6.24000	0
22/02/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.18500	6.29000	0
22/02/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.23500	6.34000	0
22/02/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.28500	6.39000	0
22/02/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.33500	6.43900	0
22/02/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.38500	6.48900	0
22/02/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.43500	6.53900	0
22/02/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.48500	6.58900	0
22/02/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.53500	6.63900	0
22/02/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.58500	6.68900	0
22/02/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.63500	6.73900	0
22/02/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.68500	6.78900	0
22/02/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.73500	6.83900	0
22/02/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.78500	6.88900	0
22/02/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.83500	6.93900	0
22/02/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.88500	6.98900	0
22/02/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.93500	7.03900	0
22/02/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.98500	7.08900	0
22/02/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.03500	7.13900	0
22/02/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.08500	7.18900	0
22/02/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.13500	7.23900	0
22/02/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.18500	7.28900	0
22/02/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.23500	7.33900	0
22/02/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.28500	7.38900	0
22/02/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.33500	7.43900	0
22/02/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.38500	7.48900	0
22/02/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.43500	7.53900	0
22/02/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.48500	7.58900	0
22/02/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.53500	7.63900	0
22/02/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.58500	7.68900	0
22/02/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.63500	7.73900	0
22/02/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.68500	7.78900	0
22/02/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.73500	7.83900	0
22/02/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.78500	7.88900	0
22/02/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.83500	7.93900	0
22/02/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.88500	7.98900	0
22/02/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.93500	8.03900	0
22/02/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.98500	8.08900	0
22/02/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.03500	8.13900	0
22/02/2010	£ / R On 14-June-10	20.30	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
22/02/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.08400	8.18900	0
22/02/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.13400	8.23900	0
22/02/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.18400	8.28800	0
22/02/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.43600	8.53800	0
22/02/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.48600	8.58800	0
22/02/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.33400	8.43800	0
22/02/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.38400	8.48800	0
22/02/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.43400	8.53800	0
22/02/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.48400	8.58800	0
22/02/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.53400	8.63800	0
22/02/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.58400	8.68800	0
22/02/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.63400	8.73800	0
22/02/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.68400	8.78800	0
22/02/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.73400	8.83800	0
22/02/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.78400	8.88800	0
22/02/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.83400	8.93800	0
22/02/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.88400	8.98800	0
22/02/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.93400	9.03800	0
22/02/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.98400	9.08800	0
22/02/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.03400	9.13800	0
22/02/2010	£ / 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
22/02/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.08400	9.18800	0
22/02/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.13400	9.23800	0
22/02/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.18400	9.28800	0
22/02/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.23400	9.33800	0
22/02/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.28400	9.38800	0
22/02/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.33400	9.43800	0
22/02/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.38400	9.48800	0
22/02/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.43400	9.53800	0
22/02/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.48400	9.58800	0
22/02/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.53400	9.63800	0
22/02/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.58400	9.68800	0
22/02/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.63400	9.73800	0
22/02/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.68400	9.78800	0
22/02/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.73400	9.83800	0
22/02/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.78400	9.88800	0
22/02/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.83400	9.93800	0
22/02/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.88400	9.98800	0
22/02/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.93400	10.03800	0
22/02/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.98400	10.08800	0
22/02/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.03400	10.13800	0
22/02/2010	£ / 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
22/02/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.08400	10.18800	0
22/02/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.13400	10.23800	0
22/02/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08660	0.08570	0
22/02/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01672	0.01582	0
22/02/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00012	0.00012	0
22/02/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00803	0.00739	0
22/02/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00143	0.00169	0
22/02/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00336	0.00306	0
22/02/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00676	0.00736	0
22/02/2010	€ / R On 13-December-10			Foreign Exchange Future	11.09480	10.96760	158
22/02/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.45900	3.33600	0
22/02/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.40900	3.28600	0
22/02/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.35900	3.23600	0
22/02/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.30900	3.18600	0
22/02/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.44100	3.31600	0
22/02/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.39100	3.26600	0
22/02/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.34100	3.21700	0
22/02/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.29100	3.16700	0
22/02/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.24100	3.11700	0
22/02/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.19100	3.06700	0
22/02/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.14100	3.01700	0
22/02/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.90900	2.78600	0
22/02/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.04200	2.91700	0
22/02/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.99200	2.86700	0
22/02/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.94200	2.81700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.25500	3.12900	0
22/02/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01000	0.01100	0
22/02/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.20500	3.08000	0
22/02/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01000	0.01200	0
22/02/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.15600	3.03000	0
22/02/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01100	0.01200	0
22/02/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.10700	2.98100	0
22/02/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01200	0.01300	0
22/02/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.50900	2.38600	0
22/02/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.00800	2.88200	0
22/02/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01300	0.01400	0
22/02/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.59300	2.46900	0
22/02/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.90900	2.78300	0
22/02/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01400	0.01500	0
22/02/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.85900	2.73400	0
22/02/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01400	0.01600	0
22/02/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.44300	2.31900	0
22/02/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.39400	2.27000	0
22/02/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00300	0.00400	0
22/02/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.71100	2.58600	0
22/02/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01600	0.01800	0
22/02/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.29400	2.17000	0
22/02/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00300	0.00400	0
22/02/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.24400	2.12100	0
22/02/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00300	0.00500	0
22/02/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.56300	2.43800	0
22/02/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.01800	0.02000	0
22/02/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.14500	2.02200	0
22/02/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00400	0.00600	0
22/02/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.90900	1.78600	0
22/02/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.04600	1.92300	0
22/02/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00500	0.00700	0
22/02/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.99600	1.87300	0
22/02/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00500	0.00700	0
22/02/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.94700	1.82400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00600	0.00800	0
22/02/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.26800	2.14300	0
22/02/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.02300	0.02500	0
22/02/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.21900	2.09400	0
22/02/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.02400	0.02600	0
22/02/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.17000	2.04500	0
22/02/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.02500	0.02700	0
22/02/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.12100	1.99900	0
22/02/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.02600	0.03100	0
22/02/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.50900	1.38600	0
22/02/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.02300	1.90600	0
22/02/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.02800	0.03800	0
22/02/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.60100	1.48000	0
22/02/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01000	0.01400	0
22/02/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.93000	1.81400	0
22/02/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.03500	0.04600	0
22/02/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.88400	1.76900	0
22/02/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.03900	0.05100	0
22/02/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.45500	1.33300	0
22/02/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01400	0.01700	0
22/02/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.40600	1.28500	0
22/02/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.01500	0.01900	0
22/02/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.74700	1.63500	0
22/02/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.05200	0.06700	0
22/02/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.30900	1.18900	0
22/02/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.01800	0.02300	0
22/02/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.26000	1.14100	0
22/02/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.01900	0.02500	0
22/02/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.61400	1.50500	0
22/02/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.06900	0.08700	0
22/02/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.16400	1.04500	0
22/02/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.02300	0.02900	0
22/02/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	0.91100	0.78900	0
22/02/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.06800	0.95700	0
22/02/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.02700	0.04100	0
22/02/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.02100	0.91400	0
22/02/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.03000	0.04800	0
22/02/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.97700	0.87200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.03600	0.05600	0
22/02/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.35900	1.25900	0
22/02/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.11400	0.14100	0
22/02/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.31900	1.22000	0
22/02/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.12400	0.15200	0
22/02/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.27900	1.18100	0
22/02/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.13400	0.16300	0
22/02/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.23900	1.14600	0
22/02/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.14400	0.17800	0
22/02/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.52300	0.41300	0
22/02/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.01400	0.02700	0
22/02/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.16200	1.07800	0
22/02/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.16700	0.21000	0
22/02/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.69200	0.60700	0
22/02/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.10100	0.14100	0
22/02/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.09300	1.01300	0
22/02/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.19800	0.24500	0
22/02/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.06000	0.98200	0
22/02/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.21500	0.26400	0
22/02/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.58600	0.51000	20
22/02/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.14500	0.19400	271
22/02/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.55300	0.48000	0
22/02/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.16200	0.21400	0
22/02/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.96500	0.89300	0
22/02/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.27000	0.32500	0
22/02/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.49100	0.42400	0
22/02/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.20000	0.25800	0
22/02/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.46200	0.39800	0
22/02/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.22100	0.28200	0
22/02/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.87800	0.81200	0
22/02/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.33300	0.39400	0
22/02/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.40800	0.35000	0
22/02/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.26700	0.33400	0
22/02/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.09000	0.06200	0
22/02/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.18100	0.27600	0
22/02/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.35800	0.31100	0
22/02/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.31700	0.39500	0
22/02/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.33500	0.29300	0
22/02/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.34400	0.42700	0
22/02/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.31600	0.27600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.37500	0.46000	0
22/02/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.72400	0.66900	0
22/02/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.47900	0.55100	0
22/02/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.70100	0.64800	0
22/02/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.50600	0.58000	0
22/02/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.67900	0.62700	0
22/02/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.53400	0.60900	0
22/02/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.65700	0.60900	0
22/02/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.56200	0.64100	0
22/02/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.02000	0.01400	0
22/02/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.51100	0.62800	0
22/02/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.61600	0.57300	0
22/02/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.62100	0.70500	0
22/02/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.20800	0.18400	0
22/02/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.61700	0.71800	0
22/02/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.58000	0.54000	0
22/02/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.68500	0.77200	0
22/02/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.56300	0.52500	0
22/02/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.71800	0.80700	0
22/02/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.17500	0.15500	25
22/02/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.73400	0.83900	0
22/02/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.16500	0.14700	0
22/02/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.77400	0.88100	0
22/02/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.51600	0.48100	0
22/02/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.82100	0.91300	0
22/02/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.14700	0.13100	0
22/02/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.85600	0.96500	0
22/02/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.13900	0.12400	0
22/02/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.89800	1.00800	0
22/02/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.47300	0.44200	0
22/02/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.92800	1.02400	0
22/02/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.12500	0.11200	0
22/02/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.98400	1.09600	0
22/02/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.00200	0.00200	0
22/02/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.09300	1.21600	0
22/02/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.27900	0.25800	0
22/02/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.02500	1.13100	0
22/02/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.11200	0.10100	0
22/02/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.07100	1.18500	0
22/02/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.10600	0.09600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.11500	1.23000	0
22/02/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.10000	0.09100	0
22/02/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.15900	1.27500	0
22/02/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.40000	0.37500	0
22/02/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.15500	1.25700	0
22/02/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.38900	0.36600	0
22/02/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.19400	1.29800	0
22/02/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.37900	0.35600	0
22/02/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.23400	1.33800	0
22/02/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.36900	0.34700	0
22/02/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.27400	1.37900	0
22/02/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.36000	0.33900	0
22/02/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.31500	1.42100	0
22/02/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.35100	0.33000	0
22/02/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.35600	1.46200	0
22/02/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.07100	0.06500	0
22/02/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.48000	1.59900	0
22/02/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.33300	0.31400	0
22/02/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.43800	1.54600	0
22/02/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.32500	0.30600	0
22/02/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.48000	1.58800	0
22/02/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.79100	1.91400	0
22/02/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.30200	0.28500	0
22/02/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.60700	1.71700	0
22/02/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.94100	2.06400	0
22/02/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.28100	0.26600	0
22/02/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.73600	1.84800	0
22/02/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636
22/02/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	2.04100	2.16400	0
22/02/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.14100	2.26400	0
22/02/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.19100	2.31400	0
22/02/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.24100	2.36400	0
22/02/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.24600	0.23400	0
22/02/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.00100	2.11600	0
22/02/2010	€ / 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
22/02/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.34100	2.46400	0
22/02/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.23500	0.22400	0
22/02/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.09000	2.20600	0
22/02/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.44100	2.56400	0
22/02/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.49100	2.61400	0
22/02/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.54100	2.66400	0
22/02/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.59100	2.71400	0
22/02/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.64100	2.76400	0
22/02/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.69100	2.81400	0
22/02/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.01900	0.01700	0
22/02/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.57800	2.70100	0
22/02/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.01800	0.01500	0
22/02/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.62700	2.74900	0
22/02/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.01700	0.01400	0
22/02/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.67600	2.79800	0
22/02/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.01600	0.01300	0
22/02/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.72500	2.84700	0
22/02/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.01400	0.01200	0
22/02/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.77300	2.89600	0
22/02/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.01300	0.01200	0
22/02/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.82200	2.94600	0
22/02/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.01300	0.01100	0
22/02/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.87200	2.99500	0
22/02/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.09100	3.21400	0
22/02/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.01100	0.00900	0
22/02/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.97000	3.09300	0
22/02/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.01000	0.00900	0
22/02/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.01900	3.14300	0
22/02/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00900	0.00800	0
22/02/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.06800	3.19200	0
22/02/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.15900	0.15100	0
22/02/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.91400	3.03300	0
22/02/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.15500	0.14800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.96000	3.08000	0
22/02/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.15200	0.14500	0
22/02/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.00700	3.12700	0
22/02/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.14900	0.14200	0
22/02/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.05400	3.17400	0
22/02/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.49100	3.61400	0
22/02/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.14300	0.13700	0
22/02/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.14800	3.26900	0
22/02/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00600	0.00500	0
22/02/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.41500	3.53900	0
22/02/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.13800	0.13200	0
22/02/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.24300	3.36400	0
22/02/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.13500	0.12900	0
22/02/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.29000	3.41100	0
22/02/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.79100	3.91400	0
22/02/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.12800	0.12300	0
22/02/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.43300	3.55500	0
22/02/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.94100	4.06400	0
22/02/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.12100	0.11600	0
22/02/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.57600	3.69800	0
22/02/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.14100	4.26400	0
22/02/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.19100	4.31400	0
22/02/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.24100	4.36400	0
22/02/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.10900	0.10500	0
22/02/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.86400	3.98700	0
22/02/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.34100	4.46400	0
22/02/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.10600	0.10200	0
22/02/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.96100	4.08400	0
22/02/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.44100	4.56400	0
22/02/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.49100	4.61400	0
22/02/2010	€ / 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
22/02/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.54100	4.66400	0
22/02/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.59100	4.71400	0
22/02/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.64100	4.76400	0
22/02/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.69100	4.81400	0
22/02/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.56000	4.68500	0
22/02/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.61000	4.73500	0
22/02/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.66000	4.78500	0
22/02/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.71000	4.83500	0
22/02/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.76000	4.88500	0
22/02/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.81000	4.93500	0
22/02/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.86000	4.98500	0
22/02/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.09100	5.21400	0
22/02/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.96000	5.08500	0
22/02/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.01000	5.13500	0
22/02/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.06000	5.18500	0
22/02/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.07500	0.07200	0
22/02/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.83000	4.95400	0
22/02/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.07400	0.07100	0
22/02/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.87900	5.00300	0
22/02/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.07300	0.07000	0
22/02/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.92800	5.05200	0
22/02/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.07100	0.06800	0
22/02/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.97600	5.10000	0
22/02/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.49100	5.61400	0
22/02/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.06900	0.06600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.07400	5.19800	0
22/02/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.41000	5.53500	0
22/02/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.06600	0.06400	0
22/02/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.17100	5.29600	0
22/02/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.06500	0.06300	0
22/02/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.22000	5.34500	0
22/02/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.06200	0.06000	0
22/02/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.36700	5.49200	0
22/02/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.05900	0.05700	0
22/02/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.51400	5.63900	0
22/02/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.05300	0.05200	0
22/02/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.80800	5.93400	0
22/02/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.05200	0.05000	0
22/02/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.90700	6.03200	0
22/02/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.54100	6.66400	0
22/02/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.59100	6.71400	0
22/02/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.64100	6.76400	0
22/02/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.69100	6.81400	0
22/02/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.55900	6.68400	0
22/02/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.60900	6.73400	0
22/02/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.65900	6.78400	0
22/02/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.70900	6.83400	0
22/02/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.75900	6.88400	0
22/02/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.80900	6.93400	0
22/02/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.85900	6.98400	0
22/02/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.09100	7.21400	0
22/02/2010	€ / 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
22/02/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.95900	7.08400	0
22/02/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.00900	7.13400	0
22/02/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.05900	7.18400	0
22/02/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.03600	0.03400	0
22/02/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.79100	6.91600	0
22/02/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.03500	0.03400	0
22/02/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.84000	6.96600	0
22/02/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.03400	0.03300	0
22/02/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.88900	7.01500	0
22/02/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.03400	0.03200	0
22/02/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.93900	7.06400	0
22/02/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.49100	7.61400	0
22/02/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.03200	0.03100	0
22/02/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.03700	7.16300	0
22/02/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.40900	7.53400	0
22/02/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.03100	0.03000	0
22/02/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.13600	7.26200	0
22/02/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.03000	0.02900	0
22/02/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.18500	7.31100	0
22/02/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.02900	0.02800	0
22/02/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.33400	7.46000	0
22/02/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.02700	0.02600	0
22/02/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.48200	7.60800	0
22/02/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.02400	0.02300	0
22/02/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.77900	7.90500	0
22/02/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.02300	0.02300	0
22/02/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.87800	8.00500	0
22/02/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.54100	8.66400	0
22/02/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.59100	8.71400	0
22/02/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.64100	8.76400	0
22/02/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.69100	8.81400	0
22/02/2010	€ / 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
22/02/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.55900	8.68400	0
22/02/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.60900	8.73400	0
22/02/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.65900	8.78400	0
22/02/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.70900	8.83400	0
22/02/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.75900	8.88400	0
22/02/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.80900	8.93400	0
22/02/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.85900	8.98400	0
22/02/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.09100	9.21400	0
22/02/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.95900	9.08400	0
22/02/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.00900	9.13400	0
22/02/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.05900	9.18400	0
22/02/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.01400	0.01400	0
22/02/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.76900	8.89600	0
22/02/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.01400	0.01300	0
22/02/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.81900	8.94500	0
22/02/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.01400	0.01300	0
22/02/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.86900	8.99500	0
22/02/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.01300	0.01300	0
22/02/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.91800	9.04500	0
22/02/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.49100	9.61400	0
22/02/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.01300	0.01200	0
22/02/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.01800	9.14400	0
22/02/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.40900	9.53400	0
22/02/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.01200	0.01100	0
22/02/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.11700	9.24300	0
22/02/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.01200	0.01100	0
22/02/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.16700	9.29300	0
22/02/2010	€ / R On 13-December-10	20.40	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
22/02/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.31600	9.44200	0
22/02/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01000	0.00900	0
22/02/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.46500	9.59100	0
22/02/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00800	0.00800	0
22/02/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.76300	9.89000	0
22/02/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00800	0.00800	0
22/02/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.86300	9.99000	0
22/02/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	7.06470	6.98050	390
22/02/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.57000	4.48500	0
22/02/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.52000	4.43500	0
22/02/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.52000	4.43500	0
22/02/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.47000	4.38500	0
22/02/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.42000	4.33500	0
22/02/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.37000	4.28500	0
22/02/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.27000	4.18500	0
22/02/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.27000	4.18500	0
22/02/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.22000	4.13500	0
22/02/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.17000	4.08500	0
22/02/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	4.12000	4.03500	0
22/02/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	4.07000	3.98500	0
22/02/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	4.02000	3.93500	0
22/02/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.97000	3.88500	0
22/02/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.92000	3.83500	0
22/02/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.87000	3.78500	0
22/02/2010	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
22/02/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.82000	3.73500	0
22/02/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.77000	3.68500	0
22/02/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.57000	3.48500	0
22/02/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.52000	3.43500	0
22/02/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.52000	3.43500	0
22/02/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.47000	3.38500	0
22/02/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.42000	3.33500	0
22/02/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.37000	3.28500	0
22/02/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.27000	3.18500	0
22/02/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.27000	3.18500	0
22/02/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.22000	3.13500	0
22/02/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.17000	3.08500	0
22/02/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	3.12000	3.03500	0
22/02/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	3.07000	2.98500	0
22/02/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	3.02000	2.93500	0
22/02/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.97000	2.88500	0
22/02/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.92000	2.83500	0
22/02/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.87000	2.78500	0
22/02/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.82000	2.73500	0
22/02/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.77000	2.68500	0
22/02/2010	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
22/02/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.57000	2.48500	0
22/02/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.52000	2.43500	0
22/02/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.52000	2.43500	0
22/02/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.47000	2.38500	0
22/02/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.42000	2.33500	0
22/02/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.37000	2.28500	0
22/02/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.27000	2.18500	0
22/02/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.27000	2.18500	0
22/02/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.22000	2.13500	0
22/02/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.17000	2.08600	0
22/02/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	2.12000	2.03600	0
22/02/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	2.07000	1.98600	0
22/02/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	2.02000	1.93600	0
22/02/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.97100	1.88600	0
22/02/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.92100	1.83600	0
22/02/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.87100	1.78600	0
22/02/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.82100	1.73700	0
22/02/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.77100	1.68700	0
22/02/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.57000	1.48500	0
22/02/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.52000	1.43500	0
22/02/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.52200	1.43800	0
22/02/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00200	0.00300	0
22/02/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.47300	1.38900	0
22/02/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00300	0.00400	0
22/02/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.42300	1.33900	0
22/02/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00300	0.00400	0
22/02/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.37300	1.29000	0
22/02/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00300	0.00500	0
22/02/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.27000	1.18500	0
22/02/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.27400	1.19100	0
22/02/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00400	0.00600	0
22/02/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.22500	1.14200	0
22/02/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00500	0.00700	0
22/02/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.17600	1.09200	0
22/02/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00600	0.00700	0
22/02/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	1.12600	1.04300	0
22/02/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00600	0.00800	0
22/02/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	1.07700	0.99400	0
22/02/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00700	0.00900	0
22/02/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	1.02800	0.94700	0
22/02/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00800	0.01200	0
22/02/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.98100	0.90000	0
22/02/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.01100	0.01500	0
22/02/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.93300	0.85300	0
22/02/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.01300	0.01800	0
22/02/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.88600	0.80700	0
22/02/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.01600	0.02200	0
22/02/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.84000	0.76200	0
22/02/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.02000	0.02700	0
22/02/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.79400	0.71800	0
22/02/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.02400	0.03300	0
22/02/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.67200	0.59000	0
22/02/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.00300	0.00500	0
22/02/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.62300	0.54100	0
22/02/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.00400	0.00600	0
22/02/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.57400	0.49300	0
22/02/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.00500	0.00800	0
22/02/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.52500	0.44600	0
22/02/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.00600	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.57900	0.51200	0
22/02/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.05900	0.07700	0
22/02/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.53900	0.47500	0
22/02/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.06900	0.09000	0
22/02/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.50000	0.43800	0
22/02/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.08000	0.10300	0
22/02/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.46300	0.40400	0
22/02/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.09300	0.11900	0
22/02/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.42700	0.37100	0
22/02/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.10700	0.13600	0
22/02/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.39200	0.33900	0
22/02/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.12200	0.15400	0
22/02/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.35900	0.31000	0
22/02/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.13900	0.17500	0
22/02/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.32800	0.28100	0
22/02/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.15800	0.19600	0
22/02/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.29800	0.25500	0
22/02/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.17800	0.22000	0
22/02/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.40500	0.36200	0
22/02/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.24700	0.28800	0
22/02/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.27000	0.23000	0
22/02/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.20000	0.24500	0
22/02/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.24400	0.21100	0
22/02/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.22400	0.27600	0
22/02/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.22400	0.19300	0
22/02/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.25400	0.30800	0
22/02/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.20500	0.17700	0
22/02/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.28500	0.34200	0
22/02/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.18800	0.16200	0
22/02/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.31800	0.37700	0
22/02/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.17200	0.14900	0
22/02/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.35200	0.41400	0
22/02/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.15800	0.13700	0
22/02/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.38800	0.45200	0
22/02/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.43100	1.51500	0
22/02/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.48100	1.56500	0
22/02/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.02500	0.02200	0
22/02/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.50500	1.58700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.02300	0.02100	0
22/02/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.55300	1.63600	0
22/02/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.02200	0.02000	0
22/02/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.60200	1.68500	0
22/02/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.02100	0.01900	0
22/02/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.65100	1.73400	0
22/02/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.73100	1.81500	0
22/02/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.01900	0.01700	0
22/02/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.74900	1.83200	0
22/02/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.01800	0.01600	0
22/02/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.79800	1.88100	0
22/02/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.01700	0.01500	0
22/02/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.84700	1.93000	0
22/02/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.01600	0.01500	0
22/02/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.89600	1.98000	0
22/02/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.01500	0.01400	0
22/02/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.94500	2.02900	0
22/02/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.01500	0.01300	0
22/02/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	1.99500	2.07800	0
22/02/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.01400	0.01200	0
22/02/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.04400	2.12700	0
22/02/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.01200	0.01100	0
22/02/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.09200	2.17600	0
22/02/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.01100	0.01000	0
22/02/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.14100	2.22500	0
22/02/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.01100	0.00900	0
22/02/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.19100	2.27400	0
22/02/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01000	0.00900	0
22/02/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.24000	2.32400	0
22/02/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.43100	3.51500	0
22/02/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.48100	3.56500	0
22/02/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.48100	3.56600	0
22/02/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.53100	3.61600	0
22/02/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.58100	3.66600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.63100	3.71600	0
22/02/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.73100	3.81500	0
22/02/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.73100	3.81600	0
22/02/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.78100	3.86600	0
22/02/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.83100	3.91600	0
22/02/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	3.88100	3.96600	0
22/02/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	3.93100	4.01600	0
22/02/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.98100	4.06600	0
22/02/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.03100	4.11600	0
22/02/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.08100	4.16600	0
22/02/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.13100	4.21600	0
22/02/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.18100	4.26500	0
22/02/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.23100	4.31500	0
22/02/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.43100	5.51500	0
22/02/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.48100	5.56500	0
22/02/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.48000	5.56500	0
22/02/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.53000	5.61500	0
22/02/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.58000	5.66500	0
22/02/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.63000	5.71500	0
22/02/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.73100	5.81500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.73000	5.81500	0
22/02/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.78000	5.86500	0
22/02/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.83000	5.91500	0
22/02/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	5.88000	5.96500	0
22/02/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	5.93000	6.01500	0
22/02/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.98000	6.06500	0
22/02/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.03000	6.11500	0
22/02/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.08000	6.16500	0
22/02/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.13000	6.21500	0
22/02/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.18000	6.26500	0
22/02/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.23000	6.31500	0
22/02/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.43100	7.51500	0
22/02/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.48100	7.56500	0
22/02/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.48000	7.56500	0
22/02/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.53000	7.61500	0
22/02/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.58000	7.66500	0
22/02/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.63000	7.71500	0
22/02/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.73100	7.81500	0
22/02/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.73000	7.81500	0
22/02/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.78000	7.86500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.83000	7.91500	0
22/02/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	7.88000	7.96500	0
22/02/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	7.93000	8.01500	0
22/02/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	7.98000	8.06500	0
22/02/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.03000	8.11500	0
22/02/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.08000	8.16500	0
22/02/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.13000	8.21500	0
22/02/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.18000	8.26500	0
22/02/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.23000	8.31500	0
23/02/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.13470	8.16220	673
23/02/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.08500	5.11200	0
23/02/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.32700	4.36000	0
23/02/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.27700	4.31000	0
23/02/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.36200	4.39500	0
23/02/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.17700	4.21000	0
23/02/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.26200	4.29500	0
23/02/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.21200	4.24500	0
23/02/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.29900	4.32900	0
23/02/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.24900	4.27900	0
23/02/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.19900	4.22900	0
23/02/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.28500	4.31300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.23500	4.26300	0
23/02/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.18500	4.21300	0
23/02/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.13500	4.16300	0
23/02/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.08600	4.11300	0
23/02/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	4.03600	4.06300	0
23/02/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.98600	4.01300	0
23/02/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.93600	3.96300	0
23/02/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.88600	3.91400	0
23/02/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00100	0.00200	0
23/02/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.83600	3.86400	0
23/02/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00100	0.00200	0
23/02/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.78600	3.81400	0
23/02/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00100	0.00200	0
23/02/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.73700	3.76400	0
23/02/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.68700	3.71400	0
23/02/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.63700	3.66400	0
23/02/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.31200	3.34500	0
23/02/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.26200	3.29500	0
23/02/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.21200	3.24500	0
23/02/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.30000	3.33000	0
23/02/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.25000	3.28100	0
23/02/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00100	0.00200	0
23/02/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.20000	3.23100	0
23/02/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00100	0.00200	0
23/02/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.28800	3.31600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00300	0.00400	0
23/02/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.23900	3.26600	0
23/02/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.18900	3.21700	0
23/02/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00400	0.00500	0
23/02/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.13900	3.16700	0
23/02/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00400	0.00500	0
23/02/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.09000	3.11700	0
23/02/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	3.04000	3.06800	0
23/02/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00500	0.00600	0
23/02/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.99100	3.01800	0
23/02/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.94100	2.96800	0
23/02/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.89100	2.91900	0
23/02/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00600	0.00700	0
23/02/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.84200	2.86900	0
23/02/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00700	0.00700	0
23/02/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.79200	2.81900	0
23/02/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00700	0.00700	0
23/02/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.74200	2.77000	0
23/02/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.00700	0.00800	0
23/02/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.69300	2.72000	0
23/02/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.00800	0.00800	0
23/02/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.64300	2.67100	0
23/02/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.00800	0.00900	0
23/02/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.31300	2.34600	0
23/02/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.26400	2.29600	0
23/02/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00200	0.00100	0
23/02/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.21400	2.24700	0
23/02/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.30400	2.33500	0
23/02/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00500	0.00600	0
23/02/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.25400	2.28500	0
23/02/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00500	0.00600	0
23/02/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.20500	2.23500	0
23/02/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.29700	2.32400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01200	0.01200	0
23/02/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.24700	2.27500	0
23/02/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01200	0.01300	0
23/02/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.19800	2.22600	0
23/02/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01300	0.01400	0
23/02/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.14900	2.17600	0
23/02/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01400	0.01400	0
23/02/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.09900	2.12700	0
23/02/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01400	0.01500	0
23/02/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	2.05000	2.07800	0
23/02/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.01500	0.01600	0
23/02/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	2.00100	2.02800	0
23/02/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.01600	0.01600	0
23/02/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.95300	1.98100	0
23/02/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.01800	0.01900	0
23/02/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.90500	1.93300	0
23/02/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02000	0.02100	0
23/02/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.85800	1.88500	0
23/02/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.02300	0.02300	0
23/02/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.81100	1.83800	0
23/02/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.02600	0.02600	0
23/02/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.76400	1.79100	0
23/02/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.02900	0.02900	0
23/02/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.71700	1.74500	0
23/02/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.03200	0.03300	0
23/02/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.67100	1.69800	0
23/02/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.03600	0.03600	0
23/02/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.32200	1.35500	0
23/02/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.01000	0.01000	0
23/02/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.27300	1.30600	0
23/02/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.01100	0.01100	0
23/02/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.22400	1.25700	0
23/02/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.01200	0.01200	0
23/02/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.33700	1.36600	0
23/02/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.03800	0.03700	0
23/02/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.29000	1.31900	0
23/02/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.04100	0.04000	0
23/02/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.24500	1.27300	0
23/02/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.04600	0.04400	0
23/02/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.35800	1.38400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.07300	0.07200	0
23/02/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.31500	1.34100	0
23/02/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.08000	0.07900	0
23/02/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.27300	1.29800	0
23/02/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.08800	0.08600	0
23/02/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.23100	1.25600	0
23/02/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.09600	0.09400	0
23/02/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.19000	1.21500	0
23/02/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.10500	0.10300	0
23/02/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.14900	1.17400	0
23/02/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.11400	0.11200	0
23/02/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.10900	1.13300	0
23/02/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.12400	0.12100	0
23/02/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	1.07200	1.09600	0
23/02/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.13700	0.13400	0
23/02/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	1.03600	1.05900	0
23/02/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.15100	0.14700	0
23/02/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	1.00000	1.02300	0
23/02/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.16500	0.16100	0
23/02/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.96600	0.98800	0
23/02/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.18100	0.17600	0
23/02/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.93200	0.95400	0
23/02/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.19700	0.19200	0
23/02/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.90000	0.92100	0
23/02/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.21500	0.20900	0
23/02/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.86800	0.88900	0
23/02/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.23300	0.22700	0
23/02/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.47300	0.49700	0
23/02/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.16100	0.15200	0
23/02/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.44200	0.46600	390
23/02/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.18000	0.17100	130
23/02/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.41300	0.43500	100
23/02/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.20100	0.19000	0
23/02/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.58100	0.60000	0
23/02/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.28200	0.27100	0
23/02/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.55400	0.57200	0
23/02/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.30500	0.29300	0
23/02/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.52800	0.54500	0
23/02/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.32900	0.31600	0
23/02/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.67000	0.68700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.38500	0.37500	0
23/02/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.64500	0.66100	0
23/02/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.41000	0.39900	0
23/02/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.62100	0.63700	0
23/02/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.43600	0.42500	0
23/02/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.59800	0.61300	0
23/02/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.46300	0.45100	0
23/02/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.57500	0.59000	0
23/02/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.49000	0.47800	0
23/02/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.55400	0.56800	0
23/02/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.51900	0.50600	0
23/02/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.53300	0.54600	4,400
23/02/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.54800	0.53400	0
23/02/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.51400	0.52700	0
23/02/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.57900	0.56500	0
23/02/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.49600	0.50800	0
23/02/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.61100	0.59600	0
23/02/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.47900	0.49100	0
23/02/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.64400	0.62900	0
23/02/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.46200	0.47400	0
23/02/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.67700	0.66200	0
23/02/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.44600	0.45700	0
23/02/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.71100	0.69500	0
23/02/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.43100	0.44200	0
23/02/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.74600	0.73000	0
23/02/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.41600	0.42700	0
23/02/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.78100	0.76500	0
23/02/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.40200	0.41200	0
23/02/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.81700	0.80000	0
23/02/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.38800	0.39800	117
23/02/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.85300	0.83600	0
23/02/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.10700	0.11400	0
23/02/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.89500	0.86900	0
23/02/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.23300	0.24200	3,000
23/02/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.93400	0.91300	0
23/02/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.09500	0.10100	0
23/02/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.98300	0.95600	0
23/02/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.08900	0.09500	0
23/02/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.02700	1.00000	0
23/02/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.08400	0.08900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.07200	1.04400	0
23/02/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.07900	0.08400	0
23/02/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.11700	1.08900	0
23/02/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.07500	0.07900	0
23/02/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.16300	1.13400	0
23/02/2010	\$ / R On 13-September-10	9.00	C	Foreign Exchange Future	0.18300	0.18900	0
23/02/2010	\$ / R On 13-September-10	9.00	P	Foreign Exchange Future	1.18400	1.16000	0
23/02/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.28900	0.29600	0
23/02/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.20400	1.18400	0
23/02/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.28000	0.28600	330
23/02/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.24500	1.22400	0
23/02/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.16200	0.16800	0
23/02/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.31300	1.28900	0
23/02/2010	\$ / R On 13-December-10	9.20	C	Foreign Exchange Future	0.26300	0.26900	0
23/02/2010	\$ / R On 13-December-10	9.20	P	Foreign Exchange Future	1.32800	1.30700	0
23/02/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.05300	0.05700	0
23/02/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.44100	1.41200	0
23/02/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.14500	0.15000	0
23/02/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.44600	1.42100	0
23/02/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.04800	0.05100	0
23/02/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.53600	1.50600	0
23/02/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.04600	0.04900	26,596
23/02/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.58400	1.55400	0
23/02/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.04300	0.04600	0
23/02/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.63100	1.60100	0
23/02/2010	\$ / R On 13-December-10	9.50	C	Foreign Exchange Future	0.22000	0.22500	0
23/02/2010	\$ / R On 13-December-10	9.50	P	Foreign Exchange Future	1.58500	1.56300	0
23/02/2010	\$ / R On 13-December-10	9.55	C	Foreign Exchange Future	0.21400	0.21800	0
23/02/2010	\$ / R On 13-December-10	9.55	P	Foreign Exchange Future	1.62900	1.60600	0
23/02/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.03800	0.04000	0
23/02/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.77600	1.74500	0
23/02/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.03600	0.03800	0
23/02/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.82400	1.79300	0
23/02/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.11000	0.11400	0
23/02/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.81100	1.78500	0
23/02/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.10600	0.11000	0
23/02/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.85700	1.83100	0
23/02/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.10300	0.10600	0
23/02/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.90400	1.87700	0
23/02/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.18100	0.18500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.89600	1.87300	0
23/02/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.17600	0.18000	0
23/02/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	1.94100	1.91800	0
23/02/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.17200	0.17500	0
23/02/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	1.98700	1.96300	0
23/02/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.16800	0.17100	300
23/02/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.03300	2.00900	0
23/02/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.16300	0.16700	0
23/02/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.07800	2.05500	0
23/02/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.15900	0.16200	0
23/02/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.12400	2.10000	0
23/02/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.15500	0.15800	0
23/02/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.17000	2.14600	0
23/02/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.15100	0.15400	0
23/02/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.21600	2.19200	0
23/02/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.14700	0.15000	0
23/02/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.26200	2.23800	0
23/02/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.14300	0.14600	0
23/02/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.30800	2.28400	0
23/02/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.13900	0.14200	0
23/02/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.35400	2.33000	0
23/02/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.13600	0.13800	0
23/02/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.40100	2.37600	0
23/02/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.13200	0.13500	0
23/02/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.44700	2.42300	0
23/02/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.12900	0.13100	0
23/02/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.49400	2.46900	0
23/02/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.01000	0.01100	0
23/02/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.69800	2.66600	0
23/02/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00900	0.01000	0
23/02/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.74700	2.71500	0
23/02/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00800	0.00900	0
23/02/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.79600	2.76400	0
23/02/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.00800	0.00900	0
23/02/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.84600	2.81400	0
23/02/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00700	0.00800	0
23/02/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.89500	2.86300	0
23/02/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00700	0.00700	0
23/02/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	2.94500	2.91200	0
23/02/2010	\$ / 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
23/02/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.12300	3.09000	0
23/02/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.17300	3.14000	0
23/02/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.22300	3.19000	0
23/02/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.14300	3.11000	0
23/02/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.09800	0.10000	0
23/02/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.01300	2.98800	0
23/02/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.24200	3.20900	0
23/02/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.29200	3.25900	0
23/02/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00300	0.00400	0
23/02/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.34100	3.30900	0
23/02/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.39100	3.35800	0
23/02/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.44100	3.40800	0
23/02/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.49100	3.45800	0
23/02/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.00200	0.00300	0
23/02/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.54000	3.50800	0
23/02/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.71300	3.68000	0
23/02/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.59000	3.55700	0
23/02/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.64000	3.60700	0
23/02/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.69000	3.65700	0
23/02/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.74000	3.70700	0
23/02/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.79000	3.75700	0
23/02/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.03100	0.03300	0
23/02/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.73200	3.70400	0
23/02/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.03100	0.03200	0
23/02/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.78200	3.75300	0
23/02/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.03000	0.03100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.83100	3.80200	0
23/02/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.07000	0.07100	0
23/02/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.78500	3.75900	0
23/02/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.06800	0.07000	0
23/02/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.83300	3.80800	0
23/02/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.06700	0.06800	0
23/02/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.88200	3.85600	0
23/02/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.06600	0.06700	0
23/02/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	3.93100	3.90500	0
23/02/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.06500	0.06600	0
23/02/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	3.98000	3.95400	0
23/02/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.06400	0.06500	0
23/02/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.02900	4.00300	0
23/02/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.06200	0.06300	0
23/02/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.07700	4.05100	0
23/02/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.06100	0.06200	0
23/02/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.12600	4.10000	0
23/02/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06000	0.06100	0
23/02/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.17500	4.14900	0
23/02/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.05800	0.05900	0
23/02/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.22300	4.19700	0
23/02/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.05700	0.05800	0
23/02/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.27200	4.24600	0
23/02/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.05600	0.05700	0
23/02/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.32100	4.29500	0
23/02/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.05400	0.05500	0
23/02/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.36900	4.34300	0
23/02/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.05300	0.05400	0
23/02/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.41800	4.39200	0
23/02/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.68900	4.65600	0
23/02/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.73900	4.70600	0
23/02/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.78900	4.75600	0
23/02/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.83800	4.80600	0
23/02/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.88800	4.85600	0
23/02/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	4.93800	4.90600	0
23/02/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.12300	5.09000	0
23/02/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.17300	5.14000	0
23/02/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.22300	5.19000	0
23/02/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.13800	5.10500	0
23/02/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.04200	0.04300	0
23/02/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	4.95700	4.93100	0
23/02/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.23800	5.20500	0
23/02/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.28800	5.25500	0
23/02/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.33800	5.30500	0
23/02/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.52300	5.49000	0
23/02/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.43800	5.40500	0
23/02/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.48800	5.45500	0
23/02/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.53800	5.50500	0
23/02/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.58800	5.55500	0
23/02/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.63800	5.60500	0
23/02/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.82300	5.79000	0
23/02/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.73800	5.70500	0
23/02/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.78800	5.75500	0
23/02/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.00700	0.00800	0
23/02/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.70800	5.67900	0
23/02/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.00700	0.00800	0
23/02/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.75800	5.72900	0
23/02/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.00700	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.80800	5.77900	0
23/02/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03100	0.03200	0
23/02/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.74600	5.72000	0
23/02/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03100	0.03100	0
23/02/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.79600	5.76900	0
23/02/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03000	0.03100	0
23/02/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.84500	5.81900	0
23/02/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03000	0.03000	0
23/02/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.89500	5.86800	0
23/02/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.02900	0.03000	0
23/02/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	5.94400	5.91800	0
23/02/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.02900	0.02900	0
23/02/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	5.99400	5.96700	0
23/02/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.02800	0.02900	0
23/02/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.04300	6.01700	0
23/02/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.02800	0.02800	0
23/02/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.09300	6.06600	0
23/02/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.02700	0.02700	0
23/02/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.14200	6.11500	0
23/02/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.02600	0.02700	0
23/02/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.19100	6.16500	0
23/02/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.02600	0.02600	0
23/02/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.24100	6.21400	0
23/02/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.02500	0.02600	0
23/02/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.29000	6.26400	0
23/02/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.02400	0.02500	0
23/02/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.33900	6.31300	0
23/02/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.02400	0.02400	0
23/02/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.38900	6.36200	0
23/02/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.68800	6.65500	0
23/02/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.73800	6.70500	0
23/02/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	6.92300	6.89000	0
23/02/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.83800	6.80500	0
23/02/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.88800	6.85500	0
23/02/2010	\$ / 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
23/02/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	6.93800	6.90500	0
23/02/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.01900	0.01900	0
23/02/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	6.93400	6.90700	0
23/02/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.67300	7.64000	0
23/02/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.72300	7.69000	0
23/02/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.63800	7.60500	0
23/02/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.82300	7.79000	0
23/02/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.73800	7.70500	0
23/02/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.78800	7.75500	0
23/02/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.70200	7.67200	0
23/02/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.75200	7.72200	0
23/02/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.80200	7.77200	0
23/02/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01300	0.01400	0
23/02/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.72800	7.70200	0
23/02/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01300	0.01300	0
23/02/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.77800	7.75100	0
23/02/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01300	0.01300	0
23/02/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.82800	7.80100	0
23/02/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01200	0.01300	0
23/02/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.87700	7.85100	0
23/02/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01200	0.01200	0
23/02/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.92700	7.90000	0
23/02/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01200	0.01200	0
23/02/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	7.97700	7.95000	0
23/02/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01200	0.01200	0
23/02/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.02700	8.00000	0
23/02/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01100	0.01200	0
23/02/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.07600	8.05000	0
23/02/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01100	0.01100	0
23/02/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.12600	8.09900	0
23/02/2010	\$ / R On 13-December-10	16.30	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
23/02/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.17600	8.14900	0
23/02/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01000	0.01100	0
23/02/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.22500	8.19900	0
23/02/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01000	0.01000	0
23/02/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.27500	8.24800	0
23/02/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01000	0.01000	0
23/02/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.32500	8.29800	0
23/02/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.00900	0.01000	0
23/02/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.37400	8.34800	0
23/02/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.68800	8.65500	0
23/02/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.73800	8.70500	0
23/02/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	8.92300	8.89000	0
23/02/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.83800	8.80500	0
23/02/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.88800	8.85500	0
23/02/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	8.93800	8.90500	0
23/02/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.63800	9.60500	0
23/02/2010	£ / R On 13-September-10			Foreign Exchange Future	12.33820	12.41570	1,294
23/02/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.08400	4.16500	0
23/02/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.23500	4.31600	0
23/02/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	3.98400	4.06500	0
23/02/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	3.93400	4.01500	0
23/02/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.08600	4.16600	0
23/02/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
23/02/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	3.98600	4.06600	0
23/02/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00000	0
23/02/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	3.93600	4.01600	0
23/02/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00000	0
23/02/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	3.88600	3.96600	0
23/02/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	3.78600	3.86700	0
23/02/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.73600	3.81700	0
23/02/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.48400	3.56500	0
23/02/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.43400	3.51500	0
23/02/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.58600	3.66700	0
23/02/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.53600	3.61700	0
23/02/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.48700	3.56700	0
23/02/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00100	0
23/02/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.43700	3.51700	0
23/02/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00200	0.00100	0
23/02/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.38700	3.46700	0
23/02/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00200	0.00100	0
23/02/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.33700	3.41700	0
23/02/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00200	0.00100	0
23/02/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.28700	3.36700	0
23/02/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00200	0.00100	0
23/02/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.23700	3.31800	0
23/02/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.18700	3.26800	0
23/02/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.13800	3.21800	0
23/02/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00300	0.00200	0
23/02/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.08800	3.16800	0
23/02/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00300	0.00200	0
23/02/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.03800	3.11800	0
23/02/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00300	0.00200	0
23/02/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	2.98800	3.06800	0
23/02/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00300	0.00200	0
23/02/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	2.93800	3.01800	0
23/02/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00300	0.00200	0
23/02/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	2.88900	2.96900	0
23/02/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00400	0.00300	0
23/02/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	2.83900	2.91900	0
23/02/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00400	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	2.78900	2.86900	0
23/02/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00400	0.00300	0
23/02/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.73900	2.81900	0
23/02/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00400	0.00300	0
23/02/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.69000	2.77000	0
23/02/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00500	0.00400	0
23/02/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.64000	2.72000	0
23/02/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00500	0.00400	0
23/02/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.59000	2.67000	0
23/02/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00500	0.00400	0
23/02/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.54100	2.62100	0
23/02/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00600	0.00500	0
23/02/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.49100	2.57100	0
23/02/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00600	0.00500	0
23/02/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.44200	2.52100	0
23/02/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00700	0.00500	0
23/02/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.39200	2.47200	0
23/02/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.00700	0.00600	0
23/02/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.34200	2.42200	0
23/02/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.00700	0.00600	0
23/02/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.29300	2.37300	0
23/02/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.00800	0.00700	0
23/02/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.24400	2.32300	0
23/02/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.00900	0.00700	0
23/02/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.19400	2.27400	0
23/02/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.00900	0.00800	0
23/02/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.14500	2.22400	0
23/02/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01000	0.00800	0
23/02/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.09600	2.17500	0
23/02/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01100	0.00900	0
23/02/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.04600	2.12500	0
23/02/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01100	0.00900	0
23/02/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.99700	2.07600	0
23/02/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01200	0.01000	0
23/02/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	1.94800	2.02700	0
23/02/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01300	0.01100	0
23/02/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	1.89900	1.97800	0
23/02/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01400	0.01200	0
23/02/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	1.85100	1.92900	0
23/02/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01600	0.01300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	1.80200	1.88000	0
23/02/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01700	0.01400	0
23/02/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.75400	1.83100	0
23/02/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01900	0.01500	0
23/02/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.70500	1.78300	0
23/02/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02000	0.01700	0
23/02/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.65700	1.73400	0
23/02/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02200	0.01800	0
23/02/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.60900	1.68600	0
23/02/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02400	0.02000	0
23/02/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.56100	1.63700	0
23/02/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02600	0.02100	0
23/02/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.51400	1.58900	0
23/02/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.02900	0.02300	0
23/02/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.46600	1.54100	0
23/02/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03100	0.02500	0
23/02/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.41900	1.49400	0
23/02/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.03400	0.02800	0
23/02/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.37200	1.44600	0
23/02/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.03700	0.03000	0
23/02/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.32500	1.39800	0
23/02/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.04000	0.03200	0
23/02/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.27900	1.35100	0
23/02/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.04400	0.03500	0
23/02/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.23300	1.30400	0
23/02/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.04800	0.03800	0
23/02/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.18700	1.25800	0
23/02/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.05200	0.04200	0
23/02/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.14100	1.21100	0
23/02/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.05600	0.04500	0
23/02/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.09600	1.16500	0
23/02/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.06100	0.04900	0
23/02/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.05100	1.11900	0
23/02/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.06600	0.05300	0
23/02/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.01000	1.07400	0
23/02/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.07500	0.05800	0
23/02/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.96900	1.03200	0
23/02/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.08400	0.06600	0
23/02/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.93000	0.99000	0
23/02/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.09500	0.07400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.89100	0.94900	0
23/02/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.10600	0.08300	0
23/02/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.85300	0.91000	0
23/02/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.11800	0.09400	0
23/02/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.81500	0.87100	0
23/02/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.13000	0.10500	0
23/02/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.77900	0.83300	0
23/02/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.14400	0.11700	0
23/02/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.74400	0.79500	0
23/02/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.15900	0.12900	0
23/02/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.71000	0.75900	0
23/02/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.17500	0.14300	0
23/02/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.67600	0.72400	0
23/02/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.19100	0.15800	0
23/02/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.64400	0.69000	0
23/02/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.20900	0.17400	0
23/02/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.61300	0.65600	0
23/02/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.22800	0.19000	0
23/02/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.58200	0.62400	0
23/02/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.24700	0.20800	0
23/02/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.55300	0.59300	0
23/02/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.26800	0.22700	0
23/02/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.52500	0.56300	0
23/02/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.29000	0.24700	0
23/02/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.49800	0.53400	0
23/02/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.31300	0.26800	0
23/02/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.47200	0.50600	0
23/02/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.33700	0.29000	0
23/02/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.44700	0.47900	28
23/02/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.36200	0.31300	0
23/02/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.42200	0.45300	0
23/02/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.38700	0.33700	0
23/02/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.39900	0.42800	0
23/02/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.41400	0.36200	0
23/02/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.38000	0.40400	0
23/02/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.44500	0.38800	0
23/02/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.36200	0.38400	0
23/02/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.47700	0.41800	0
23/02/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.34500	0.36600	0
23/02/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.51000	0.45000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.32900	0.34800	0
23/02/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.54400	0.48200	0
23/02/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.31300	0.33100	0
23/02/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.57800	0.51500	0
23/02/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.29800	0.31500	8,032
23/02/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.61300	0.54900	0
23/02/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.28400	0.30000	0
23/02/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.64900	0.58400	0
23/02/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.27100	0.28600	0
23/02/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.68600	0.62000	0
23/02/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.25900	0.27300	0
23/02/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.72400	0.65700	0
23/02/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.24700	0.26000	0
23/02/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.76200	0.69400	0
23/02/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.47400	0.51100	0
23/02/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.81600	0.77500	0
23/02/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.23500	0.24800	0
23/02/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.80000	0.73200	0
23/02/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.45500	0.49100	0
23/02/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.84700	0.80500	0
23/02/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.22500	0.23600	0
23/02/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.84000	0.77000	0
23/02/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.43700	0.47100	0
23/02/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.87900	0.83500	0
23/02/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.21500	0.22600	0
23/02/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.88000	0.81000	0
23/02/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.20500	0.21500	0
23/02/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.92000	0.84900	0
23/02/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.19600	0.20600	0
23/02/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.96100	0.89000	0
23/02/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.18700	0.19600	0
23/02/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	1.00200	0.93000	0
23/02/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.17900	0.18800	0
23/02/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	1.04400	0.97200	0
23/02/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.17200	0.18000	0
23/02/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	1.08700	1.01400	0
23/02/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.16400	0.17200	0
23/02/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.12900	1.05600	0
23/02/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.15700	0.16400	0
23/02/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.17200	1.09800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.15100	0.15700	0
23/02/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.21600	1.14100	0
23/02/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.14500	0.15100	0
23/02/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.26000	1.18500	0
23/02/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.13900	0.14400	0
23/02/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.30400	1.22800	0
23/02/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.13300	0.13900	0
23/02/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.34800	1.27300	0
23/02/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.12800	0.13300	11,194
23/02/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.39300	1.31700	0
23/02/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.12300	0.12800	0
23/02/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.43800	1.36200	0
23/02/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.11800	0.12300	0
23/02/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.48300	1.40700	0
23/02/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.11300	0.11800	0
23/02/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.52800	1.45200	0
23/02/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.10900	0.11300	0
23/02/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.57400	1.49700	0
23/02/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.10500	0.10900	0
23/02/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.62000	1.54300	0
23/02/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.10100	0.10500	0
23/02/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.66600	1.58900	0
23/02/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.09700	0.10100	0
23/02/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.71200	1.63500	0
23/02/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.09400	0.09700	0
23/02/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.75900	1.68100	0
23/02/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.09000	0.09400	0
23/02/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.80500	1.72800	0
23/02/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.08700	0.09000	0
23/02/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.85200	1.77400	0
23/02/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.08400	0.08700	0
23/02/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.89900	1.82100	0
23/02/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.08100	0.08400	0
23/02/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.94600	1.86800	0
23/02/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.07900	0.08100	0
23/02/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.99400	1.91500	0
23/02/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.07600	0.07900	0
23/02/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	2.04100	1.96300	0
23/02/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.07400	0.07600	0
23/02/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	2.08900	2.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.07000	0.07300	0
23/02/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	2.13500	2.05700	0
23/02/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.06700	0.07000	0
23/02/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.18200	2.10400	0
23/02/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.06400	0.06700	0
23/02/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.22900	2.15100	0
23/02/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.06100	0.06300	0
23/02/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.27600	2.19700	0
23/02/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.05800	0.06000	8,032
23/02/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.32300	2.24400	0
23/02/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.51600	2.43600	0
23/02/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.05300	0.05500	0
23/02/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.41800	2.33900	0
23/02/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.05000	0.05200	0
23/02/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.46500	2.38600	0
23/02/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.04800	0.05000	0
23/02/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.51300	2.43400	0
23/02/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.04600	0.04800	0
23/02/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.56100	2.48200	0
23/02/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.04400	0.04500	0
23/02/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.60900	2.52900	0
23/02/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.04200	0.04300	0
23/02/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.65700	2.57700	0
23/02/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.04000	0.04100	0
23/02/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.70500	2.62500	0
23/02/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.03800	0.03900	0
23/02/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.75300	2.67300	0
23/02/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.03600	0.03700	0
23/02/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.80100	2.72100	0
23/02/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.03500	0.03600	0
23/02/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.85000	2.77000	0
23/02/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.03300	0.03400	0
23/02/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.89800	2.81800	0
23/02/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.03200	0.03300	0
23/02/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.94700	2.86700	0
23/02/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.03000	0.03100	0
23/02/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.99500	2.91500	0
23/02/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.02900	0.03000	0
23/02/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	3.04400	2.96400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.02800	0.02800	0
23/02/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	3.09300	3.01200	0
23/02/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.02700	0.02700	0
23/02/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	3.14200	3.06100	0
23/02/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.02500	0.02600	0
23/02/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.19000	3.11000	0
23/02/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.02400	0.02500	0
23/02/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.23900	3.15900	0
23/02/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.02300	0.02400	0
23/02/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.28800	3.20800	0
23/02/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.02200	0.02300	0
23/02/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.33700	3.25700	0
23/02/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.02100	0.02200	0
23/02/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.38600	3.30600	0
23/02/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.02000	0.02100	0
23/02/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.43500	3.35500	0
23/02/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.02000	0.02000	0
23/02/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.48500	3.40400	0
23/02/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.01900	0.01900	0
23/02/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.53400	3.45300	0
23/02/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.01800	0.01800	0
23/02/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.58300	3.50200	0
23/02/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.01700	0.01700	0
23/02/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.63200	3.55100	0
23/02/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.01700	0.01700	0
23/02/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.68200	3.60100	0
23/02/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.01600	0.01600	0
23/02/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.73100	3.65000	0
23/02/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.01500	0.01500	0
23/02/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.78000	3.69900	0
23/02/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.01500	0.01500	0
23/02/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.83000	3.74900	0
23/02/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.01400	0.01400	0
23/02/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.87900	3.79800	0
23/02/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.01300	0.01300	0
23/02/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.92800	3.84700	0
23/02/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.01300	0.01300	0
23/02/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.97800	3.89700	0
23/02/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.01200	0.01200	0
23/02/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	4.02700	3.94600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.01200	0.01200	0
23/02/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	4.07700	3.99600	0
23/02/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.01100	0.01100	0
23/02/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	4.12600	4.04500	0
23/02/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.01100	0.01100	0
23/02/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	4.17600	4.09500	0
23/02/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.01000	0.01000	0
23/02/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.22500	4.14400	0
23/02/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.01000	0.01000	0
23/02/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.27500	4.19400	0
23/02/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.00900	0.00900	0
23/02/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.32400	4.24300	0
23/02/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.00900	0.00900	0
23/02/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.37400	4.29300	0
23/02/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00800	0.00800	0
23/02/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.42300	4.34200	0
23/02/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00800	0.00800	0
23/02/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.47300	4.39200	0
23/02/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.00800	0.00700	0
23/02/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.52300	4.44100	0
23/02/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00700	0.00700	0
23/02/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.57200	4.49100	0
23/02/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00700	0.00700	0
23/02/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.62200	4.54100	0
23/02/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.67100	4.59000	0
23/02/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.72100	4.64000	0
23/02/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.77100	4.69000	0
23/02/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.82100	4.74000	0
23/02/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.87000	4.78900	0
23/02/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.92000	4.83900	0
23/02/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.97000	4.88900	0
23/02/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	5.02000	4.93900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	5.06900	4.98800	0
23/02/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	5.11900	5.03800	0
23/02/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	5.16900	5.08800	0
23/02/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	5.21900	5.13800	0
23/02/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.26900	5.18800	0
23/02/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.31800	5.23700	0
23/02/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00300	0.00300	11,194
23/02/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.36800	5.28700	0
23/02/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.41800	5.33700	0
23/02/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.46800	5.38700	0
23/02/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.51800	5.43700	0
23/02/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.56800	5.48700	0
23/02/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.61800	5.53700	0
23/02/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.66700	5.58600	0
23/02/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.71700	5.63600	0
23/02/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.76700	5.68600	0
23/02/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.81700	5.73600	0
23/02/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.86700	5.78600	0
23/02/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.91700	5.83600	0
23/02/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.96700	5.88600	0
23/02/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	6.01700	5.93600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	6.06700	5.98600	0
23/02/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	6.11700	6.03600	0
23/02/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	6.16700	6.08600	0
23/02/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	6.21700	6.13600	0
23/02/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.26600	6.18500	0
23/02/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.31600	6.23500	0
23/02/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.36600	6.28500	0
23/02/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.41600	6.33500	0
23/02/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.46600	6.38500	0
23/02/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.51600	6.43500	0
23/02/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.56600	6.48500	0
23/02/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.61600	6.53500	0
23/02/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.66600	6.58500	0
23/02/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.71600	6.63500	0
23/02/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.76600	6.68500	0
23/02/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.81600	6.73500	0
23/02/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.86600	6.78500	0
23/02/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.91600	6.83500	0
23/02/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.96600	6.88500	0
23/02/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	7.01600	6.93500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	7.06600	6.98500	0
23/02/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	7.11600	7.03500	0
23/02/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	7.16600	7.08500	0
23/02/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	7.21600	7.13500	0
23/02/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.26600	7.18500	0
23/02/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.31600	7.23500	0
23/02/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.36600	7.28500	0
23/02/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.41600	7.33500	0
23/02/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.46600	7.38500	0
23/02/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.51600	7.43500	0
23/02/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.56600	7.48500	0
23/02/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.61600	7.53500	0
23/02/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.66600	7.58500	0
23/02/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.71600	7.63500	0
23/02/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.76600	7.68500	0
23/02/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.81600	7.73500	0
23/02/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.86600	7.78500	0
23/02/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.91600	7.83500	0
23/02/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.96600	7.88500	0
23/02/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	8.01600	7.93500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	8.06600	7.98500	0
23/02/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	8.11600	8.03500	0
23/02/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	8.16500	8.08400	0
23/02/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	8.21500	8.13400	0
23/02/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.26500	8.18400	0
23/02/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.51600	8.43600	0
23/02/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.56600	8.48600	0
23/02/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.41500	8.33400	0
23/02/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.46500	8.38400	0
23/02/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.51500	8.43400	0
23/02/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.56500	8.48400	0
23/02/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.61500	8.53400	0
23/02/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.66500	8.58400	0
23/02/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.71500	8.63400	0
23/02/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.76500	8.68400	0
23/02/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.81500	8.73400	0
23/02/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.86500	8.78400	0
23/02/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.91500	8.83400	0
23/02/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.96500	8.88400	0
23/02/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	9.01500	8.93400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	9.06500	8.98400	0
23/02/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	9.11500	9.03400	0
23/02/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	9.16500	9.08400	0
23/02/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	9.21500	9.13400	0
23/02/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.26500	9.18400	0
23/02/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.31500	9.23400	0
23/02/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.36500	9.28400	0
23/02/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.41500	9.33400	0
23/02/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.46500	9.38400	0
23/02/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.51500	9.43400	0
23/02/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.56500	9.48400	0
23/02/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.61500	9.53400	0
23/02/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.66500	9.58400	0
23/02/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.71500	9.63400	0
23/02/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.76500	9.68400	0
23/02/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.81500	9.73400	0
23/02/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.86500	9.78400	0
23/02/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.91500	9.83400	0
23/02/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.96500	9.88400	0
23/02/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	10.01500	9.93400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	10.06500	9.98400	0
23/02/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	10.11500	10.03400	0
23/02/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	10.16500	10.08400	0
23/02/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	10.21500	10.13400	0
23/02/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08680	0.08660	0
23/02/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01694	0.01672	0
23/02/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00014	0.00012	0
23/02/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00817	0.00803	0
23/02/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00137	0.00143	0
23/02/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00342	0.00336	0
23/02/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00662	0.00676	0
23/02/2010	€ / R On 13-December-10			Foreign Exchange Future	11.02360	11.09480	158
23/02/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.38200	3.45900	0
23/02/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.33200	3.40900	0
23/02/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.28200	3.35900	0
23/02/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.23200	3.30900	0
23/02/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.36400	3.44100	0
23/02/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.31400	3.39100	0
23/02/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.26400	3.34100	0
23/02/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.21400	3.29100	0
23/02/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.16400	3.24100	0
23/02/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.11400	3.19100	0
23/02/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.06400	3.14100	0
23/02/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	2.83200	2.90900	0
23/02/2010	€ / 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
23/02/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	2.96500	3.04200	0
23/02/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	2.91500	2.99200	0
23/02/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	2.86500	2.94200	0
23/02/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.18400	3.25500	0
23/02/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01000	0.01000	0
23/02/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.13500	3.20500	0
23/02/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01100	0.01000	0
23/02/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.08500	3.15600	0
23/02/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01100	0.01100	0
23/02/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.03600	3.10700	0
23/02/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01200	0.01200	0
23/02/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.43200	2.50900	0
23/02/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	2.93700	3.00800	0
23/02/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01300	0.01300	0
23/02/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.51600	2.59300	0
23/02/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	2.83800	2.90900	0
23/02/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01400	0.01400	0
23/02/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.78900	2.85900	0
23/02/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01500	0.01400	0
23/02/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.36600	2.44300	0
23/02/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.31700	2.39400	0
23/02/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.64100	2.71100	0
23/02/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01700	0.01600	0
23/02/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.21700	2.29400	0
23/02/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.16700	2.24400	0
23/02/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.49300	2.56300	0
23/02/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.01900	0.01800	0
23/02/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.06800	2.14500	0
23/02/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	1.83200	1.90900	0
23/02/2010	€ / 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
23/02/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	1.96900	2.04600	0
23/02/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	1.91900	1.99600	0
23/02/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	1.87000	1.94700	0
23/02/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.19800	2.26800	0
23/02/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.02400	0.02300	0
23/02/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.14900	2.21900	0
23/02/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.02500	0.02400	0
23/02/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.10000	2.17000	0
23/02/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.02600	0.02500	0
23/02/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.05100	2.12100	0
23/02/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.02700	0.02600	0
23/02/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.43200	1.50900	0
23/02/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	1.95700	2.02300	0
23/02/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.03300	0.02800	0
23/02/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.52500	1.60100	0
23/02/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01100	0.01000	0
23/02/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	1.86500	1.93000	0
23/02/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.04100	0.03500	0
23/02/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	1.81900	1.88400	0
23/02/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.04500	0.03900	0
23/02/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.37800	1.45500	0
23/02/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01400	0.01400	0
23/02/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.32900	1.40600	0
23/02/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.01500	0.01500	0
23/02/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.68300	1.74700	0
23/02/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.05900	0.05200	0
23/02/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.23200	1.30900	0
23/02/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.01800	0.01800	0
23/02/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.18400	1.26000	0
23/02/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.02000	0.01900	0
23/02/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.55200	1.61400	0
23/02/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.07800	0.06900	0
23/02/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.08800	1.16400	0
23/02/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.02400	0.02300	0
23/02/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	0.83500	0.91100	0
23/02/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00300	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	0.99500	1.06800	0
23/02/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.03100	0.02700	0
23/02/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	0.95100	1.02100	0
23/02/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.03700	0.03000	0
23/02/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	0.90800	0.97700	0
23/02/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.04400	0.03600	0
23/02/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.30100	1.35900	0
23/02/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.12700	0.11400	0
23/02/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.26100	1.31900	0
23/02/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.13700	0.12400	0
23/02/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.22100	1.27900	0
23/02/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.14700	0.13400	0
23/02/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.18200	1.23900	0
23/02/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.15800	0.14400	0
23/02/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.45200	0.52300	0
23/02/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.02000	0.01400	0
23/02/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.11200	1.16200	0
23/02/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.18800	0.16700	0
23/02/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.63200	0.69200	0
23/02/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.11800	0.10100	0
23/02/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.04500	1.09300	0
23/02/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.22100	0.19800	0
23/02/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.01200	1.06000	0
23/02/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.23800	0.21500	0
23/02/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.53100	0.58600	20
23/02/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.16700	0.14500	271
23/02/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.50000	0.55300	0
23/02/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.18600	0.16200	0
23/02/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.92000	0.96500	0
23/02/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.29600	0.27000	0
23/02/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.44100	0.49100	0
23/02/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.22700	0.20000	0
23/02/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.41400	0.46200	0
23/02/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.25000	0.22100	0
23/02/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	0.83500	0.87800	0
23/02/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.36100	0.33300	0
23/02/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.36200	0.40800	0
23/02/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.29800	0.26700	0
23/02/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.06700	0.09000	0
23/02/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.23500	0.18100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.31900	0.35800	0
23/02/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.35500	0.31700	0
23/02/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.30000	0.33500	0
23/02/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.38600	0.34400	0
23/02/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.28200	0.31600	0
23/02/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.41800	0.37500	0
23/02/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.68500	0.72400	0
23/02/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.51100	0.47900	0
23/02/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.66300	0.70100	0
23/02/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.53900	0.50600	0
23/02/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.64100	0.67900	0
23/02/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.56700	0.53400	0
23/02/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.62000	0.65700	0
23/02/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.59600	0.56200	0
23/02/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.01400	0.02000	0
23/02/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.58200	0.51100	0
23/02/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.58300	0.61600	0
23/02/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.65900	0.62100	0
23/02/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.18500	0.20800	0
23/02/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.67100	0.61700	0
23/02/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.54800	0.58000	0
23/02/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.72400	0.68500	0
23/02/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.53200	0.56300	0
23/02/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.75800	0.71800	0
23/02/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.15500	0.17500	25
23/02/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.79100	0.73400	0
23/02/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.14600	0.16500	0
23/02/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.83200	0.77400	0
23/02/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.48700	0.51600	0
23/02/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.86300	0.82100	0
23/02/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.13000	0.14700	0
23/02/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.91600	0.85600	0
23/02/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.12300	0.13900	0
23/02/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.95900	0.89800	0
23/02/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.44600	0.47300	0
23/02/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.97200	0.92800	0
23/02/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.11000	0.12500	0
23/02/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	1.04600	0.98400	0
23/02/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.17000	1.09300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.25800	0.27900	0
23/02/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	1.07900	1.02500	0
23/02/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.09900	0.11200	0
23/02/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.13500	1.07100	0
23/02/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.09400	0.10600	0
23/02/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.18000	1.11500	0
23/02/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.08900	0.10000	0
23/02/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.22500	1.15900	0
23/02/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.37700	0.40000	0
23/02/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.20300	1.15500	0
23/02/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.36600	0.38900	0
23/02/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.24200	1.19400	0
23/02/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.35700	0.37900	0
23/02/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.28300	1.23400	0
23/02/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.34700	0.36900	0
23/02/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.32300	1.27400	0
23/02/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.33800	0.36000	0
23/02/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.36400	1.31500	0
23/02/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.32900	0.35100	0
23/02/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.40500	1.35600	0
23/02/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.06200	0.07100	0
23/02/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.54800	1.48000	0
23/02/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.31300	0.33300	0
23/02/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.48900	1.43800	0
23/02/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.30500	0.32500	0
23/02/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.53100	1.48000	0
23/02/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.86800	1.79100	0
23/02/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.28300	0.30200	0
23/02/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.65900	1.60700	0
23/02/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	2.01800	1.94100	0
23/02/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.26300	0.28100	0
23/02/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.78900	1.73600	0
23/02/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	13,636
23/02/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	2.11800	2.04100	0
23/02/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.21800	2.14100	0
23/02/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.26800	2.19100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.31800	2.24100	0
23/02/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.23000	0.24600	0
23/02/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	2.05600	2.00100	0
23/02/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.41800	2.34100	0
23/02/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.22000	0.23500	0
23/02/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.14600	2.09000	0
23/02/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.51800	2.44100	0
23/02/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.56800	2.49100	0
23/02/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.61800	2.54100	0
23/02/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.66800	2.59100	0
23/02/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.71800	2.64100	0
23/02/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.76800	2.69100	0
23/02/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.01600	0.01900	0
23/02/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.65200	2.57800	0
23/02/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.01500	0.01800	0
23/02/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.70100	2.62700	0
23/02/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.01400	0.01700	0
23/02/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.75000	2.67600	0
23/02/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.01300	0.01600	0
23/02/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.79900	2.72500	0
23/02/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.01200	0.01400	0
23/02/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.84800	2.77300	0
23/02/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.01100	0.01300	0
23/02/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.89700	2.82200	0
23/02/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.01000	0.01300	0
23/02/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.94600	2.87200	0
23/02/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	3.16800	3.09100	0
23/02/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.00900	0.01100	0
23/02/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	3.04500	2.97000	0
23/02/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.00800	0.01000	0
23/02/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	3.09400	3.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.00800	0.00900	0
23/02/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	3.14400	3.06800	0
23/02/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.14700	0.15900	0
23/02/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.97300	2.91400	0
23/02/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.14400	0.15500	0
23/02/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	3.02000	2.96000	0
23/02/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.14100	0.15200	0
23/02/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	3.06700	3.00700	0
23/02/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.13800	0.14900	0
23/02/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	3.11400	3.05400	0
23/02/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.56800	3.49100	0
23/02/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.13300	0.14300	0
23/02/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.20900	3.14800	0
23/02/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.00500	0.00600	0
23/02/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.49100	3.41500	0
23/02/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.12700	0.13800	0
23/02/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.30300	3.24300	0
23/02/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.12500	0.13500	0
23/02/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.35100	3.29000	0
23/02/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.86800	3.79100	0
23/02/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.11800	0.12800	0
23/02/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.49400	3.43300	0
23/02/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	4.01800	3.94100	0
23/02/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.11200	0.12100	0
23/02/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.63800	3.57600	0
23/02/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.21800	4.14100	0
23/02/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.26800	4.19100	0
23/02/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.31800	4.24100	0
23/02/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.10100	0.10900	0
23/02/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.92700	3.86400	0
23/02/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.41800	4.34100	0
23/02/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.09800	0.10600	0
23/02/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	4.02400	3.96100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.51800	4.44100	0
23/02/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.56800	4.49100	0
23/02/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.61800	4.54100	0
23/02/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.66800	4.59100	0
23/02/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.71800	4.64100	0
23/02/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.76800	4.69100	0
23/02/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.63700	4.56000	0
23/02/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.68700	4.61000	0
23/02/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.73700	4.66000	0
23/02/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.78700	4.71000	0
23/02/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.83700	4.76000	0
23/02/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.88700	4.81000	0
23/02/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.93700	4.86000	0
23/02/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	5.16800	5.09100	0
23/02/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	5.03700	4.96000	0
23/02/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	5.08700	5.01000	0
23/02/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	5.13700	5.06000	0
23/02/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.06800	0.07500	0
23/02/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.89400	4.83000	0
23/02/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.06700	0.07400	0
23/02/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.94300	4.87900	0
23/02/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.06600	0.07300	0
23/02/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.99200	4.92800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.06500	0.07100	0
23/02/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	5.04100	4.97600	0
23/02/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.56800	5.49100	0
23/02/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.06200	0.06900	0
23/02/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	5.13800	5.07400	0
23/02/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.48700	5.41000	0
23/02/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.06000	0.06600	0
23/02/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.23600	5.17100	0
23/02/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.05900	0.06500	0
23/02/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.28500	5.22000	0
23/02/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.05600	0.06200	0
23/02/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.43200	5.36700	0
23/02/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.05300	0.05900	0
23/02/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.57900	5.51400	0
23/02/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.04800	0.05300	0
23/02/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.87400	5.80800	0
23/02/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.04700	0.05200	0
23/02/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.97300	5.90700	0
23/02/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.61800	6.54100	0
23/02/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.66800	6.59100	0
23/02/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.71800	6.64100	0
23/02/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.76800	6.69100	0
23/02/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.63600	6.55900	0
23/02/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.68600	6.60900	0
23/02/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.73600	6.65900	0
23/02/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.78600	6.70900	0
23/02/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.83600	6.75900	0
23/02/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.88600	6.80900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.93600	6.85900	0
23/02/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	7.16800	7.09100	0
23/02/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	7.03600	6.95900	0
23/02/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	7.08600	7.00900	0
23/02/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	7.13600	7.05900	0
23/02/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.03200	0.03600	0
23/02/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.85800	6.79100	0
23/02/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.03100	0.03500	0
23/02/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.90700	6.84000	0
23/02/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.03000	0.03400	0
23/02/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.95600	6.88900	0
23/02/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.03000	0.03400	0
23/02/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	7.00600	6.93900	0
23/02/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.56800	7.49100	0
23/02/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.02800	0.03200	0
23/02/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	7.10400	7.03700	0
23/02/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.48600	7.40900	0
23/02/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.02700	0.03100	0
23/02/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.20300	7.13600	0
23/02/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.02700	0.03000	0
23/02/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.25300	7.18500	0
23/02/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.02500	0.02900	0
23/02/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.40100	7.33400	0
23/02/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.02400	0.02700	0
23/02/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.55000	7.48200	0
23/02/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.02100	0.02400	0
23/02/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.84700	7.77900	0
23/02/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.02000	0.02300	0
23/02/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.94600	7.87800	0
23/02/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.61800	8.54100	0
23/02/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.66800	8.59100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.71800	8.64100	0
23/02/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.76800	8.69100	0
23/02/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.63600	8.55900	0
23/02/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.68600	8.60900	0
23/02/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.73600	8.65900	0
23/02/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.78600	8.70900	0
23/02/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.83600	8.75900	0
23/02/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.88600	8.80900	0
23/02/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.93600	8.85900	0
23/02/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	9.16800	9.09100	0
23/02/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	9.03600	8.95900	0
23/02/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	9.08600	9.00900	0
23/02/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	9.13600	9.05900	0
23/02/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.01200	0.01400	0
23/02/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.83800	8.76900	0
23/02/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.01200	0.01400	0
23/02/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.88800	8.81900	0
23/02/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.01100	0.01400	0
23/02/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.93700	8.86900	0
23/02/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.01100	0.01300	0
23/02/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.98700	8.91800	0
23/02/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.56800	9.49100	0
23/02/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.01000	0.01300	0
23/02/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	9.08600	9.01800	0
23/02/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.48600	9.40900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.01000	0.01200	0
23/02/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.18600	9.11700	0
23/02/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.01000	0.01200	0
23/02/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.23600	9.16700	0
23/02/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.00900	0.01100	0
23/02/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.38500	9.31600	0
23/02/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.00800	0.01000	0
23/02/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.53400	9.46500	0
23/02/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.00700	0.00800	0
23/02/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.83300	9.76300	0
23/02/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.00600	0.00800	0
23/02/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.93200	9.86300	0
23/02/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	7.05090	7.06470	4,490
23/02/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.55400	4.57000	0
23/02/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.50400	4.52000	0
23/02/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.50400	4.52000	0
23/02/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.45400	4.47000	0
23/02/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.40400	4.42000	0
23/02/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.35400	4.37000	0
23/02/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.25400	4.27000	0
23/02/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.25400	4.27000	0
23/02/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.20400	4.22000	0
23/02/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.15400	4.17000	0
23/02/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	4.10400	4.12000	0
23/02/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	4.05400	4.07000	0
23/02/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	4.00400	4.02000	0
23/02/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.95400	3.97000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.90400	3.92000	0
23/02/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.85400	3.87000	0
23/02/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.80400	3.82000	0
23/02/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.75400	3.77000	0
23/02/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.55400	3.57000	0
23/02/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.50400	3.52000	0
23/02/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.50400	3.52000	0
23/02/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.45400	3.47000	0
23/02/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.40400	3.42000	0
23/02/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.35400	3.37000	0
23/02/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.25400	3.27000	0
23/02/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.25400	3.27000	0
23/02/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.20400	3.22000	0
23/02/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.15400	3.17000	0
23/02/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	3.10400	3.12000	0
23/02/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	3.05400	3.07000	0
23/02/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	3.00400	3.02000	0
23/02/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.95400	2.97000	0
23/02/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.90400	2.92000	0
23/02/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.85400	2.87000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.80400	2.82000	0
23/02/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.75400	2.77000	0
23/02/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.55400	2.57000	0
23/02/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.50400	2.52000	0
23/02/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.50400	2.52000	0
23/02/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.45400	2.47000	0
23/02/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.40400	2.42000	0
23/02/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.35400	2.37000	0
23/02/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.25400	2.27000	0
23/02/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.25400	2.27000	0
23/02/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.20400	2.22000	0
23/02/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.15400	2.17000	0
23/02/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	2.10400	2.12000	0
23/02/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	2.05400	2.07000	0
23/02/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	2.00400	2.02000	0
23/02/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.95500	1.97100	0
23/02/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.90500	1.92100	0
23/02/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.85500	1.87100	0
23/02/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.80500	1.82100	0
23/02/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.75500	1.77100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.55400	1.57000	0
23/02/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.50400	1.52000	0
23/02/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.50600	1.52200	0
23/02/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.45700	1.47300	0
23/02/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.40700	1.42300	0
23/02/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.35700	1.37300	0
23/02/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00300	0.00300	0
23/02/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.25400	1.27000	0
23/02/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.25800	1.27400	0
23/02/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.00400	0.00400	0
23/02/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.20900	1.22500	0
23/02/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.00500	0.00500	0
23/02/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.16000	1.17600	0
23/02/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	1.11000	1.12600	0
23/02/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.00600	0.00600	0
23/02/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	1.06100	1.07700	0
23/02/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.00700	0.00700	0
23/02/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	1.01200	1.02800	0
23/02/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.00800	0.00800	0
23/02/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.96400	0.98100	0
23/02/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.01000	0.01100	0
23/02/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.91700	0.93300	0
23/02/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.01300	0.01300	0
23/02/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.87000	0.88600	0
23/02/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.01600	0.01600	0
23/02/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.82400	0.84000	0
23/02/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.02000	0.02000	0
23/02/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.77900	0.79400	0
23/02/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.02500	0.02400	0
23/02/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.65600	0.67200	0
23/02/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.00200	0.00300	0
23/02/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.60700	0.62300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.00300	0.00400	0
23/02/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.55800	0.57400	0
23/02/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.00400	0.00500	0
23/02/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.50900	0.52500	0
23/02/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.00500	0.00600	0
23/02/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.56500	0.57900	0
23/02/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.06100	0.05900	0
23/02/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.52500	0.53900	0
23/02/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.07100	0.06900	0
23/02/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.48700	0.50000	0
23/02/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.08300	0.08000	0
23/02/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.45000	0.46300	0
23/02/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.09600	0.09300	0
23/02/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.41500	0.42700	0
23/02/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.11100	0.10700	0
23/02/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.38100	0.39200	0
23/02/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.12700	0.12200	0
23/02/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.34900	0.35900	0
23/02/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.14500	0.13900	0
23/02/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.31800	0.32800	0
23/02/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.16400	0.15800	0
23/02/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.28900	0.29800	0
23/02/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.18500	0.17800	0
23/02/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.39800	0.40500	0
23/02/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.25400	0.24700	0
23/02/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.26200	0.27000	0
23/02/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.20800	0.20000	0
23/02/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.23600	0.24400	0
23/02/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.23200	0.22400	0
23/02/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.21700	0.22400	0
23/02/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.26300	0.25400	0
23/02/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.19900	0.20500	0
23/02/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.29500	0.28500	0
23/02/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.18200	0.18800	0
23/02/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.32800	0.31800	0
23/02/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.16700	0.17200	0
23/02/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.36300	0.35200	0
23/02/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.15300	0.15800	0
23/02/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.39900	0.38800	0
23/02/2010	AU\$ / R On 15-March-10	8.40	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
23/02/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.44600	1.43100	0
23/02/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.49600	1.48100	0
23/02/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.02400	0.02500	0
23/02/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.52000	1.50500	0
23/02/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.02200	0.02300	0
23/02/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.56800	1.55300	0
23/02/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.02100	0.02200	0
23/02/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.61700	1.60200	0
23/02/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.02000	0.02100	0
23/02/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.66600	1.65100	0
23/02/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.74600	1.73100	0
23/02/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.01800	0.01900	0
23/02/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.76400	1.74900	0
23/02/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.01700	0.01800	0
23/02/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.81300	1.79800	0
23/02/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.01600	0.01700	0
23/02/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.86200	1.84700	0
23/02/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.01500	0.01600	0
23/02/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.91100	1.89600	0
23/02/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.01500	0.01500	0
23/02/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.96100	1.94500	0
23/02/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.01400	0.01500	0
23/02/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.01000	1.99500	0
23/02/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.01300	0.01400	0
23/02/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.05900	2.04400	0
23/02/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.01200	0.01200	0
23/02/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.10800	2.09200	0
23/02/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.01100	0.01100	0
23/02/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.15700	2.14100	0
23/02/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.01000	0.01100	0
23/02/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.20600	2.19100	0
23/02/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.00900	0.01000	0
23/02/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.25500	2.24000	0
23/02/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.44600	3.43100	0
23/02/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.49600	3.48100	0
23/02/2010	AU\$ / R On 14-June-10	10.50	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
23/02/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.49700	3.48100	0
23/02/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.54700	3.53100	0
23/02/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.59700	3.58100	0
23/02/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.64700	3.63100	0
23/02/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.74600	3.73100	0
23/02/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.74700	3.73100	0
23/02/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.79700	3.78100	0
23/02/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.84700	3.83100	0
23/02/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	3.89700	3.88100	0
23/02/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	3.94700	3.93100	0
23/02/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.99700	3.98100	0
23/02/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.04700	4.03100	0
23/02/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.09700	4.08100	0
23/02/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.14700	4.13100	0
23/02/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.19700	4.18100	0
23/02/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00000	0.00100	0
23/02/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.24600	4.23100	0
23/02/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.44600	5.43100	0
23/02/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.49600	5.48100	0
23/02/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.49600	5.48000	0
23/02/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.54600	5.53000	0
23/02/2010	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
23/02/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.59600	5.58000	0
23/02/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.64600	5.63000	0
23/02/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.74600	5.73100	0
23/02/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.74600	5.73000	0
23/02/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.79600	5.78000	0
23/02/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.84600	5.83000	0
23/02/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	5.89600	5.88000	0
23/02/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	5.94600	5.93000	0
23/02/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.99600	5.98000	0
23/02/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.04600	6.03000	0
23/02/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.09600	6.08000	0
23/02/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.14600	6.13000	0
23/02/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.19600	6.18000	0
23/02/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.24600	6.23000	0
23/02/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.44600	7.43100	0
23/02/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.49600	7.48100	0
23/02/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.49600	7.48000	0
23/02/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.54600	7.53000	0
23/02/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.59600	7.58000	0
23/02/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.64600	7.63000	0
23/02/2010	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
23/02/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.74600	7.73100	0
23/02/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.74600	7.73000	0
23/02/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.79600	7.78000	0
23/02/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.84600	7.83000	0
23/02/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	7.89600	7.88000	0
23/02/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	7.94600	7.93000	0
23/02/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	7.99600	7.98000	0
23/02/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.04600	8.03000	0
23/02/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.09600	8.08000	0
23/02/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.14600	8.13000	0
23/02/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.19600	8.18000	0
23/02/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.24600	8.23000	0
<b>Futures Open Interest</b>							<b>379,483.00</b>
<b>Options Open Interest</b>							<b>437,282.00</b>
<b>Total</b>							<b>816,765.00</b>